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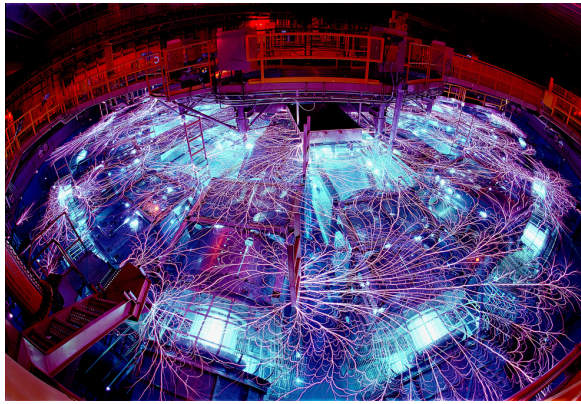

MueLu - a multigrid framework

for multiphysics preconditioners

Tobias Wiesner, J. Shadid, E.C. Cyr, J.J. Hu, R.S. Tuminaro,

March 16, 2017

U.S. DEPARTMENT OF ENERGY | NNSA National Nuclear Security Administration

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Motivation

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What is the problem?

- **Multiphysics problems:** *application-specific* with *increasing complexity* through new types of physics and/or discretizations
- No resource-efficient *general* black-box solver available

What can we do about this?

Flexible software framework for iterative solvers/preconditioners

- Modular design for application-specific solver layouts
- Usability through simplified user interfaces for non-experts

Representation of fully-coupled multiphysics problems

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Blocked linear operator

- Single-field problems represented by diagonal blocks

Example: 3×3 blocked operator

$$A = \begin{pmatrix} \blacksquare & & \\ & \blacksquare & \\ & & \blacksquare \end{pmatrix}$$

Representation of fully-coupled multiphysics problems

Sandia National Laboratories

Blocked linear operator

- Single-field problems represented by diagonal blocks
- Coupling represented by off-diagonal blocks

Example: 3×3 blocked operator

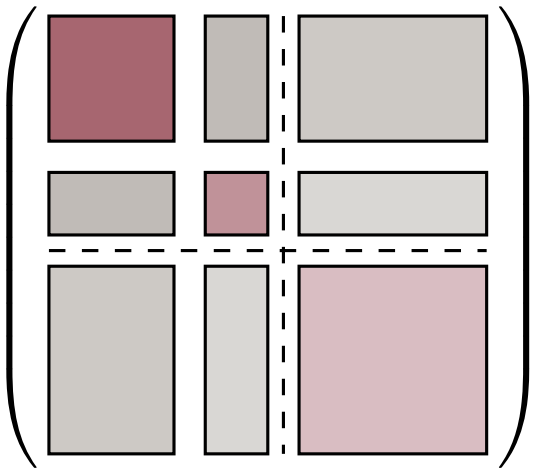
$$A = \left(\begin{array}{ccc} \blacksquare & \blacksquare & \blacksquare \\ \blacksquare & \blacksquare & \blacksquare \\ \blacksquare & \blacksquare & \blacksquare \end{array} \right)$$

Representation of fully-coupled multiphysics problems

Blocked linear operator

- Single-field problems represented by diagonal blocks
- Coupling represented by off-diagonal blocks
- Nested blocked operators for hierarchical dependencies

Example: 2×2 blocked operator with nested 2×2 blocked operator

$A =$ 

Representation of fully-coupled multiphysics problems

Sandia National Laboratories

Blocked linear operator

- Single-field problems represented by diagonal blocks
- Coupling represented by off-diagonal blocks
- Nested blocked operators for hierarchical dependencies

Example: 2×2 blocked operator with nested 2×2 blocked operator

$$A = \left(\begin{array}{c|c|c} & & \\ & & \\ \hline & & \\ \hline & & \\ & & \end{array} \right)$$

How to design efficient multigrid preconditioners for multiphysics problems?

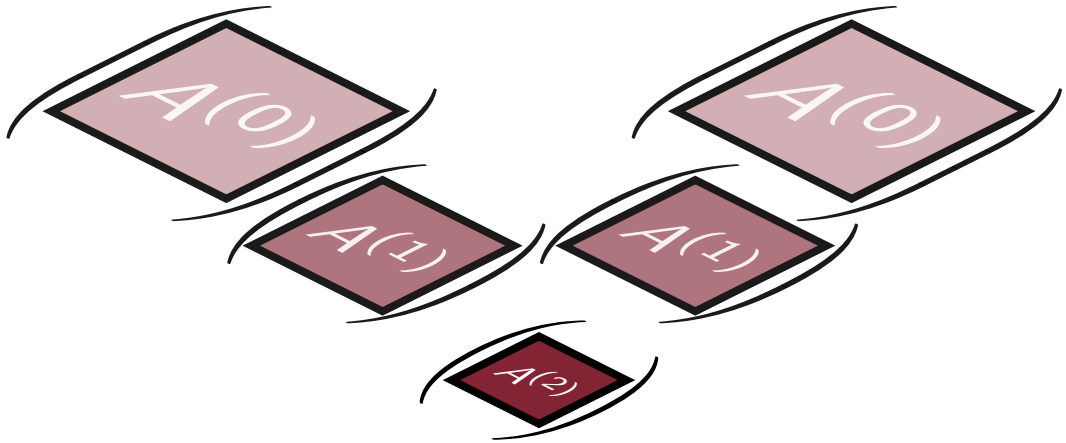
Idea of Algebraic Multigrid Methods

Sandia National Laboratories

Multigrid method

Transfer operators + Level smoothers

- Generate coarse representations $A^{(i)}$ of fine level problem $A^{(0)}$



Idea of Algebraic Multigrid Methods

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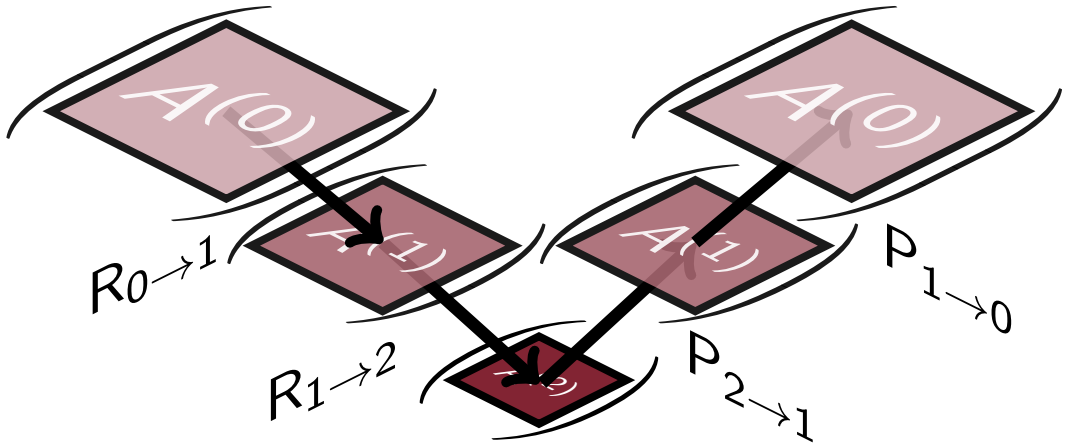
Multigrid method

Transfer operators + Level smoothers

- Generate coarse representations $A^{(i)}$ of fine level problem $A^{(0)}$ using $A^{(i+1)} = R_{i\to(i+1)} A^{(i)} P_{(i+1)\to i}$
- Rectangular transfer operators $P_{(i+1)\to i}$ and $R_{i\to(i+1)}$

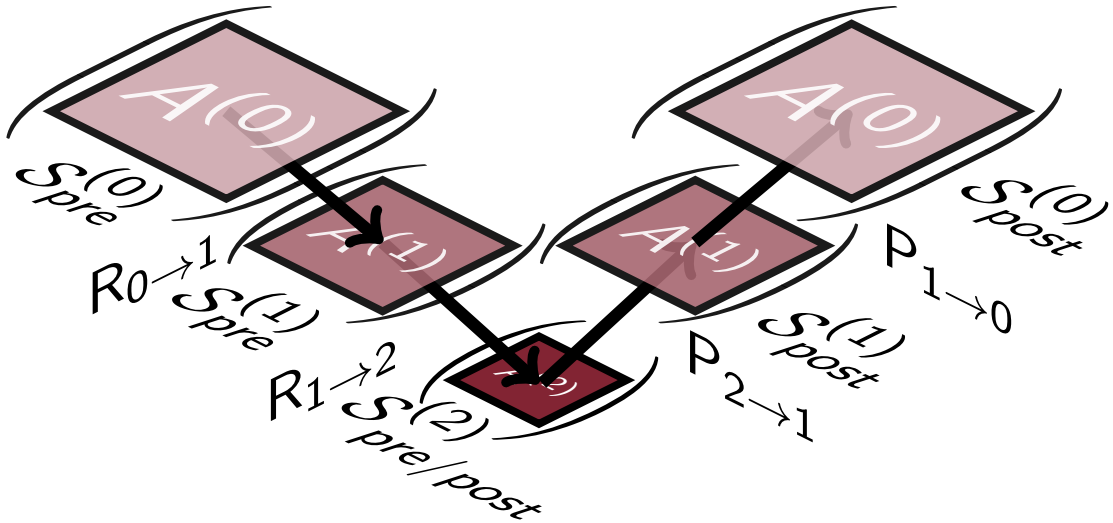


Idea of Algebraic Multigrid Methods

Multigrid method

Transfer operators + **Level smoothers**

- Generate coarse representations $A^{(i)}$ of fine level problem $A^{(0)}$ using $A^{(i+1)} = R_{i\to(i+1)} A^{(i)} P_{(i+1)\to i}$
- Rectangular transfer operators $P_{(i+1)\to i}$ and $R_{i\to(i+1)}$
- Level smoothers $\mathcal{S}^{(i)}$ damp high-oscillatory error modes

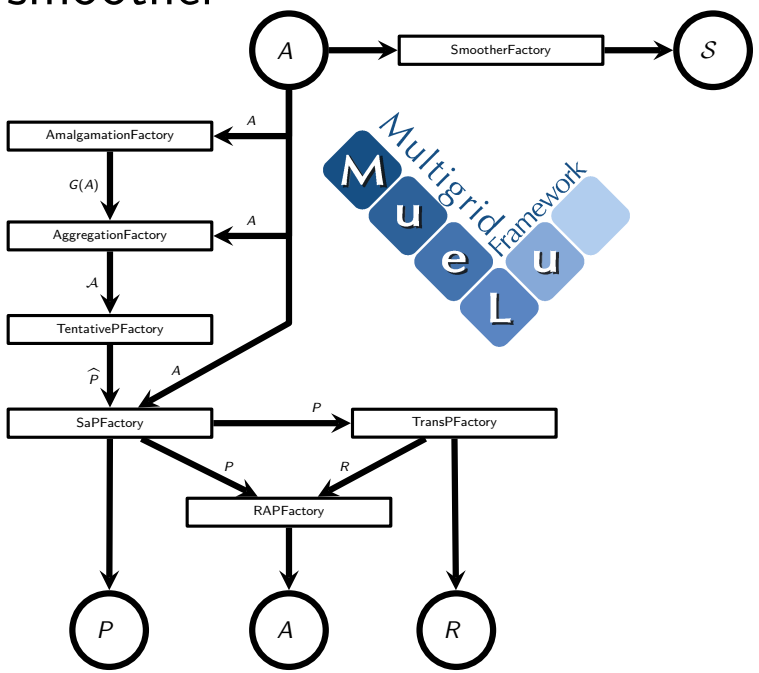


MueLu – The Trilinos Multigrid framework

MueLu multigrid framework:

- Extensible software layout
  - Modularity: Preconditioner layout defined by small building blocks
  - Logic: Building blocks connected through logical data dependencies
- Flexible user input system through XML files
- Designed for next-generation HPC systems

Example: Building blocks for transfer operators and level smoother



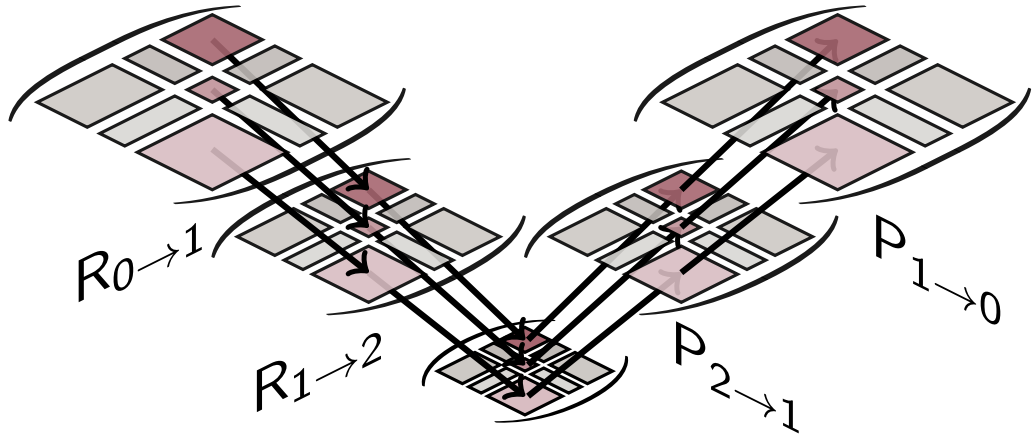
`www.trilinos.org/packages/muelu`

Multigrid preconditioner layout for multiphysics

Multigrid for multiphysics

Transfer operators + Level smoothers + Coupling

- Segregated transfer operators P and R to keep algebraic blocks separate on coarse levels

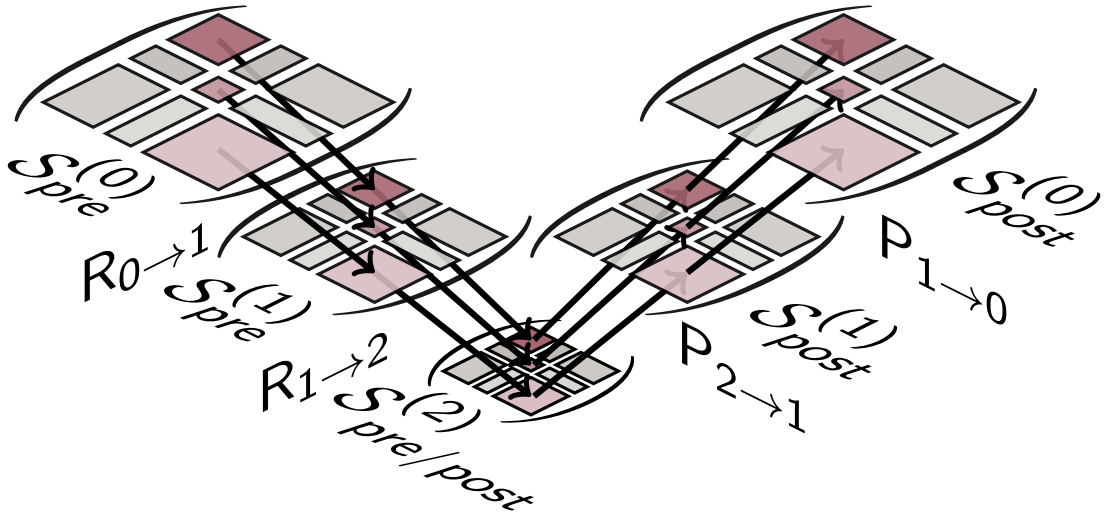


Multigrid preconditioner layout for multiphysics

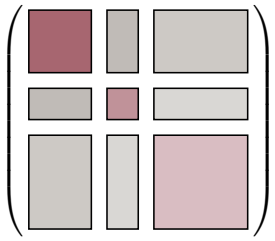
Multigrid for multiphysics

Transfer operators + **Level smoothers + Coupling**

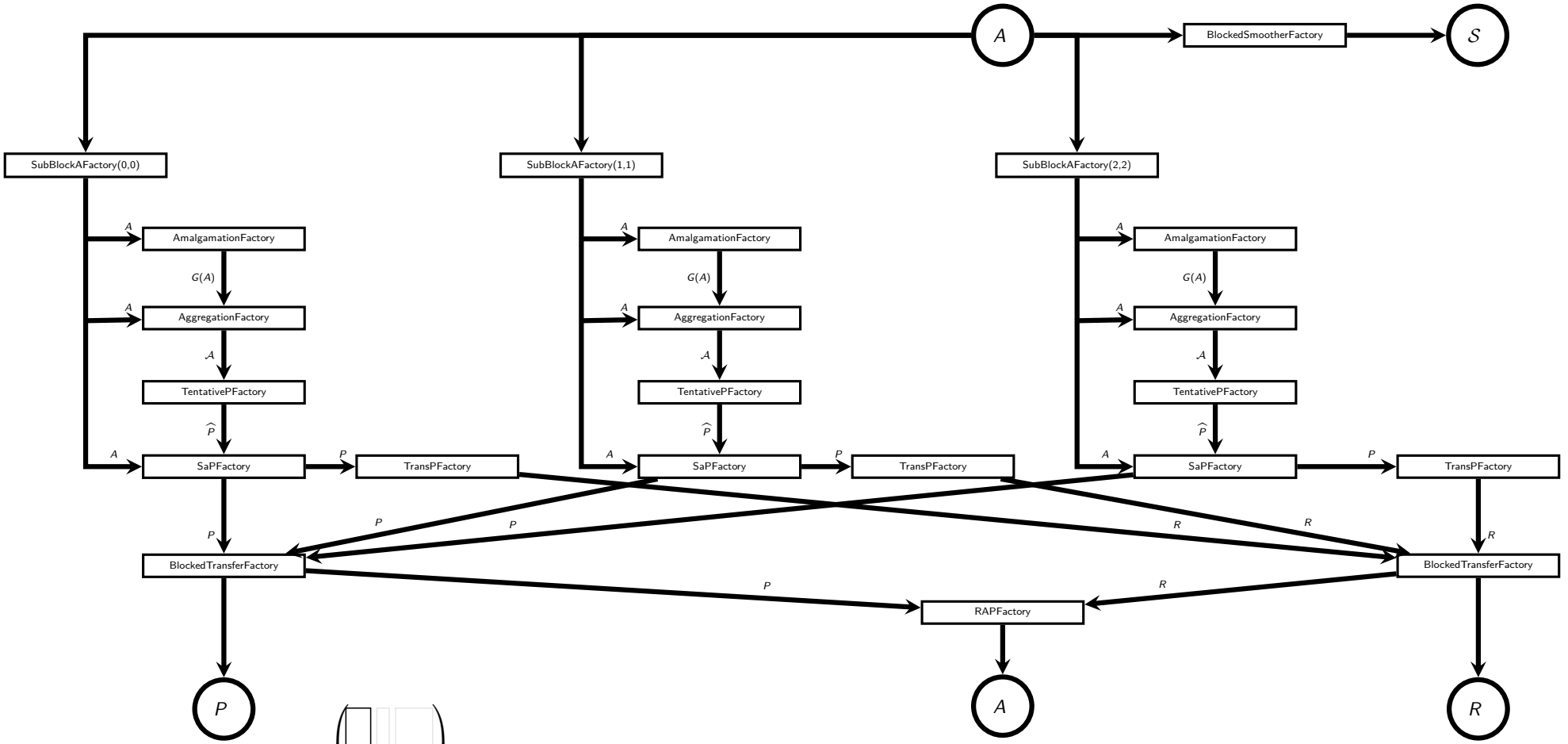
- Segregated transfer operators P and R to keep algebraic blocks separate on coarse levels
- Nested block smoothers consider coupling of different fields

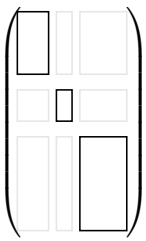


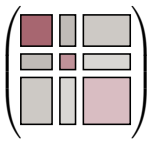
Segregated transfer operators

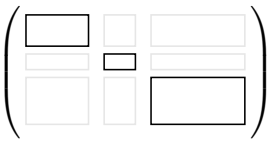
$A_i =$ 

Transition from level i to $i+1$:

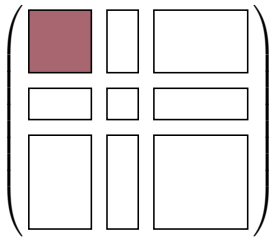


$P_{(i+1)\to i} =$ 

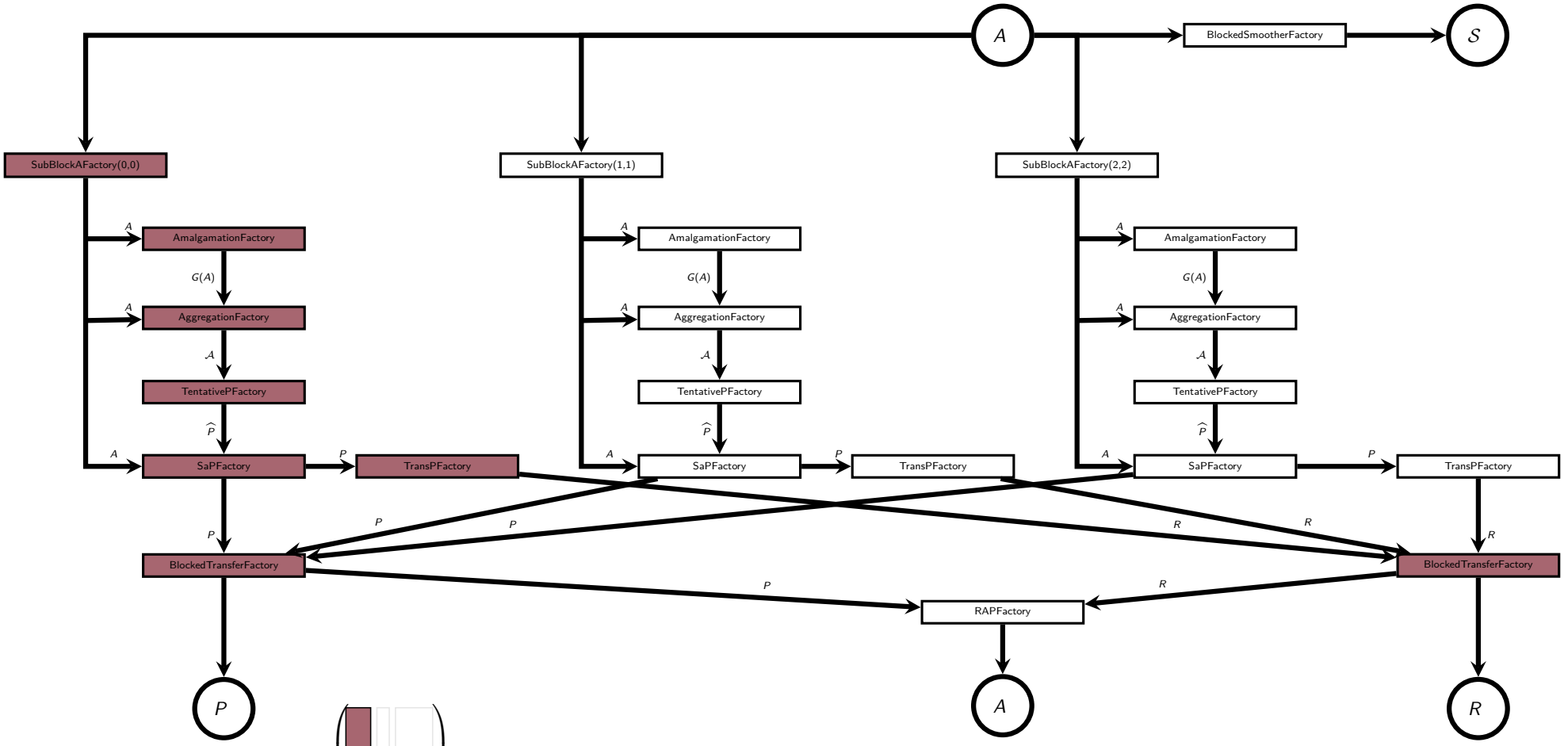
$A_{i+1} =$ 

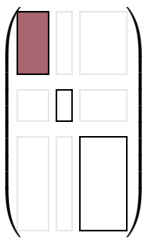
$R_{i\to(i+1)} =$ 

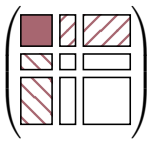
Segregated transfer operators

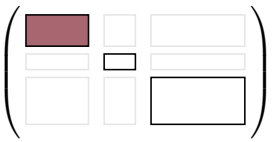
$A_i =$ 

Transition from level i to $i+1$:



$P_{(i+1)\to i} =$ 

$A_{i+1} =$ 

$R_{i\to(i+1)} =$ 

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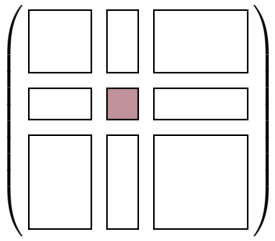
$A_i =$ 

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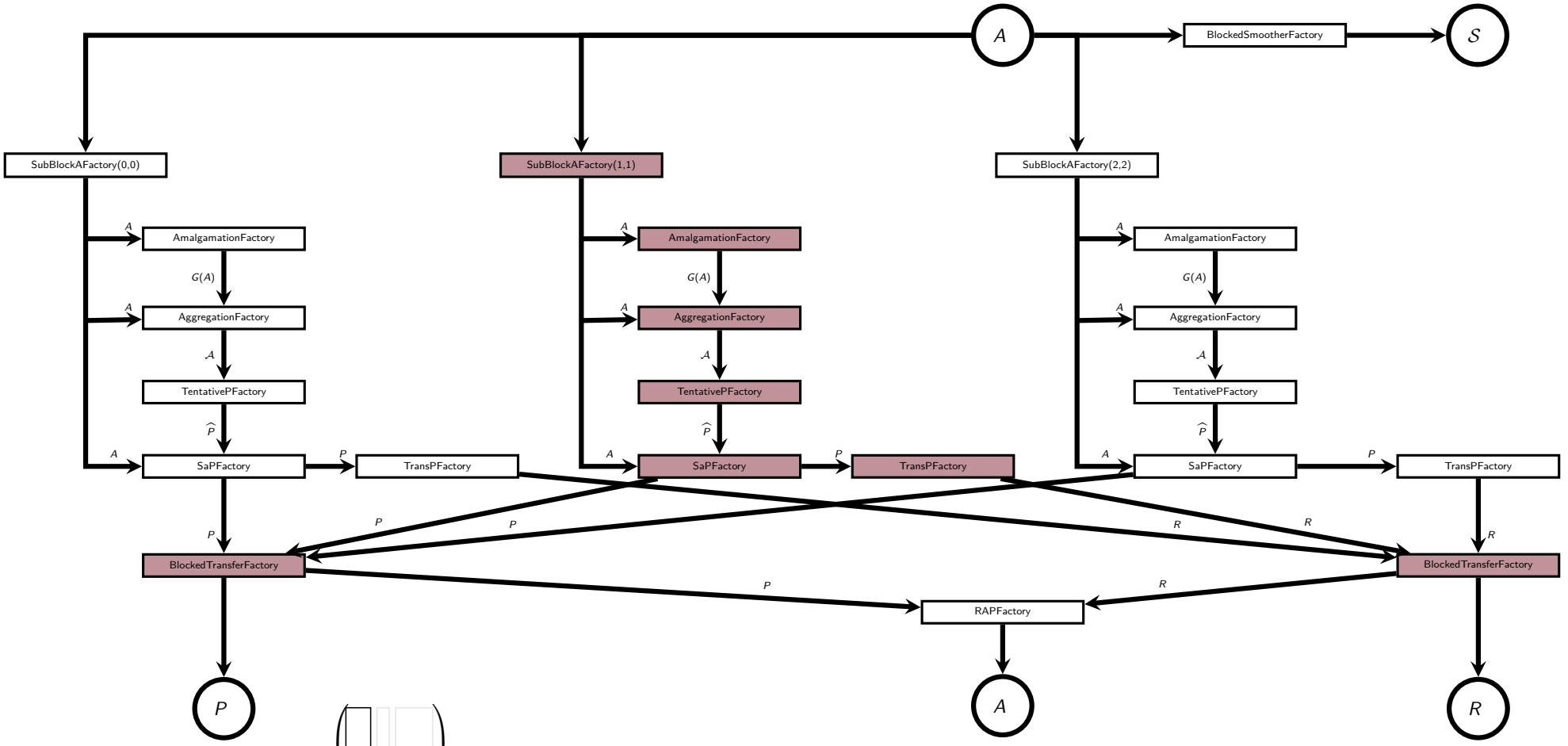
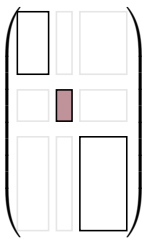
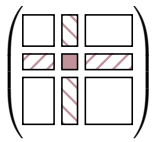
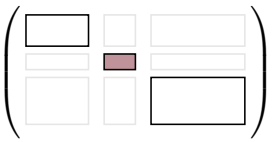
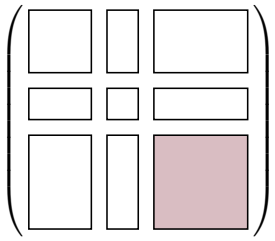


$P_{(i+1)\to i} =$ 

$A_{i+1} =$ 

$R_{i\to(i+1)} =$ 

Segregated transfer operators

$A_i =$ 

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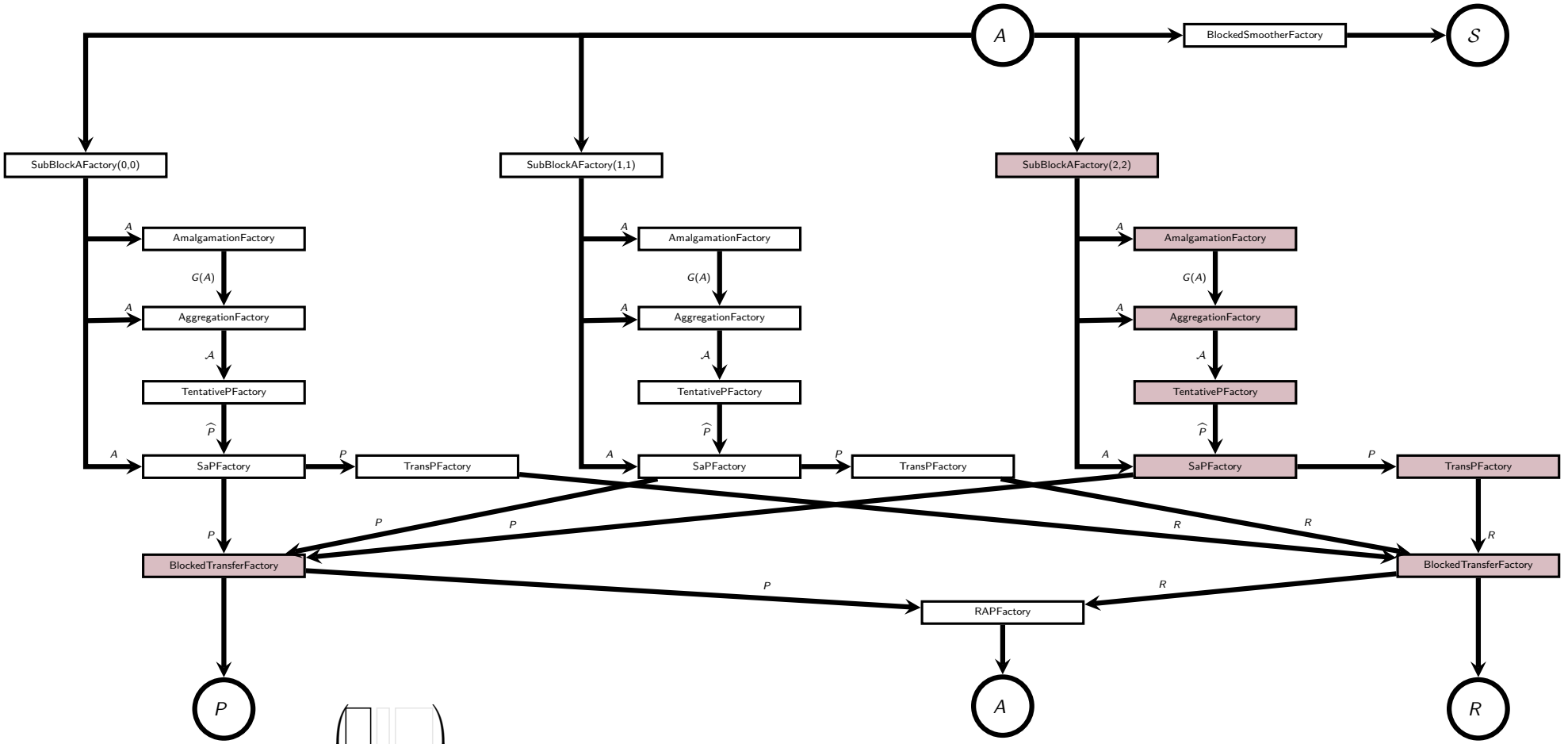
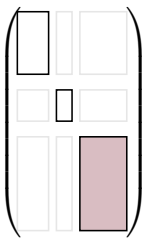
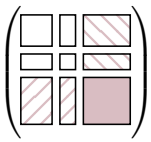
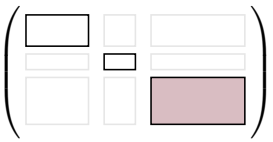


