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Title: MCNP Monte Carlo & Parallel Computing

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Particle Therapy Treatment Planning,
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May 16-18, 2011



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MCNP Monte Carlo & Parallel Computing

Forrest Brown

Monte Carlo Codes, XCP-3
Los Alamos National Laboratory



Abstract

MCNP Monte Carlo & Parallel Computing

Forrest Brown, Monte Carlo Codes, LANL

MCNP is a general purpose Monte Carlo particle transport code developed at Los Alamos National Laboratory over the past 30+ years. The most recent production versions, MCNP5 and MCNPX, have been merged into MCNP6. MCNP6 provides very general capabilities for modeling geometry, defining particle sources, tallying a wide variety of physical phenomena, high fidelity representation of collision physics, variance reduction techniques, and criticality calculations. MCNP6 will track 32 different types of particles over a wide range of energies, including neutrons, photons, electrons, protons, muons, etc., plus heavy ions.

MCNP has a wide range of capabilities which make it useful for medical physics calculations. These abilities span its geometry representation, physics models, and source, tally and variance reduction capabilities. This talk reviews the history and capabilities of MCNP, and provides numerous examples of MCNP applications to medical physics and proton radiography experiments. Because all applications of Monte Carlo methods are limited by computer speeds, present and planned MCNP capabilities for parallel computation are also reviewed.

- **MCNP**
 - History & Overview
 - Applications Highlights
 - MCNP5, MCNPX
 - MCNP6
- **Parallel Computing**
 - Hierarchical Parallelism
 - Future – Trends, GPUs, Exascale

MCNP Monte Carlo Code

What is MCNP?



- **General purpose Monte Carlo N-Particle radiation transport code.**
MCNP5 & MCNPX → MCNP6
- **Tracks 32 different kinds of particles**
Neutrons, photons, electrons, protons, muons, etc., plus heavy ions.
- **Standard features that make MCNP versatile and easy to use include:**
 - a powerful general source, criticality source, and surface source
 - both geometry and output tally plotters
 - many variance reduction techniques
 - a flexible tally structure
 - an extensive collection of cross-section data

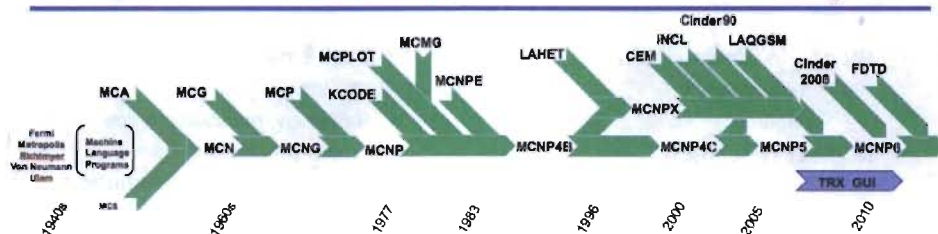
- 3D general geometry
- PC, Mac, Linux, Unix, Sun support
- Parallel (MPI + threads)
- 350K+ lines of code
- Extensive verification / validation

- 400+ person-years development
- 10,000+ users world wide
- 15,000+ reference citations
- Export controlled

A complication, limits use in universities

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MCNP History



- **Monte Carlo transport of particles**
 - MCNP5 - neutrons, photons, electrons
 - MCNPX - neutrons, photons, electrons + many more particles & ions
 - MCNP6 - merged code + more, 2011 - beta, 2012 - full release
- **For 30+ years, MCNP & its data libraries have been supported by the Monte Carlo team at LANL**
 - Roots of MCNP go directly back to von Neumann, et al.
 - Continuous development, support, R&D, V&V

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What Can MCNP Do?



Detailed models of geometry & physics

- General 3D combinatorial geometry
- Repeated structures
- Lattice geometries
- Geometry, cross section, tally plotting
- ENDF/B-VII physics interaction data

Calculate nearly any physical quantity

- Flux & current
- Energy & charge deposition
- Heating & reaction rates
- Response functions
- Mesh tallies & radiography images
- K-effective, β_{eff} , η
- Fission distributions

Unique features for criticality calc's

- Shannon entropy of the fission source for assessing convergence
- Dominance ratio, k_1 / k_0
- Stochastic geometry
- Isotopic changes with burnup (mcnpX)
- Wielandt acceleration (soon)

> 10,000 users around the world

- Fission and fusion reactor design
- Nuclear criticality safety
- Radiation shielding
- Waste storage/disposal
- Detector design and analysis
- Nuclear well logging
- Health physics & dosimetry
- Medical physics and radiotherapy
- Transmutation, activation, & burnup
- Aerospace applications
- Decontamination & decommissioning
- Nuclear safeguards

Portable to any computer

- Windows, Linux, Mac, Unix
- Multicore, clusters, netbooks, ASC, ...
- Parallel, scalable - MPI + threads
- Built-in plotting

Support

- Extensive V&V against experiments
- Web site, user groups, email forum
- Classes - 1 week, 6x / year

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Many Mission Examples



• Stockpile Stewardship

- Criticality Safety
- Radiography

• Nuclear regulation

- Verify requests from NRC & industry

• Nuclear reactor design & analysis

- Reactor physics analysis
- Verification/validation

• Threat reduction

- Urban consequences

• Non-proliferation

- Reactor actinide inventories
- Portal monitors
- Active interrogation
- Detectable Quantities of materials

• Medical & health physics

- Shielding design
- Radiology, radiation therapy
- Treatment planning

• Proton radiography simulation, for beams in the GeV range

- Experiments
- Simulation

• Benchmarking & data testing

- ENDF/B-VII data testing,

• Parallel calculations

- ASC teraflop systems
- Linux clusters

• Others...

- Fukushima reactor accident
- Oil well logging tool design
- Semiconductor radiation damage
- Radiography for BP oil well damage

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Criticality Safety:

- To assess the criticality safety of licensed facilities that handle fissionable materials.

Radiation Shielding:

- To benchmark other shielding and dose calculation computer codes and methods used by NRC staff.
- To verify licensees' shielding and dosimetry calculations.



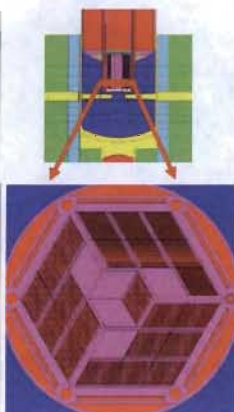
Radiation Dosimetry:

- Assess planned and unplanned worker radiation exposures.
- Assess public exposure from planned licensing actions.

Medical:

- To understand the radiation safety implications of using radiation in medical diagnosis and treatments.