$P_{(i+1)\to i} =$ 

$A_{i+1} =$ 

$R_{i\to(i+1)} =$ 

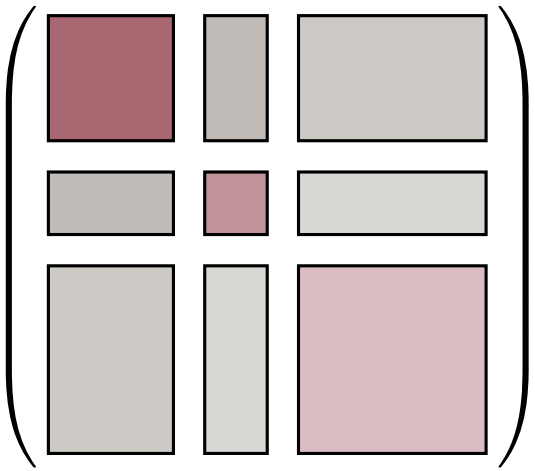
Block smoothers

Pool of block smoothers

- General $n \times n$ block systems: Blocked Gauss-Seidel smoother
- General 2×2 block systems: SIMPLE, Uzawa, Braess-Sarazin
- Physics-based block smoothers from the Teko package

Build your application-specific block smoother

- Consider the coupling blocks when designing the block smoother

$A =$ 

Block smoothers

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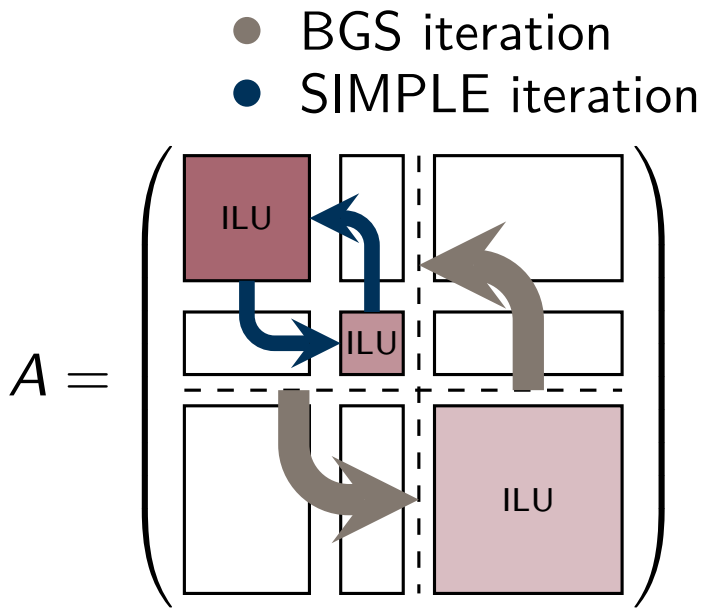
- Physics-based block smoothers from the Teko package

Build your application-specific block smoother

- Consider the coupling blocks when designing the block smoother
- Use nested block smoothers:
  1 BGS (0.5)
  - 1 SIMPLE (0.8)
    - ILU(0), ov=1
    - ILU(0), ov=1
  - ILU(0), ov=1



Resistive Magnetohydrodynamics

$$\frac{\partial \boldsymbol{u}}{\partial t} + \boldsymbol{u}\cdot\nabla\boldsymbol{u} - \nabla\cdot\nu\nabla\boldsymbol{u} + \nabla p + \nabla\cdot\left(-\frac{1}{\mu_0}\boldsymbol{B}\otimes\boldsymbol{B} + \frac{1}{2\mu_0}||\boldsymbol{B}||^2\boldsymbol{I}\right) = \boldsymbol{0}$$

$$\nabla\cdot\boldsymbol{u} = 0$$

$$\frac{\partial \boldsymbol{B}}{\partial t} + \nabla\times(\boldsymbol{u}\times\boldsymbol{B}) - \nabla\times\frac{\eta}{\mu_0}\nabla\times\boldsymbol{B} + \nabla r = 0$$

$$\nabla\cdot\boldsymbol{B} = 0$$

with appropriate initial and boundary conditions.

Discretization

Stabilized discretization of MHD equations using equal order piecewise bilinear elements on hexahedrons

Reference solver

Discretization

Stabilized discretization of MHD equations using equal order piecewise bilinear elements on hexahedons

$\Rightarrow$ Collocated solution unknowns $(\boldsymbol{u}_x, \boldsymbol{u}_y, \boldsymbol{u}_z, p, \boldsymbol{B}_x, \boldsymbol{B}_y, \boldsymbol{B}_z, r)$ on each mesh node

Reference solver

- Preconditioned GMRES (from Belos or AztecOO package)
- Fully-coupled MueLu multigrid preconditioner
  - 8 DOFs per node
  - Level smoother: Additive Schwarz (overlap=1) with ILU(0)
  - Non-smoothed transfer operators

P.T. Lin, J.N. Shadid, R.S. Tuminaro, M. Sala, G.L. Hennigan, R.P. Pawlowski; *A parallel fully coupled algebraic multilevel preconditioner applied to multiphysics PDE applications: Drift-diffusion, flow/transport/reaction, resistive MHD*; Int. J. Numer. Meth. Fluids, 64,1148-1179; 2010

J.N. Shadid, R.P. Pawlowski, E.C. Cyr, R.S. Tuminaro, L. Chacon, P.D. Weber; *Scalable implicit incompressible resistive MHD with stabilized FE and fully-coupled Newton-Krylov-AMG*; Comput. Methods Appl. Mech. Engrg., 304, 1-25; 2016

Block multigrid preconditioner

Incompressible resistive MHD equations:

$$\frac{\partial \boldsymbol{u}}{\partial t} + \boldsymbol{u}\cdot\nabla\boldsymbol{u} - \nabla\cdot\nu\nabla\boldsymbol{u} + \nabla p + \nabla\cdot\left(-\frac{1}{\mu_0}\boldsymbol{B}\otimes\boldsymbol{B} + \frac{1}{2\mu_0}||\boldsymbol{B}||^2\boldsymbol{I}\right) = \boldsymbol{0}$$

$$\nabla\cdot\boldsymbol{u} = 0$$

$$\frac{\partial \boldsymbol{B}}{\partial t} + \nabla\times(\boldsymbol{u}\times\boldsymbol{B}) - \nabla\times\frac{\eta}{\mu_0}\nabla\times\boldsymbol{B} + \nabla r = 0$$

$$\nabla\cdot\boldsymbol{B} = 0$$

Block structure of linear systems after discretization:

$$A = \left(\begin{array}{cc} \blacksquare & \square \\ \square & \blacksquare \end{array}\right)$$

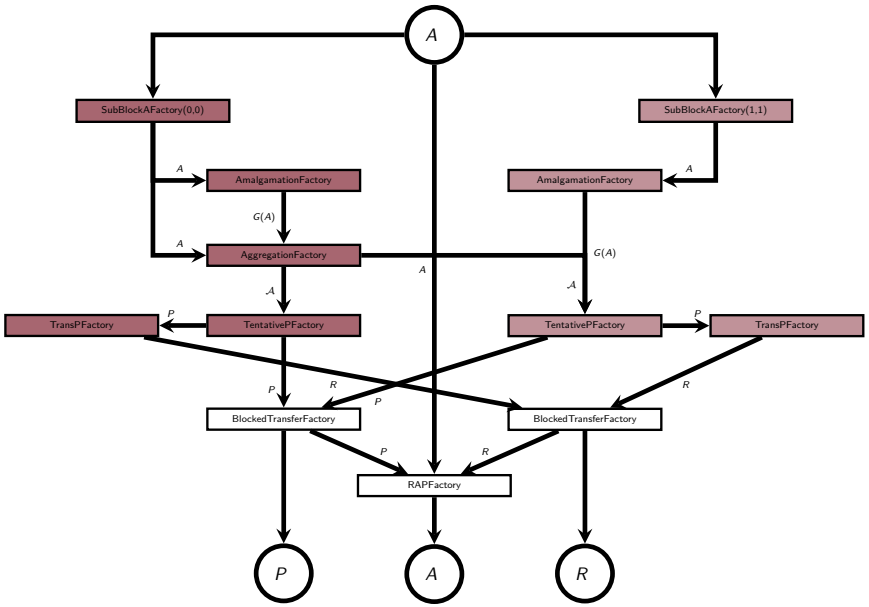
- 2×2 block system with 4 DOFs per node each block
- Solution variables: $(\boldsymbol{u}_x, \boldsymbol{u}_y, \boldsymbol{u}_z, p)$ and $(\boldsymbol{B}_x, \boldsymbol{B}_y, \boldsymbol{B}_z, r)$

Block multigrid preconditioner for MHD

Design principles:

- Preserve coincidence of MHD unknowns on coarse levels
- Reduce memory footprint by avoiding global ILU smoothers
- Performance through ILU as single-field smoothers

Solver layout:



- Reuse aggregates $\mathcal{A}$ from Navier-Stokes part for magnetics part
- Non-smoothed transfer ops.
- Block smoother:
  n BGS(ω)
  - ILU(0), ov=1
  - ILU(0), ov=1

Block multigrid preconditioner for MHD

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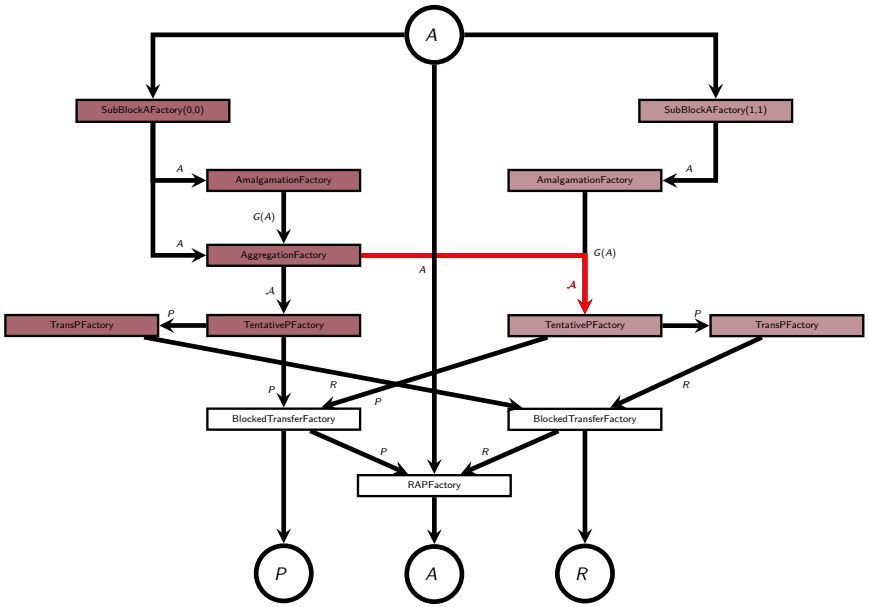

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Block multigrid preconditioner for MHD

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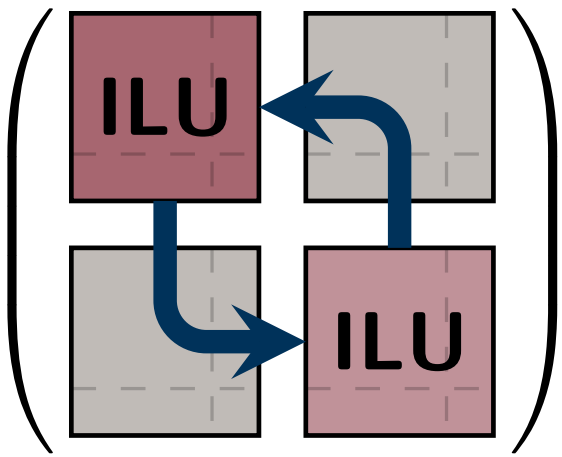
Block smoother:

$A =$



● BGS iteration

- Reuse aggregates $\mathcal{A}$ from Navier-Stokes part for magnetics part
- Non-smoothed transfer ops.
- Block smoother:
  n BGS(ω)
  - ILU(0), ov=1
  - ILU(0), ov=1

Block multigrid preconditioner for MHD

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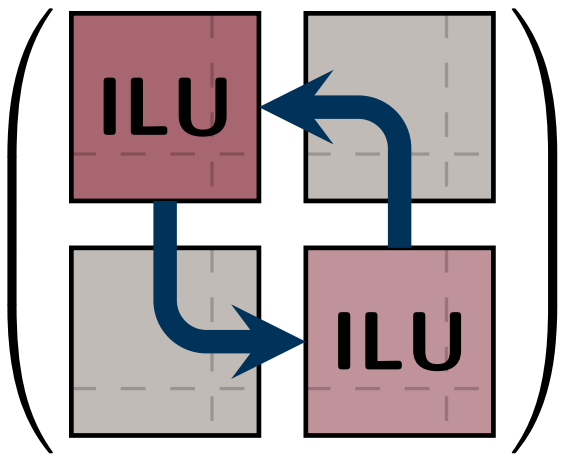
Block smoother:

$A =$

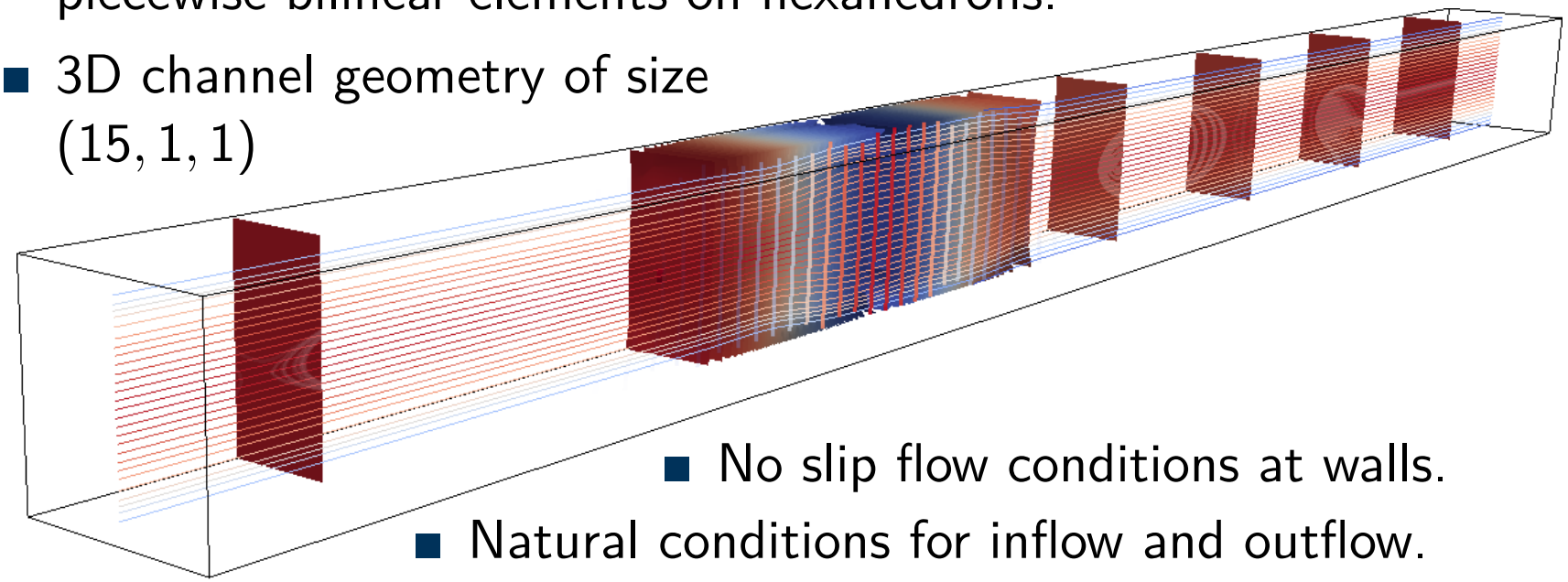


● BGS iteration

- Reuse aggregates $\mathcal{A}$ from Navier-Stokes part for magnetics part
- Non-smoothed transfer ops.
- Block smoother:
  n BGS(ω)
  - ILU(0), ov=1
  - ILU(0), ov=1

MHD generator problem

- Stabilized discretization of MHD equations using equal order piecewise bilinear elements on hexahedrons.
- 3D channel geometry of size $(15, 1, 1)$



  - No slip flow conditions at walls.
  - Natural conditions for inflow and outflow.
  - Dirichlet BCs for magnetic field at top and bottom

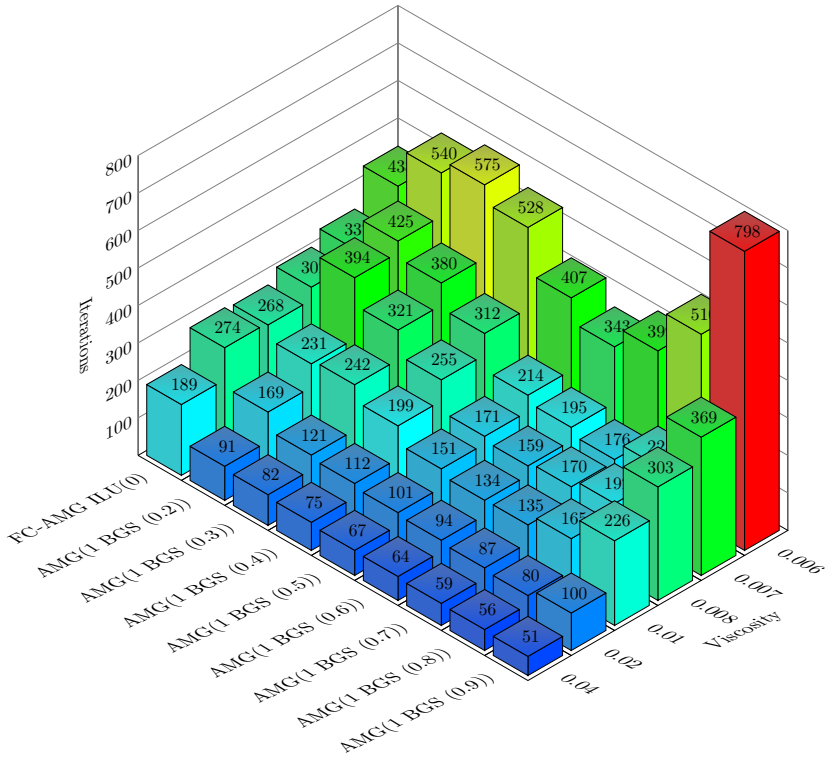
$$\begin{bmatrix} B_x \\ B_y \\ B_z \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{1}{2} B_0 (\tanh(x - x_0)/\Delta - \tanh(x - x_f)/\Delta) \end{bmatrix}$$

with $x_0 = 4.0, x_f = 6.0, \Delta = 0.5$ and $B_0 = 3.354$.

MHD generator problem – results

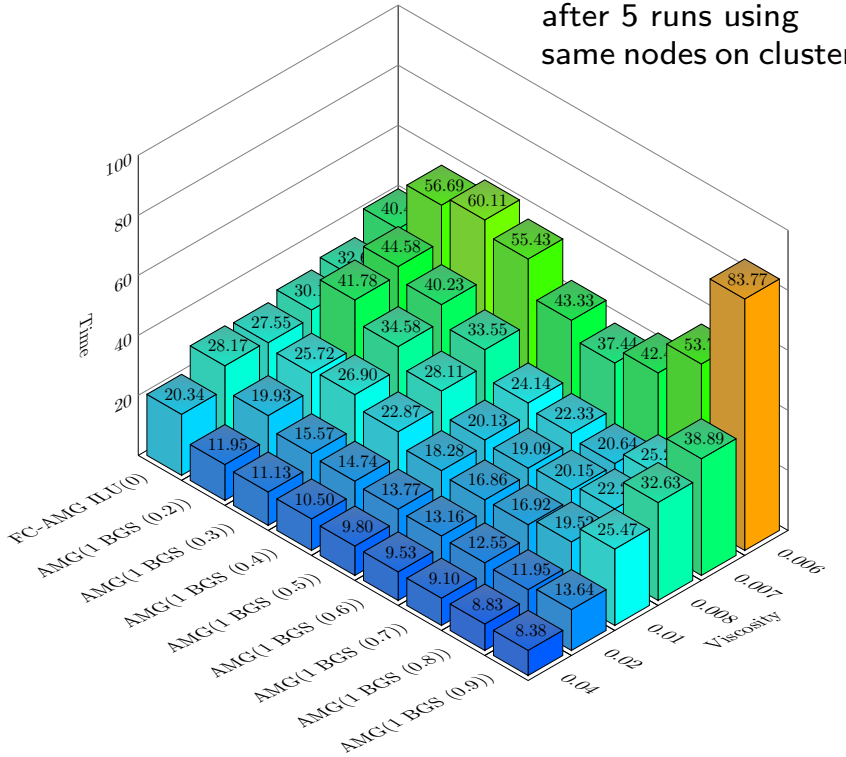
$240 \times 16 \times 16$ mesh on 32 processors

Iterations:



Timings:

Averaged timings after 5 runs using same nodes on cluster



Relative linear solver tolerance: $\varepsilon = 1 \cdot 10^{-5}$

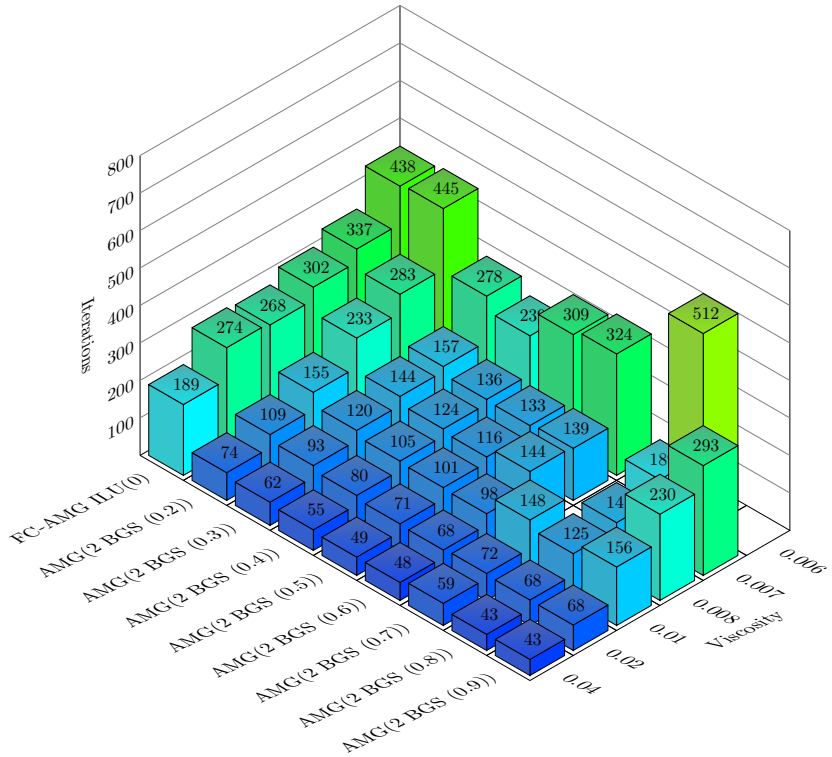
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	491,520	97,234,432	197.82		32	1 BGS (ω)
1	23,040	3,024,896	131.29	21.33	32	1 BGS (ω)
2	1,280	95,872	74.90	18.00	5	direct