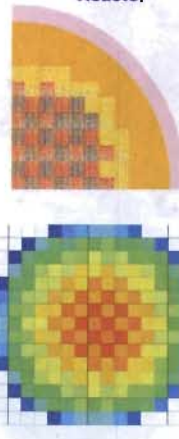
MIT Research Reactor



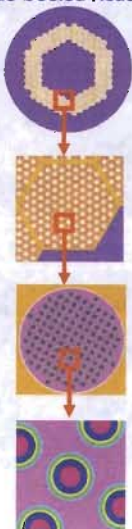
ATR Advanced Test Reactor



PWR Pressurized Water Reactor



VHTR Very High Temperature Gas-Cooled Reactor



- Accurate & explicit modeling at multiple levels
- Accurate continuous-energy physics & data

Advanced Reactor Design - VHTR, HTGR, ...

mcnp Monte Carlo Codes
XCP-3, LANL



Ceramic Coatings
Fuel Kernel



TRISO FUEL
PARTICLES



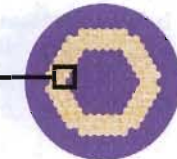
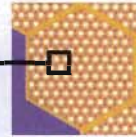
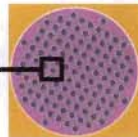
FUEL
COMPACTS



FUEL
BLOCK



CORE



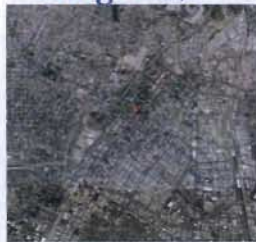
MCNP model - accurate & explicit at multiple levels

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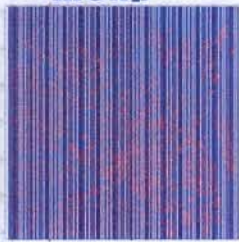
Analysis of IND Dose Effects

mcnp Monte Carlo Codes
XCP-3, LANL

Google maps

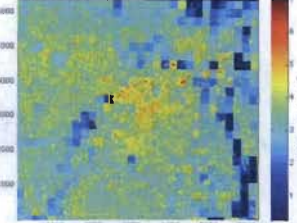


mcnp

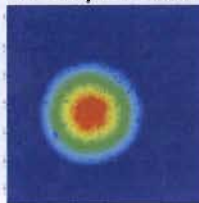


6 km

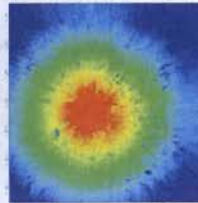
US Census Population Density



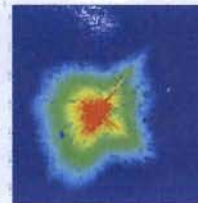
Prompt Radiation Effects - Dose



Neutron Dose (from
neutron leakage)



Gamma Dose (from
neutron capture)

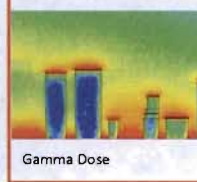


Gamma Dose (from
gamma leakage)

Gy



Fallout Dose



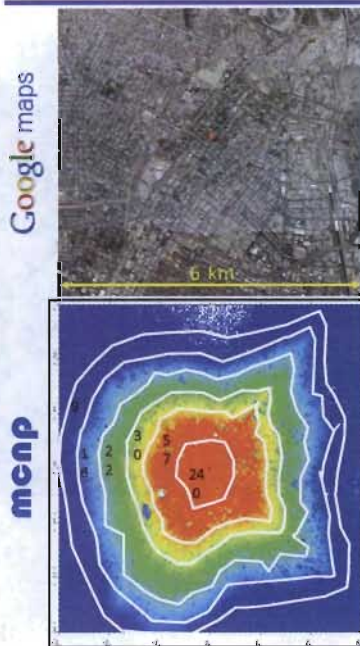
Gamma Dose

Dose contours from a 20 kT Little Boy device in downtown LA

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Analysis of IND Circuit Effects

menp Monte Carlo Codes
XCP-3, LANL



- Surface burst of Fat Man ~ 10 kT
- White contours: electric field strength in kV/m
- Circuit failure expected above 10 kV/m
- Color scale: photon flux
- Note 4 orders of magnitude decrease in underlying photon flux

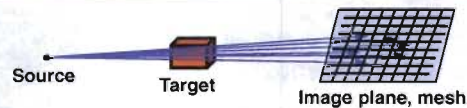
The results presented here are based on source region simulation levels from MCNP. This is part of the LANL EMP start-up project's goal of incorporating first physics principle source region calculations.

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Radiography Calculations

menp Monte Carlo Codes
XCP-3, LANL

- Radiography tallies



- Neutron and photon radiography uses a grid of point detectors (pixels)
- Each source and collision event contributes to all pixels

MCNP Model of Human Torso



Simulated Radiograph - 1 M pixels



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MCNP is widely used for radiation cancer therapy research

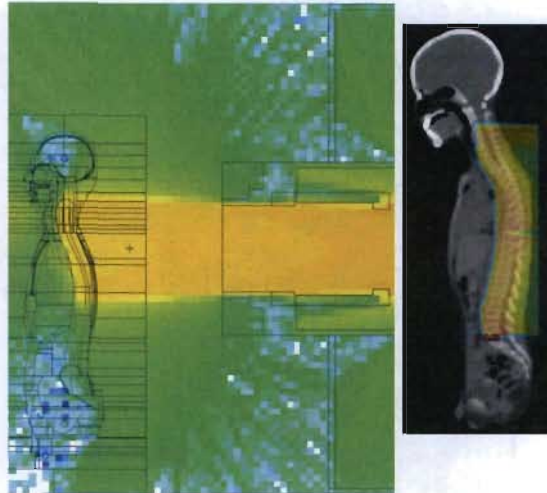
mcnp Monte Carlo Codes
XGP-3, LANL

The code is ideally suited for use in medical applications because of the accuracy of its physics models, the unique set of clinically relevant features, and the responsive support provided by the developers and the user community.

We used MCNPX to verify the Mass General Hospital Proton Center, and this information has gone into the design of the MDACC proton center and others, which are used to treat > 5K people a year.

Wayne Newhauser, Ph. D.
Dept of Radiation Physics

THE UNIVERSITY OF TEXAS
MD ANDERSON
CANCER CENTER



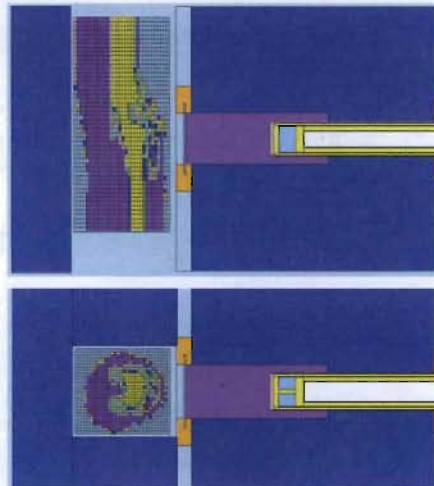
proton fluence and dose contours (arb units)

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Medical Physics - Dose Calculations

mcnp Monte Carlo Codes
XGP-3, LANL

- Patient-CT based model of **knee & end of accelerator**
- **Calculate dose throughout knee**
- Study impact of moderating/shielding materials & B^{10} conc. in knee
- Need other code to determine neutron production in accelerator target



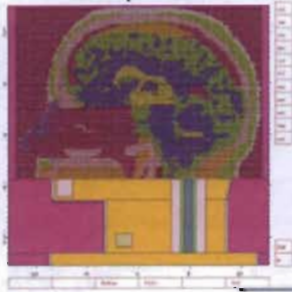
J. R. Albritton, "Analysis of the SERA treatment planning system and its use in boron neutron capture synovectomy," M. S. thesis, Massachusetts Institute of Technology, 2001.

Gierga DP, Yanch JC, Shefer RE, "An investigation of the feasibility of gadolinium for neutron capture synovectomy," Med Phys. 2000 Jul;27(7):1685-92.

Pictures from
mcnp plotter

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Zubal phantom



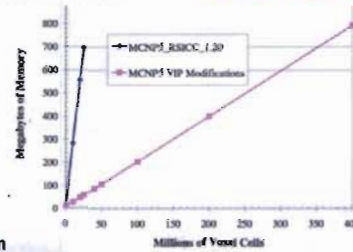
Yanch, MIT



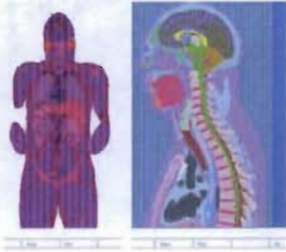
ORNL



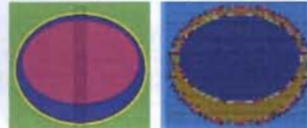
Radiographs of VIPMan model,
1x1x1 mm voxels (above),
2x2x2 mm voxels (right)
Images from MCNP5 plotter



VIP Man



Snyder head phantom



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• MCNP6

- 3D unstructured mesh
- Embedded in 3D MCNP geometry
- Many applications
 - Radiation treatment planning
 - Linkage to Abaqus
- Under development



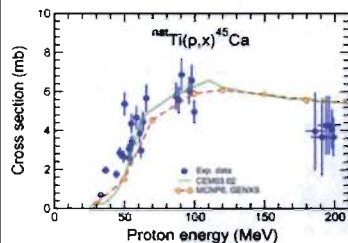
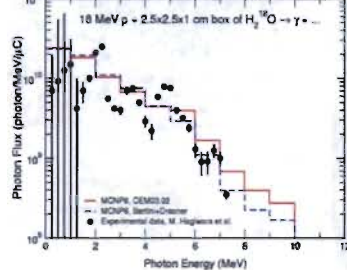
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Proton & Carbon Therapy Applications

mcnp Monte Carlo Codes
XCP-3, LANL

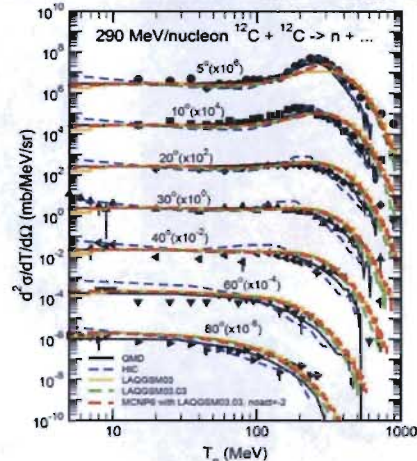
Proc. NO2010 April 26-30, 2010, Seje Island, Korea, in press:
Spectrum Measurement of Neutrons and
Gamma-rays from Thick $H_2^{16}O$ Target Bombarded with
18 MeV Protons

M. Hagiwara¹, T. Saragai², Y. Iwamoto³, N. Matsuda⁴, Y. Sakamoto⁵, Y. Nakama⁶,
H. Nakashima⁷, K. Maunotto⁸, Y. Uemura⁹ and H. Kaneko¹⁰



Radiochim. Acta 98, 447-457 (2010)
Excitation functions of nuclear reactions leading to the soft-radiation
emitting radionuclides ^{45}Ca , ^{45}V and ^{201}Tl in beam collimator
materials used in proton therapy
By S. M. Qaim^a, K. Kottari, Yu. N. Shubin^a, S. Sudar^a and H. H. Coenen

Experimental data are from: Y. Iwata et al., Phys. Rev. C64 (2001) 054609;
OMD, HIC, and LAQGSM03 results are from: H. Iwase et al., AIP 769 (2005) 1066



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References

mcnp Monte Carlo Codes
XCP-3, LANL

High energy transport in MCNPX & MCNP6
have been validated & used in proton
therapy for a variety of clinical and
research applications, see, e.g.:

- M. R. James et al., NIM A562 (206) 819
- J. D. Fontenot et al., Med. Phys. 34 (2007) 489
- M. C. Harvey et al., Med. Phys. 35 (2008) 2243
- J. Herault et al., Med. Phys. 35 (2008) 2243
- W.D. Newhauser et al., Phys. Med. Biol. 52 (2007) 4569
- J. C. Polf et al., Med. Phys. 34 (2007) 4219
- P. J. Taddei et al., Phys. Med. Biol. 53 (2008) 2131
- Y. Zheng et al., J. Nucl. Mater. 361 (2007) 298
- T. Urban and J. Kluson, PNST10136 (2010)

Low-energy transport code MCNP5 has
been validated & even more widely used
in a variety of medical applications, see,
e.g.:

- J. T. Goorley et al., LANL Report LA-UR-02-7205
- T. Goorley and D. Olsner, LA-UR-05-2755
- A. Lazarine and T. Goorley LANL Reports LA-UR-05-4598, LA-UR-05-6402, and LA-UR-06-4904
- A. L. Reed, LA-UR-10-4133
- I. Gerardy et al., J. Phys.: Conf. Ser. 102 (2008) 012012
- J. Zhang et al., Health Phys. 91 (2006) S59
- I. Gerardy, Appl. Rad. Isot. 68 (2010) 735
- Y.J. Huang and M. Blough, J. Appl. Clinic. Med. Phys., 11 (2010) 46
- H. G. Hughes and J. T. Goorley, LA-UR-10-05424 (2010)

Distributed with MCNP:

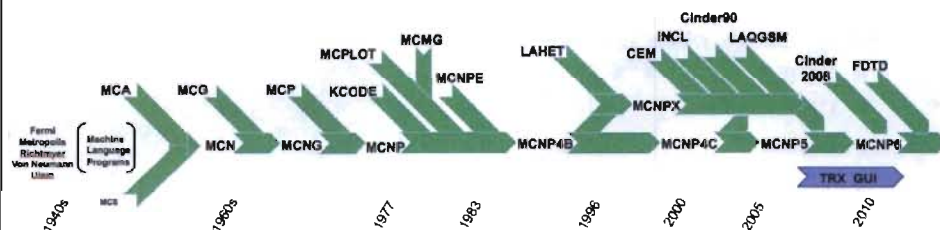
Medical Physics Calculations With MCNP: A Primer,
A.L. Reed, LA-UR-07-4133, Los Alamos (2007)

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MCNP6 Status

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MCNP6 Beta Release



- MCNP6 – beta release sent to RSICC for a limited set of beta testers
- MCNP6 – full release by RSICC expected in 2012
- Culminates 5 years of effort combining all features of MCNPX-2.7.0 into MCNP5
- Both MCNP5 & MCNPX are now frozen - future development will occur in MCNP6



Support from DOE/NNSA, DOE, DoD,
DRTA, DHS/DNDO, NASA, & others

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The LANL MCNP6 team has more than 12 full time and 5 part time staff working on the following:

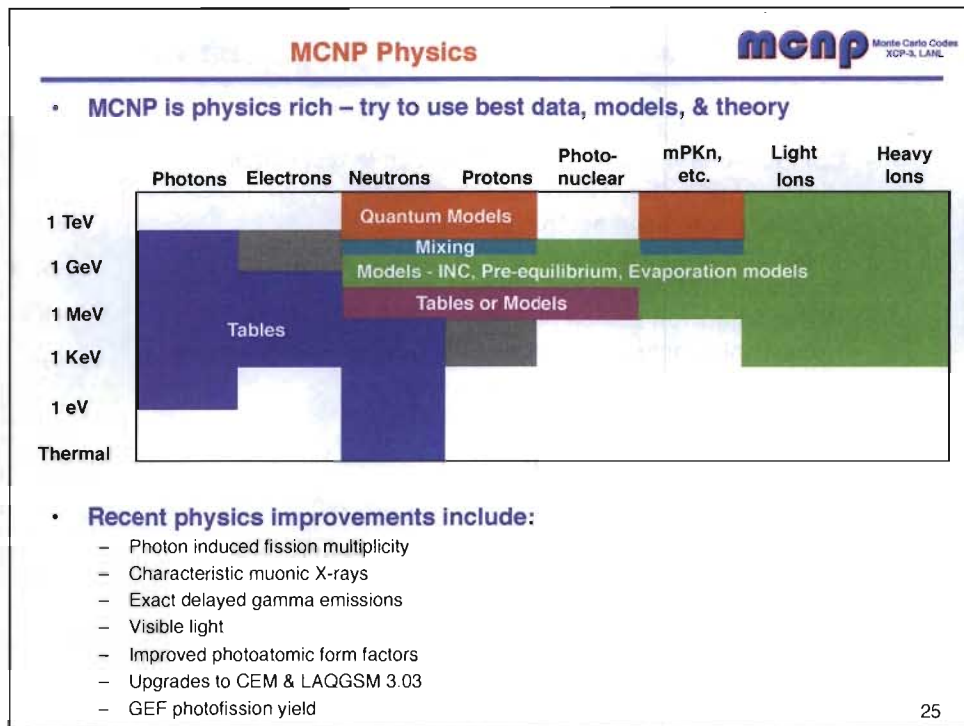
- **Improved Physics**
 - Incorporate new INCL, add delta rays, improve stopping power, add Rutherford scattering, allow particle to pick up charge as they slow down
- **Improved Software parallelism**
 - to be able to utilize >10K processors w/ mpi, R&D into Cray Fortran
- **Improved Delayed Particle Emissions**
 - better energy and angle correlations, beta and alpha emissions
- **Efforts for EMP**
 - Adding Electric Fields, Improved magnetic fields, specialized tallies
- **Integration of Unstructured Mesh**
 - work with weight windows mesh, charged particle tracking
- **Optical Light**
 - refraction, reflection, Cherenkov radiation
- **Moving Objects**
 - Realistic simulation of moving vehicles
- **Sensitivity and Uncertainty**
- **Automatic Weight Windows Generation**
 - from SN calculations – LANL's PARTISN.

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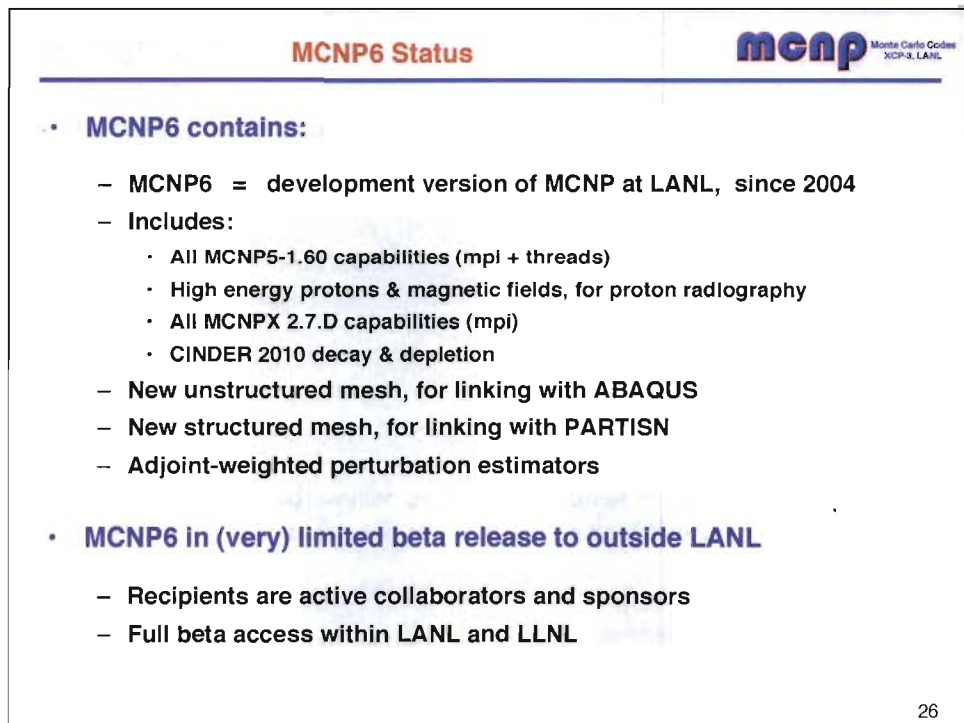
- **Incorporates other codes as libraries:**

- LAHET	high energy transport	LANL
- CEM	high energy transport	LANL
- LAQGSM	high energy transport	LANL
- CINDER	unstable nuclei database	LANL
- ITS	electron transport	SNL
- MARS	high energy transport	FNAL
- HETC	high energy transport	ORNL
- **Utilizes Nuclear and Atomic Data**
 - LANL, LLNL, BNL, EU, Japan
- **Large energy range (eV – 100s of GeV)**

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- **Active Validation Efforts**

- Comparisons with experiments included in test suites
- High energy proton, heavy ion interactions
- Delayed photon and neutron spectra
- Subcritical multiplication
- Expanded criticality suite (119 problems)
- Perturbation verification suite
- Kobayashi benchmarks – streaming through ducts & voids
- Reactor kinetics parameter benchmarks
- Production / depletion (CINDER) soon

- **Nightly Regression Test suites**

- 3 platforms (Linux 32, Linux 64, Windows 64)
- 5 compilers (Intel 10+11, PGI 7, Pathscale 3, gfortran)
- Serial, mpi, omp, mip+omp
- Array bounds checking
- 875 problem input files
- Total: 10,000 runs each night

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- **MCNP & MCNPX teams have adopted MCNP6 as the base for all future development**

- **To go from Beta release to Production release:**

- Assurance of reliability and accuracy for criticality
- Assurance of reliability and accuracy for other apps
- Comparable performance
- Complete documentation

- **Future Work**

- Cleanup Style
- Remove duplicate features (input files backwards compatible)
- Extend parallel threading capability to new features
- New Features

- **General release through RSICC**

- 2012

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Proton Radiography

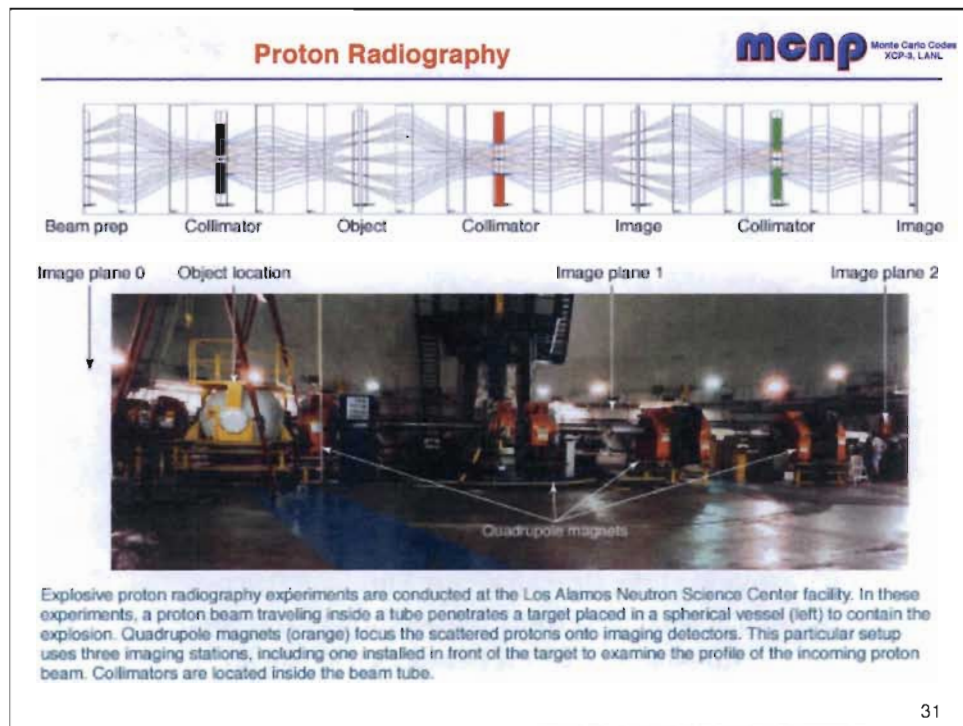
Richard Prael, Grady Hughes, John Zumbro, John Sarracino,
Jeff Bull, Lon-Chang Liu, Stepan Mashnik, Arnold Sierk,
Forrest Brown, Tim Goorley, Jeremy Sweezy,
Robert Little, Morgan White, Elizabeth Selcow,
Nikolai Mokhov (FNAL), Sergei Striganov (FNAL),
Konstantin Gudima (Acad. Sci. Moldova)

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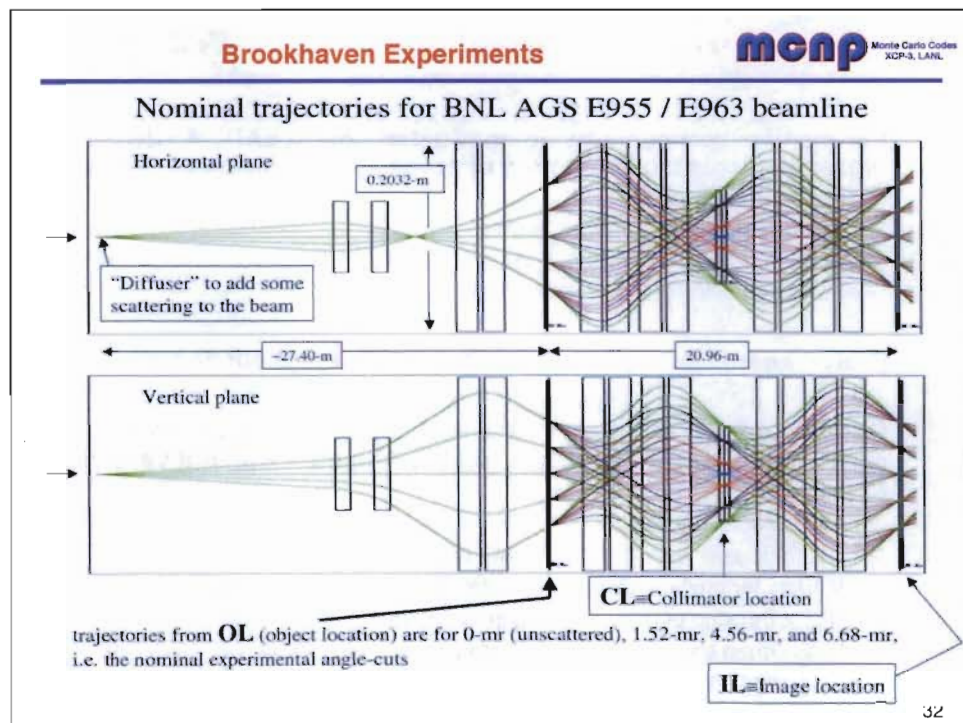
Proton Radiography

- **For many experiments being conducted now at LANL & BNL, high-energy proton beams are directed at test objects to produce radiographic images**
 - LANL: 800 MeV proton beams
 - BNL: 24 GeV proton beams
 - Proposed: 50 GeV proton beams
- **Proton beams are collimated & focused by magnetic lenses**
- **Both the design of the experiments & analysis of results are carried out using MCNP6, the latest LANL development version of MCNP**
 - All MCNP5 features plus:
 - Continuous-energy proton physics up to 50 GeV
 - Models for multiple Coulomb scatter, nuclear elastic scatter, etc.
 - Direct tracking of protons through magnetic fields
 - COSY-map tracking of protons through magnetic fields
 - Many additional particle types being added to account for background

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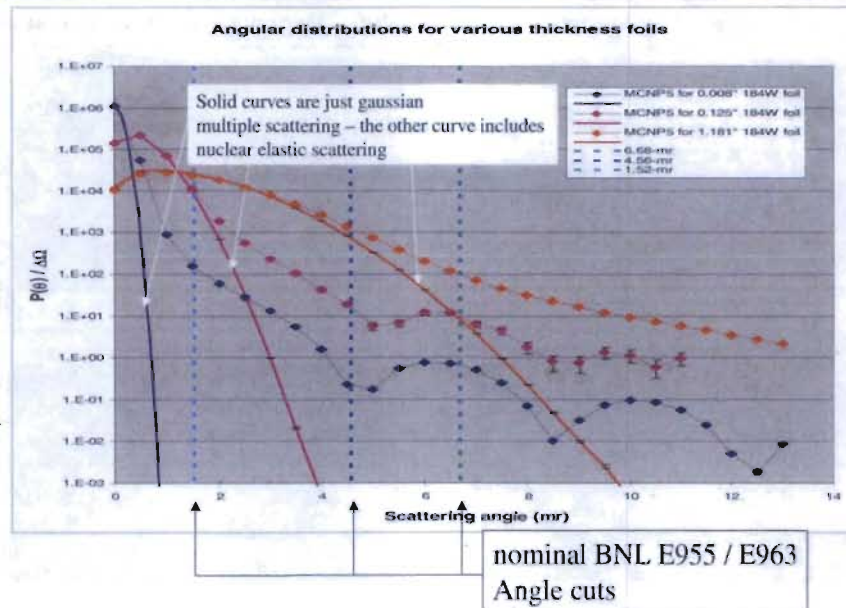
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MCNP6 Simulation

mcnp Monte Carlo Codes
XCP-3, LANL

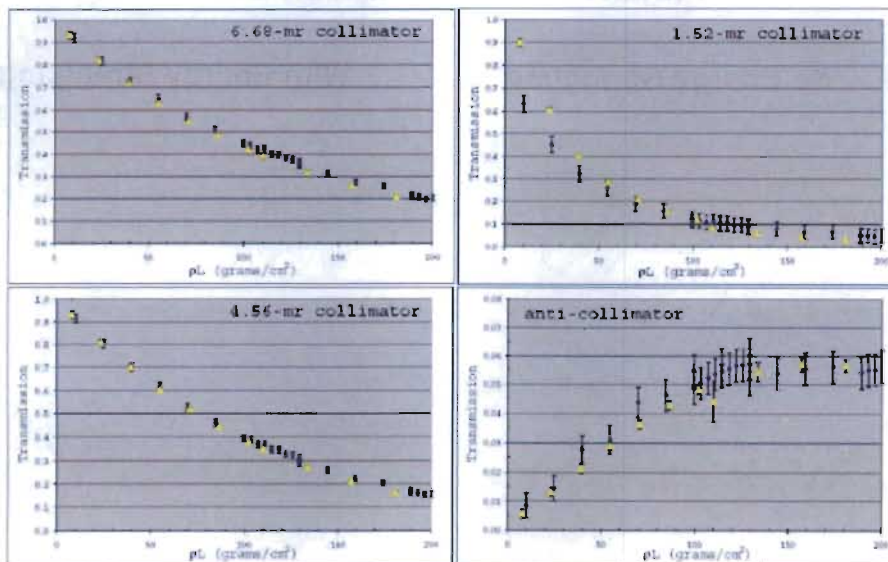


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Brookhaven Experiments

mcnp Monte Carlo Codes
XCP-3, LANL

Iron target: Blue = data, Yellow = MCNP6 simulation.

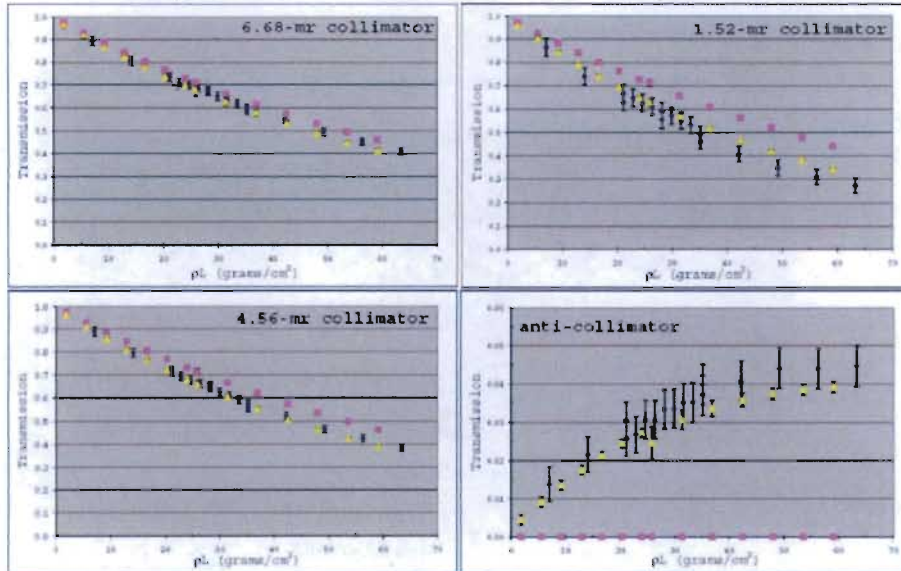


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Brookhaven Experiments

mcnp Monte Carlo Codes
XGP-3, LANL

Beryllium target: Blue=data, Yellow=MCNP6, Magenta= w/o nuclear elastic



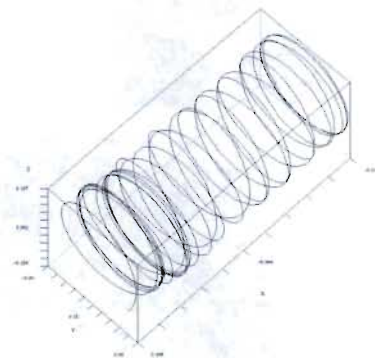
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Proton Radiography

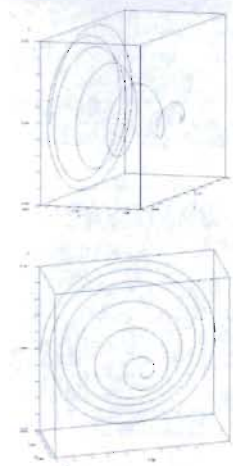
mcnp Monte Carlo Codes
XGP-3, LANL

Proton in Air & Constant B Field

No Energy Straggling



With Energy Straggling



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Parallel Monte Carlo

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Trends in Computing Technology

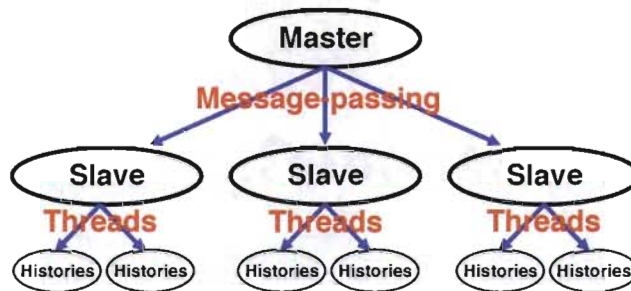
- **Commodity chips**
 - Microprocessor speed → ~2x gain / 18 months
 - Memory size → ~2x gain / 18 months
 - Memory latency → ~ no change (getting worse)
- **High-end scientific computing**
 - Key driver (or limit) → **economics:** mass production of desktop PCs & commercial servers
 - Architecture → **clusters:** with small/moderate number of commodity microprocessors on each node
multicore: multiple CPUs per processor permits threading within each node processor
- **Operating systems**
 - Desktop & server → Windows, Linux
 - Supercomputers → Unix, Linux

CPU performance on supercomputer → same as desktop PC

High-performance scientific computing → parallel computing

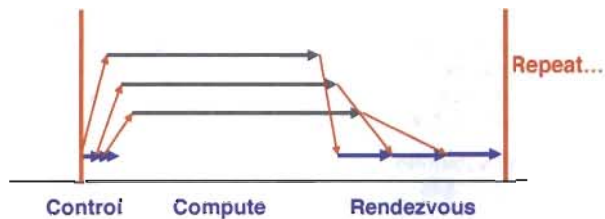
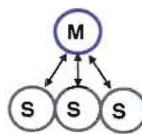
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- For clustered SMPs,
 - Use message-passing to distribute work among slaves ("boxes")
 - Use threading to distribute histories among individual processors on box



- Only the master thread on each slave uses MPI send/recv's
- Threads on each slave share memory

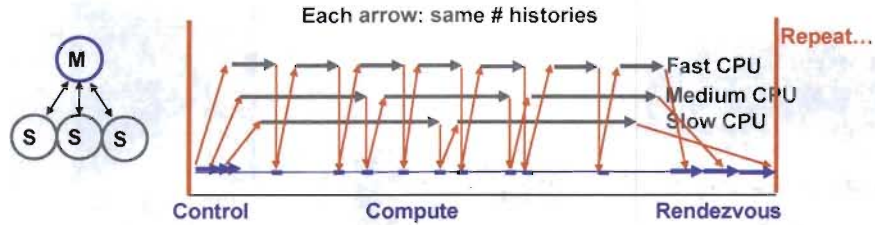
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- For efficiency, want $(\text{compute time}) \gg (\text{rendezvous time})$
 - Compute time: Proportional to #histories/task
 - Rendezvous time: Depends on amount of tally data & latency+bandwidth for message-passing

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Load Balancing & Fault Tolerance



- **Load balancing:** Self-scheduling of histories on slaves
- **Fault tolerance:** Periodic rendezvous to save restart files
- **Parallel efficiency:** $\frac{[\text{compute time}]}{[\text{compute} + \text{rendezvous time}]}$

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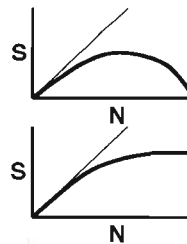
Parallel MC Performance Scaling

- **Scaling models, for master/slave with serial rendezvous**
 - "fixed" = constant number of histories/rendezvous, M (constant work)
 - "scaled" = M histories/slave per rendezvous, NM total (constant time)

Histories/rendezvous Speedup

fixed $S = N / (1 + cN^2)$

scaled $S = N / (1 + cN)$



N = number of slaves
 $c = (s + L/r) / T_1$

$T_1 \sim M$, more histories/rendezvous \rightarrow larger T_1 , smaller c
 $S + L/r$, fixed, determined by number of tallies,

As $M \rightarrow \text{infinity}$, $c \rightarrow 0$, $S \rightarrow N$ (limit for 1 rendezvous)

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DOE Advanced Simulation & Computing – ASC Monte Carlo Codes XOP-3, LANL



Blue Mountain – 3 TeraOps
(R.I.P.)



Q – 20 TeraOps
(R.I.P.)



Red Storm
Blue Gene/L
Hurricane
Turing
Cielo



Lightning – 30
TeraOps

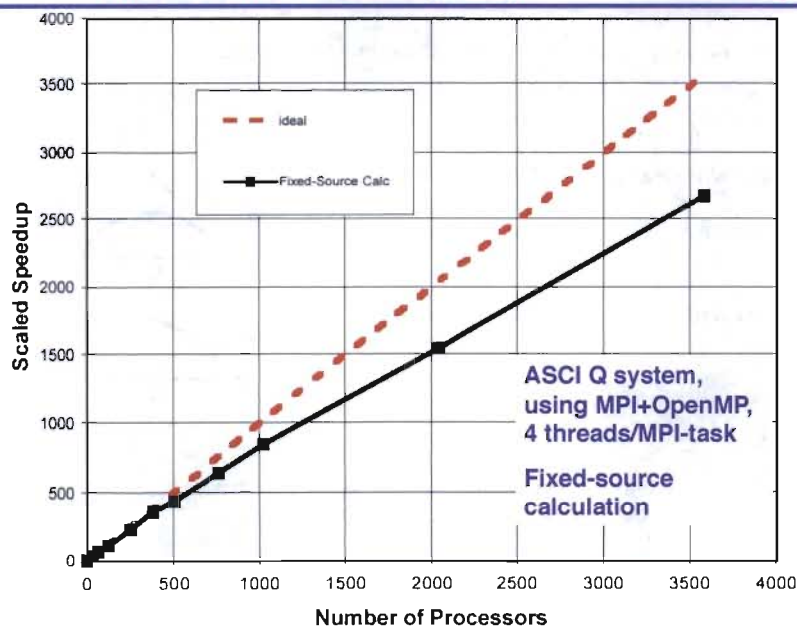


Roadrunner – 1.3
PetaOps
[with Cell processors]

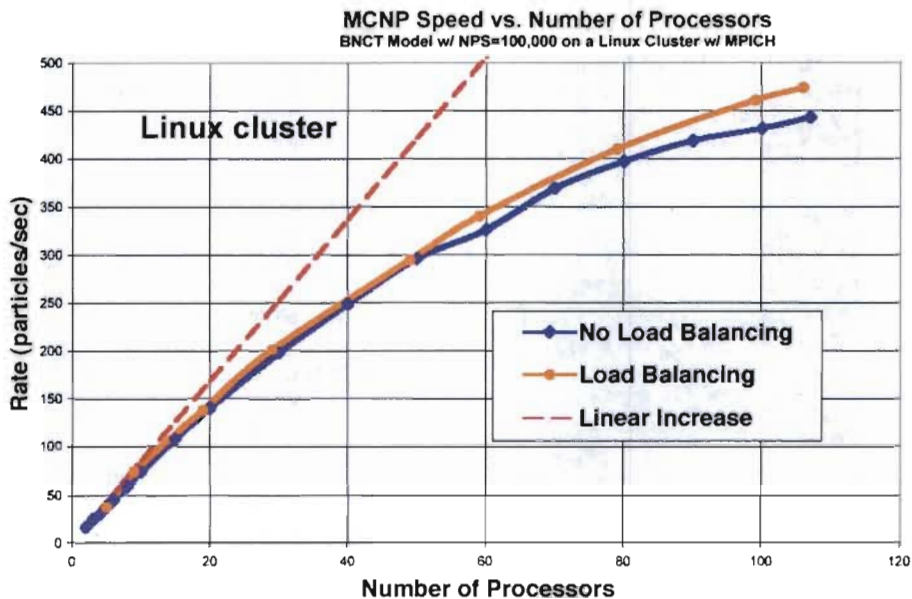
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MCNP5 Parallel Scaled Speedup

 Monte Carlo Codes
XOP-3, LANL



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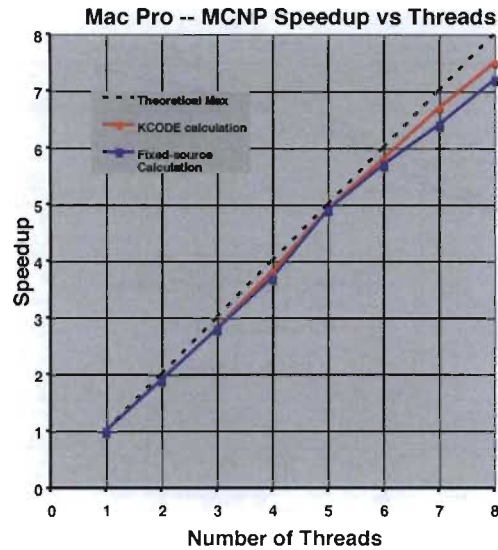


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- **MCNP5 performance - both serial & parallel - depends strongly on the Fortran-90 compiler & options used**
 - Runtime factors of 2-4x with different compilers on same hardware
 - Runtime factors of 2-4x with different options on same hardware & compiler
- **Parallel performance**
 - MCNP5 has always supported parallel calculations with **message-passing** (MPI) & **threading** (OpenMP)
 - Prior to mid-2006, Fortran compilers for Windows/Linux/Mac did a terrible job at threading. We recommended using only MPI.
 - Recently, using OpenMP threading with Intel compilers on Windows/Linux/Mac shows excellent speedups -- nearly 2x on dual-core, 3-4x on quad-core

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MCNP5 - Threading on the Mac Pro



Hardware

- Mac Pro
- 2 x Quad-core Xeon
- 3GHz
- 8 GB memory

Software

- Mac OS X 10.4.11
- Intel F90, 10.0.017
- -O1 -openmp
- MCNP5 / 1.50

MCNP Calculations

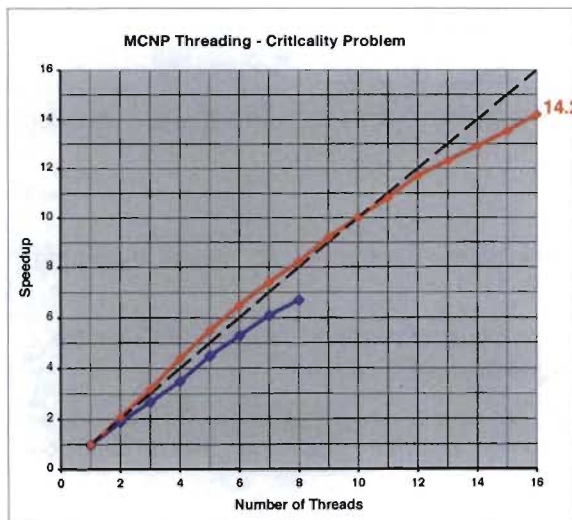
- KCODE
 - BAWX12 benchmark
 - kcode 5000 1 10 204
- Fixed-source
 - oil-well log, mode n
 - nps 500000

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MCNP5 - Threading



2009-03-03



Hardware

- **Lobo**
 - 4 x Quad-core AMD Opteron
 - 2.2 GHz, 32 GB memory
- **Mac Pro**
 - 2 x Quad-core Intel Xeon
 - 3GHz, 8 GB memory

Software

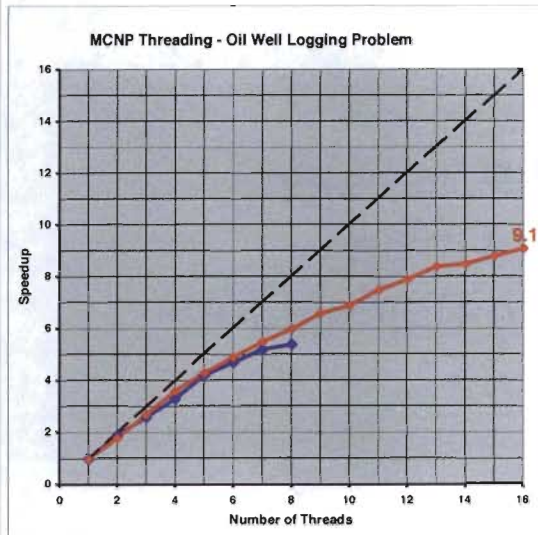
- MCNP5-1.51
- Intel-10 F90, "-O1 -openmp"

MCNP Calculations

- Criticality Calculation
 - BAWX12 benchmark
 - kcode 25000 1 10 204

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2009-03-03



Hardware

- **Lobo**
 - 4 x Quad-core AMD Opteron
 - 2.2 GHz, 32 GB memory
- **Mac Pro**
 - 2 x Quad-core Intel Xeon
 - 3GHz, 8 GB memory

Software

- MCNP5-1.51
- Intel-10 F90, "-O1 -openmp"

MCNP Calculations

Oil Well Logging Calculation
inp12 benchmark
Nps 500000

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Parallel MC Summary

- **Master/slave algorithms work well**
 - Load-balancing: Self-scheduling
 - Fault-tolerance: Periodic rendezvous
 - Random numbers: Easy, with LCG & fast skip-ahead algorithm
 - Tallies: Use OpenMP "critical sections"
 - Scaling: Simple model, more histories/slave + fewer rendezvous
 - Hierarchical: Master/slave MPI, OpenMP threaded slaves
 - Portability: MPI/OpenMP, clusters of anything
- **Remaining difficulties**
 - Memory size: Entire problem must fit on each slave
 - Domain-decomposition has had limited success
 - Should be OK for reactor problems
 - May not scale well for shielding or time-dependent problems
 - For general 3D geometry, effective domain-decomposition is unsolved problem
 - Random access to memory distributed across nodes gives huge slowdown
 - May need functional parallelism with "data servers"

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Parallel Processing For Large Monte Carlo Calculations

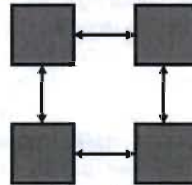
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Domain Decomposition

If a Monte Carlo problem is too large to fit into memory of a single processor



Decompose
problem into
spatial domains



Follow histories in each
domain in parallel,
move particles to new
domains as needed



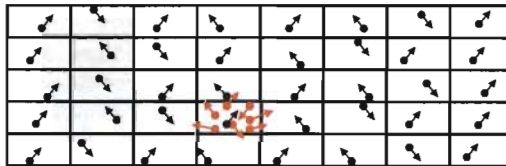
Collect
Problem
Results

- Need periodic synchronization to interchange particles among nodes
- Use message-passing (MPI) to interchange particles

→ Domain decomposition is often used when the entire problem will not fit in the memory of a single SMP node

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- **Inherent parallelism is on particles**
 - Scales well for all problems
- **Domain decomposition**
 - Spatial domains on different processors
 - Scales OK for Keff criticality calculations, where particle distribution among domains is roughly uniform
 - Does **not** scale for time-dependent problems due to severe load imbalances among domains
- **Domain decomposition - scaling with N processors**
 - **Best:** performance $\sim N$ (uniform distribution of particles)
 - **Worst:** performance ~ 1 (localized distribution of particles)



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- Data is distributed by domain decomposition, but parallelism is on particles
- Solution ?

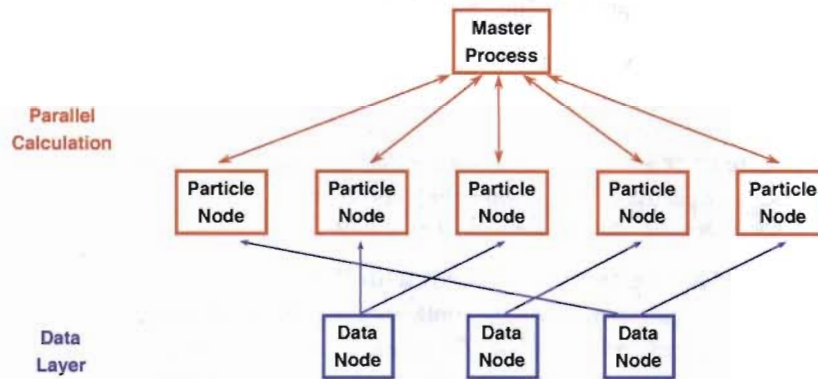
Parallel on particles + distributed data

- **Particle parallelism + Data Decomposition**
 - Existing parallel algorithm for particles
 - Distribute data among processor nodes
 - Fetch the data to the particles as needed (dynamic)
 - Essentially same approach as used many years ago for CDC (LCM) or CRAY (SSD) machines
 - Scales well for all problems (but slower)

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Parallel Monte Carlo

- Particle parallelism + data decomposition -- logical view:

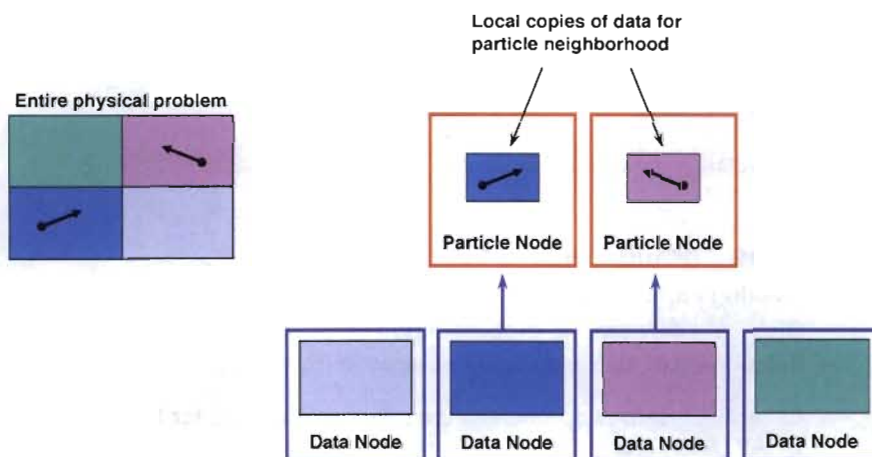


- Mapping of logical processes onto compute nodes is flexible:
 - Could map particle & data processes to **different** compute nodes
 - Could map particle & data processes to **same** compute nodes
- Can replicate data nodes if contention arises

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Parallel Monte Carlo

- Particle parallelism + data decomposition



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- History modifications for data decomposition

```

source
while wgt > cutoff
.   compute distances & keep minimum:
.       dist-to-boundary
.       dist-to-time-cutoff
.       dist-to-collision
.       dist-to-data-domain-boundary
.
.   move particle
.   pathlength tallies
.   if distance == dist-to-data-domain-boundary
.       fetch new data
.
.   collision physics
.   roulette & split
.   ...

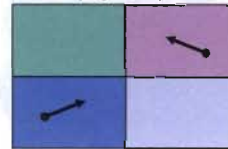
```

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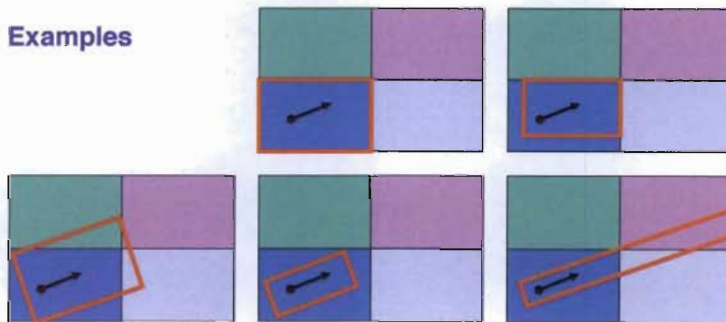
- Data windows & algorithm tuning

- Defining the "particle neighborhood" is an art
- Anticipating the flight path can guide the pre-fetching of blocks of data
- Tuning parameters:
 - How much data to fetch ?
 - Data extent vs. particle direction ?

Entire physical problem



- Examples



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For Monte Carlo problems which can fit in memory:

- Concurrent scalar jobs - ideal for Linux clusters
- Master/slave parallel algorithm (replication) works well
 - Load-balancing: Self-scheduling
 - Fault-tolerance: Periodic rendezvous
 - Random numbers: Easy, with LCG & fast skip-ahead algorithm
 - Tallies: Use OpenMP "critical sections"
 - Scaling: Simple model, more histories/slave + fewer rendezvous
 - Hierarchical: Master/slave MPI, OpenMP threaded slaves
 - Portability: MPI/OpenMP, clusters of anything

For Monte Carlo problems too large to fit in memory:

- Spatial domain decomposition (with some replication) can work for some problems
- Particle parallelism + data decomposition is a promising approach which should scale for all problems