MHD generator problem – results

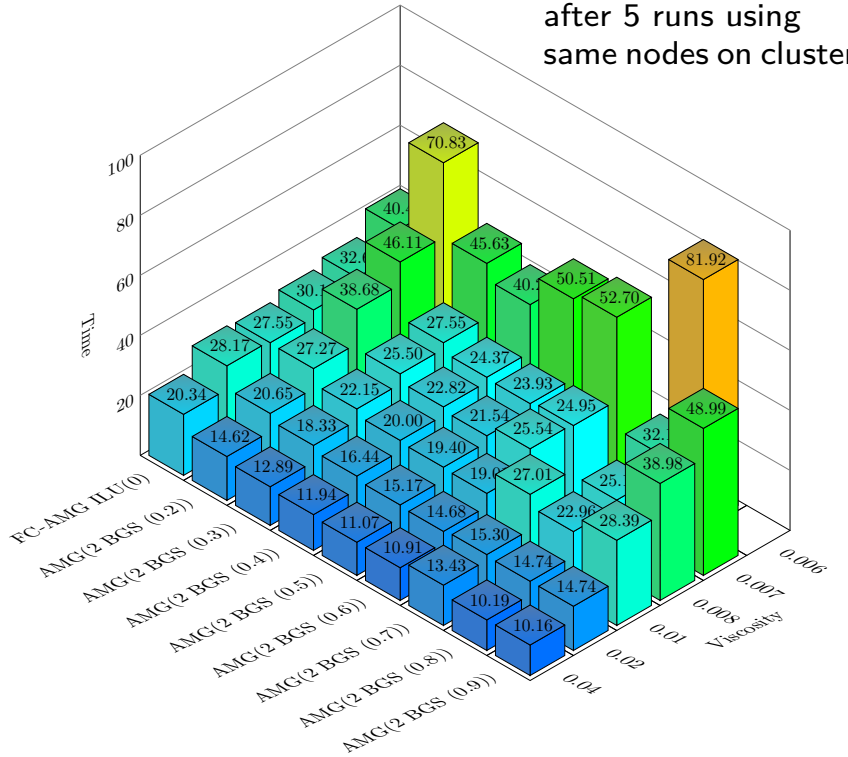
$240 \times 16 \times 16$ mesh on 32 processors

Iterations:



Timings:

Averaged timings after 5 runs using same nodes on cluster



Multigrid hierarchy:

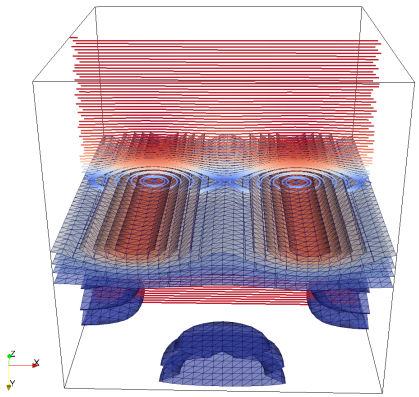
Relative linear solver tolerance: $\varepsilon = 1 \cdot 10^{-5}$

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	491,520	97,234,432	197.82		32	**2** BGS (ω)
1	23,040	3,024,896	131.29	21.33	32	**2** BGS (ω)
2	1,280	95,872	74.90	18.00	5	direct

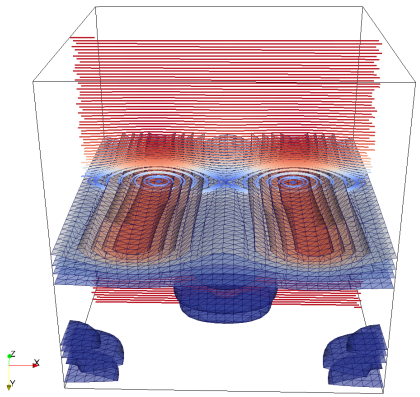
Island coalescence problem

- Stabilized discretization of MHD equations using equal order piecewise bilinear elements on hexahedrons.
- 3D cube geometry of size $(2, 2, 2)$
- 2 magnetic islands as initial condition
- Viscosity: $\nu = 10^{-4}$
- Timestep size: $\Delta t \in \{0.05, 0.025, 0.0125\}$
- Relative linear solver tolerance: $\varepsilon = 10^{-5}$

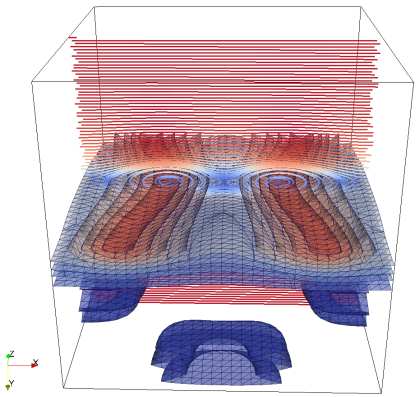
Time: $t = 0.0s$



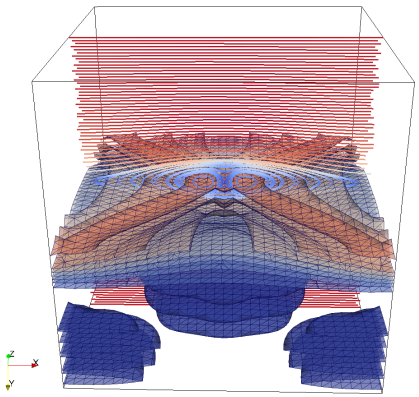
Time: $t = 2.0s$



Time: $t = 3.0s$



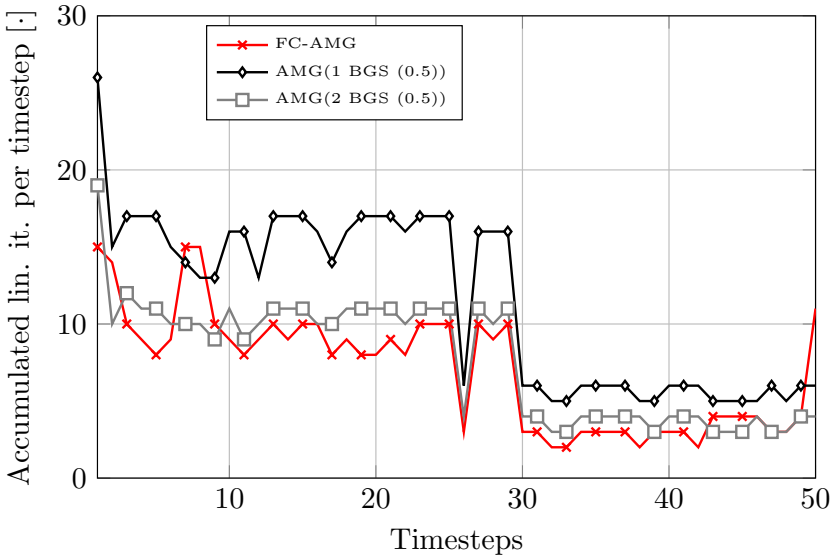
Time: $t = 4.0s$



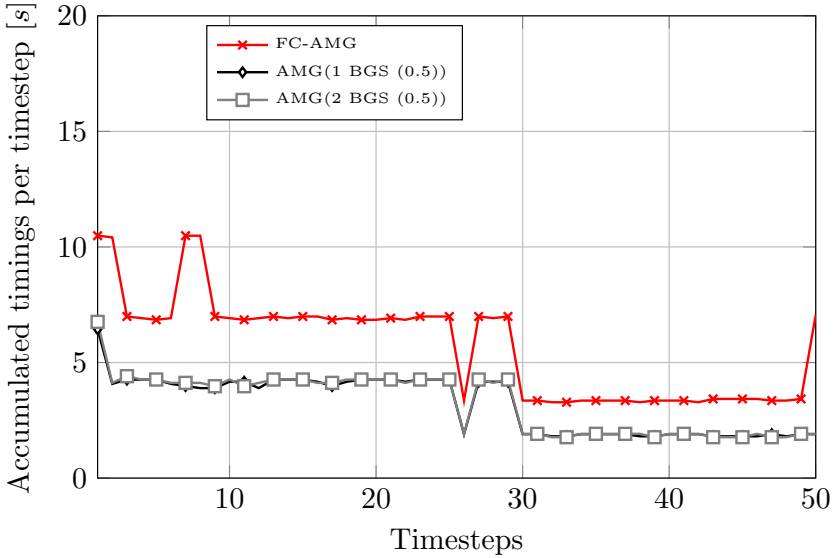
Island coalescing example

CFL = 3.2	$32 \times 32 \times 32$ mesh	$\Delta t = 0.05s$

Iterations:



Timings:



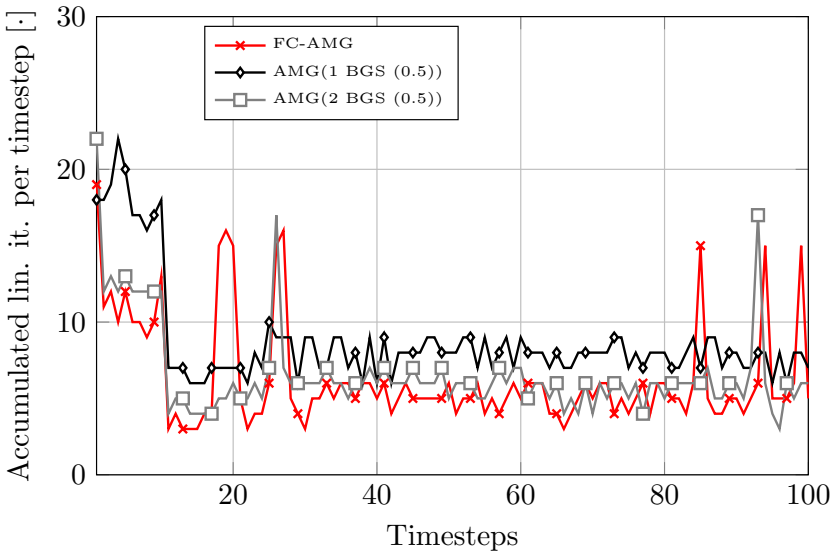
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	246,016	52,032,384	211.50		8	n BGS(0.5)
1	10,736	1,855,392	172.82	22.92	8	n BGS(0.5)
2	560	80,976	144.60	19.17	2	direct

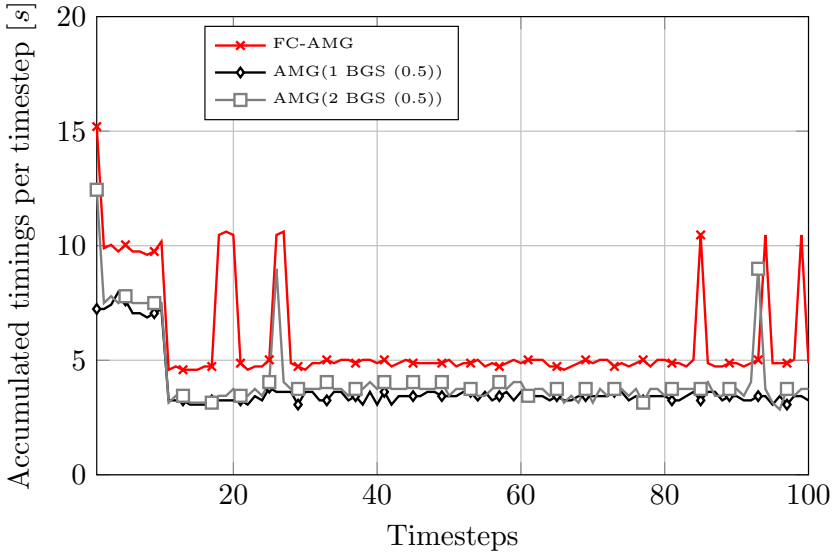
Island coalescing example

CFL = 3.2	$64 \times 64 \times 64$ mesh	$\Delta t = 0.025s$

Iterations:



Timings:



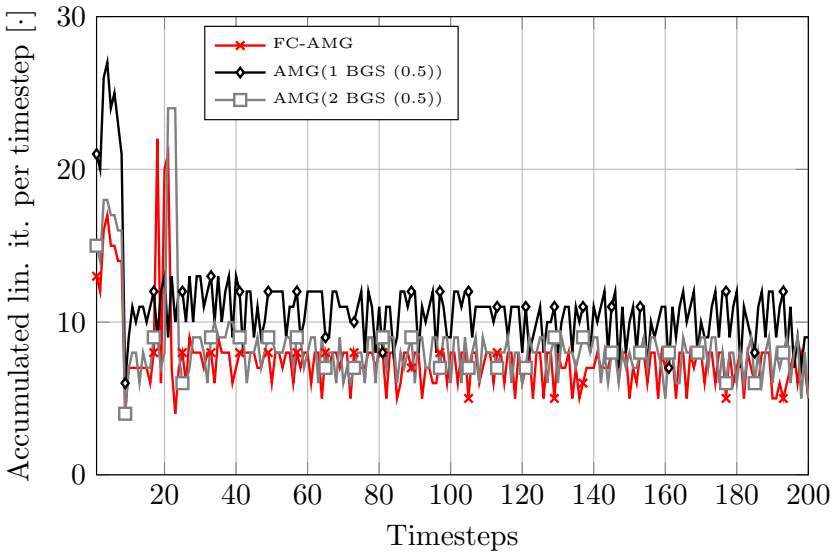
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	2,032,128	434,367,360	213.75		64	n BGS(0.5)
1	90,528	15,788,304	174.40	22.45	64	n BGS(0.5)
2	4,768	721,728	151.37	18.99	18	n BGS(0.5)
3	416	48,720	117.12	11.46	1	direct

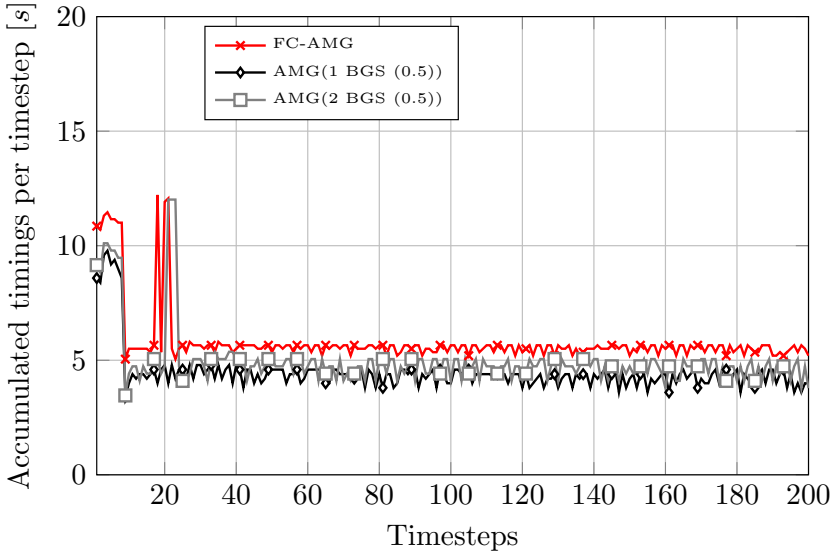
Island coalescing example

CFL = 3.2	$128 \times 128 \times 128$ mesh	$\Delta t = 0.0125s$

Iterations:



Timings:



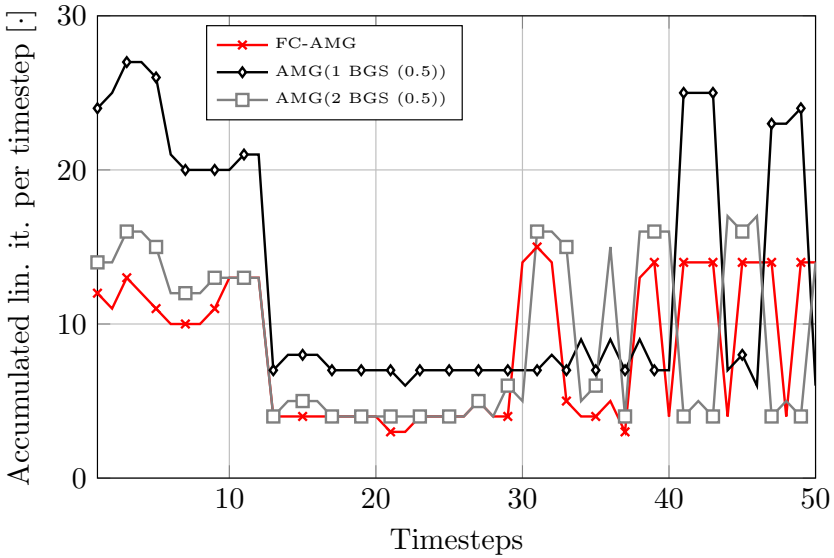
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	16,516,096	3,548,896,128	214.88		512	n BGS(0.5)
1	742,976	130,015,536	174.99	22.23	512	n BGS(0.5)
2	39,488	6,090,336	154.23	18.82	154	n BGS(0.5)
3	4,000	511,056	127.76	9.87	15	n BGS(0.5)
4	384	42,784	111.42	10.42	1	direct

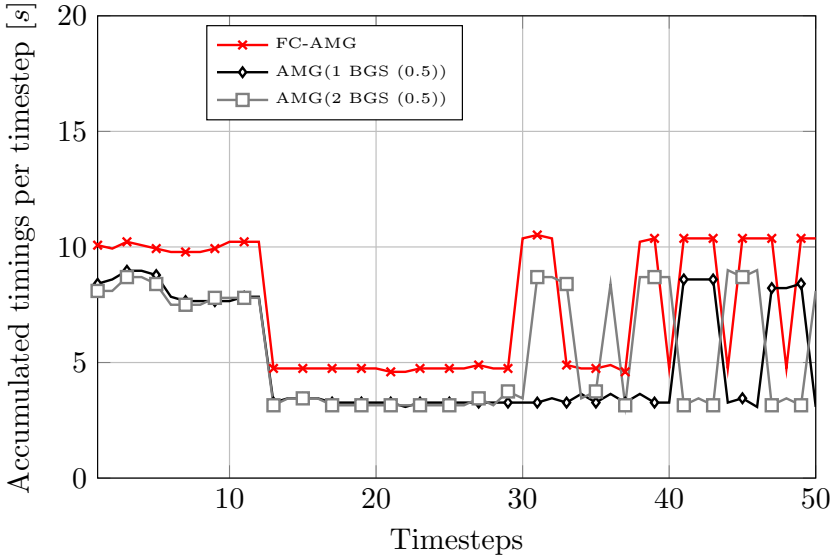
Island coalescing example

CFL = 6.4	$64 \times 64 \times 64$ mesh	$\Delta t = 0.05s$

Iterations:



Timings:



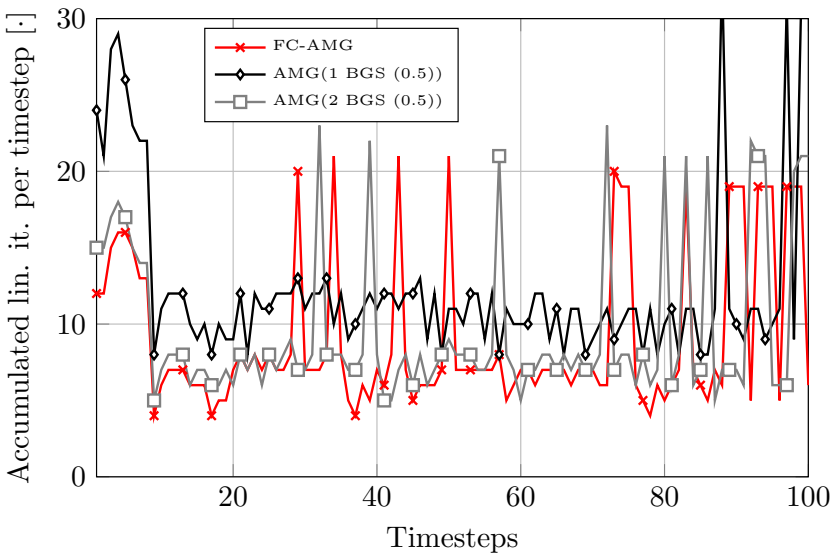
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	2,032,128	434,367,360	213.75		64	n BGS(0.5)
1	90,528	15,788,304	174.40	22.45	64	n BGS(0.5)
2	4,768	721,728	151.37	18.99	18	n BGS(0.5)
3	416	48,720	117.12	11.46	1	direct

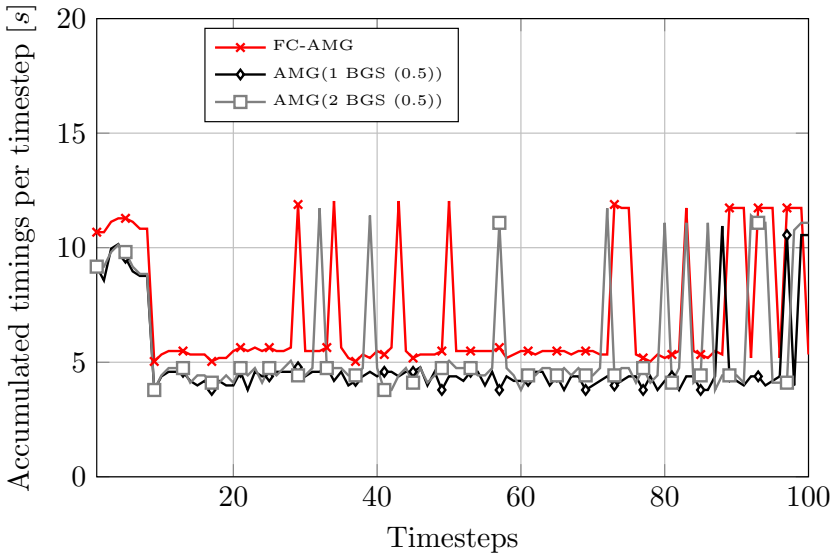
Island coalescing example

CFL = 6.4	$128 \times 128 \times 128$ mesh	$\Delta t = 0.025s$

Iterations:



Timings:



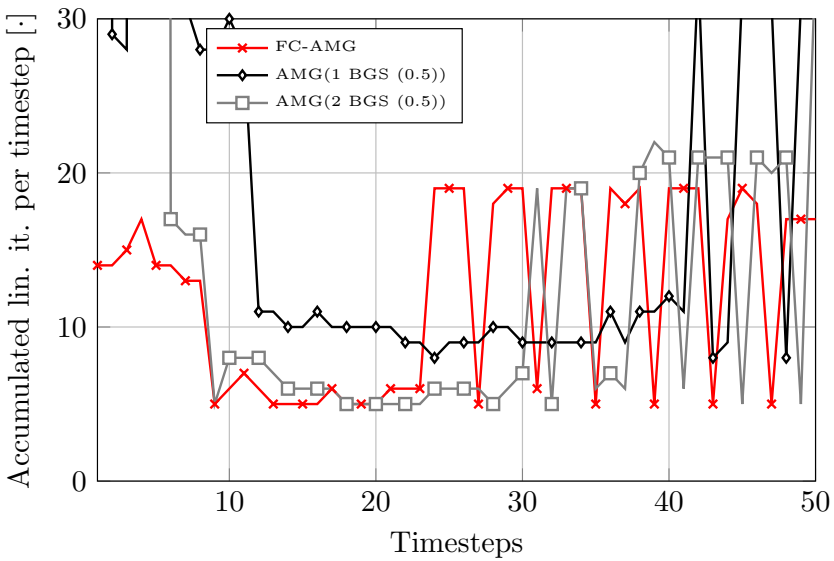
Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	16,516,096	3,548,896,128	214.88		512	n BGS(0.5)
1	742,976	130,015,536	174.99	22.23	512	n BGS(0.5)
2	39,488	6,090,336	154.23	18.82	154	n BGS(0.5)
3	4,000	511,056	127.76	9.87	15	n BGS(0.5)
4	384	42,784	111.42	10.42	1	direct

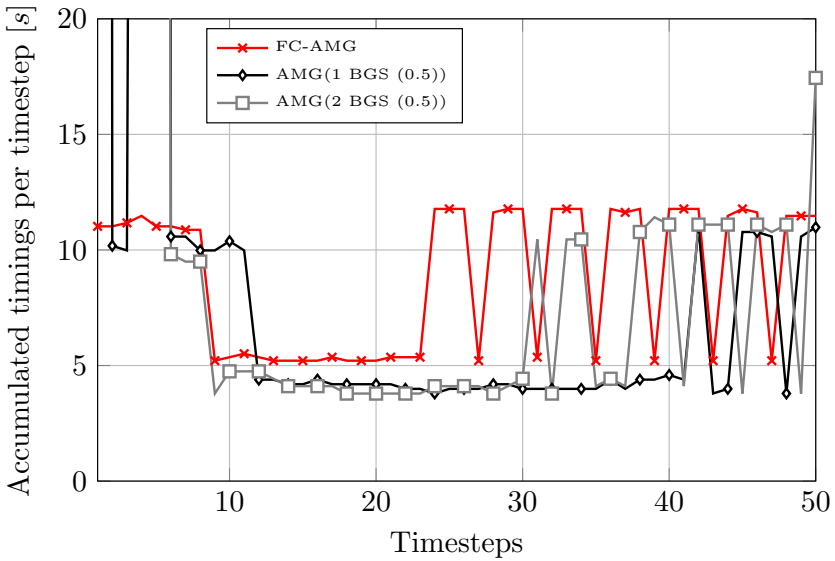
Island coalescing example

CFL = 12.8	$128 \times 128 \times 128$ mesh	$\Delta t = 0.05s$

Iterations:



Timings:

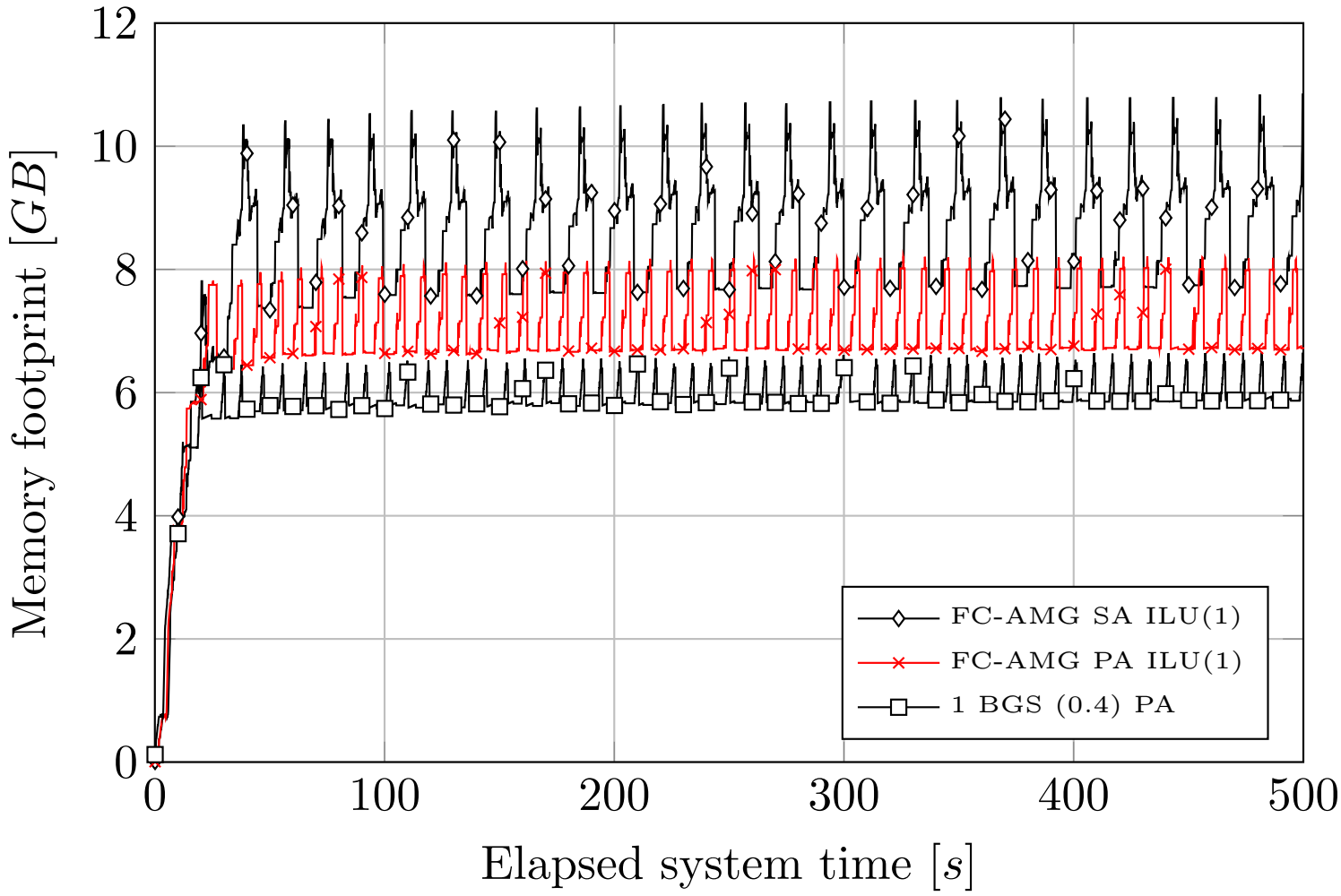


Multigrid hierarchy:

ℓ	rows	nnz	nnz/row	c ratio	procs	smoother
0	16,516,096	3,548,896,128	214.88		512	n BGS(0.5)
1	742,976	130,015,536	174.99	22.23	512	n BGS(0.5)
2	39,488	6,090,336	154.23	18.82	154	n BGS(0.5)
3	4,000	511,056	127.76	9.87	15	n BGS(0.5)
4	384	42,784	111.42	10.42	1	direct

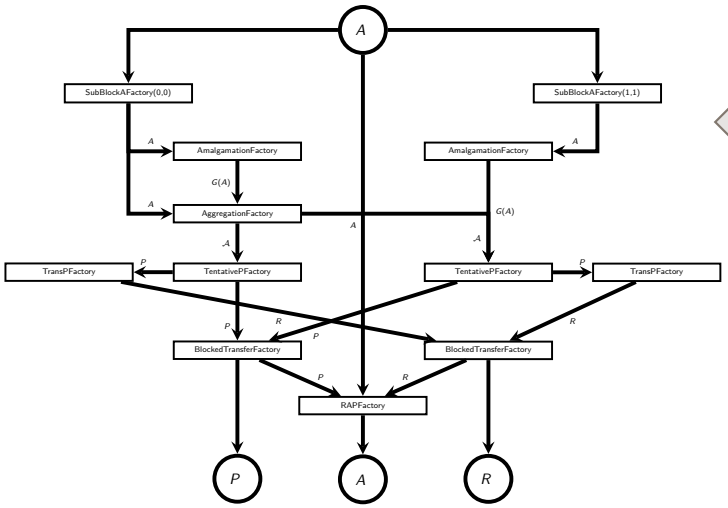
Island coalescing – memory

$64 \times 64 \times 64$ mesh on 64 procs



User interface

- Flexible framework for multiphysics preconditioners
  - Modular through building blocks
  - XML based input deck for defining preconditioner layout
- Flexible modular input deck **not** user friendly



MueLu input deck

⇒ **Facade Classes:**
application-specific simplified user interfaces

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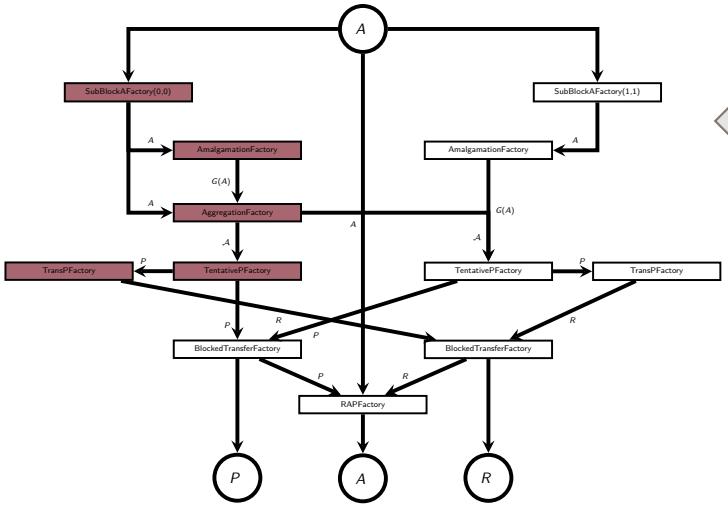

MueLu input deck

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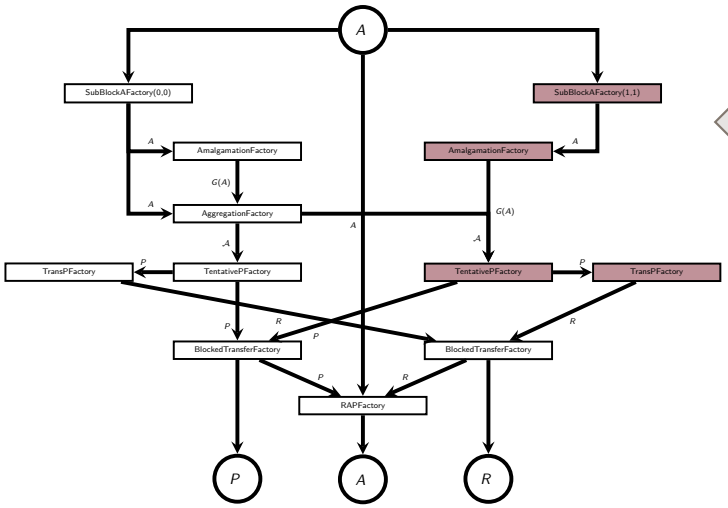
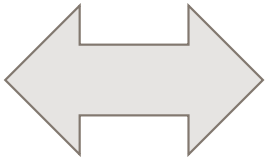
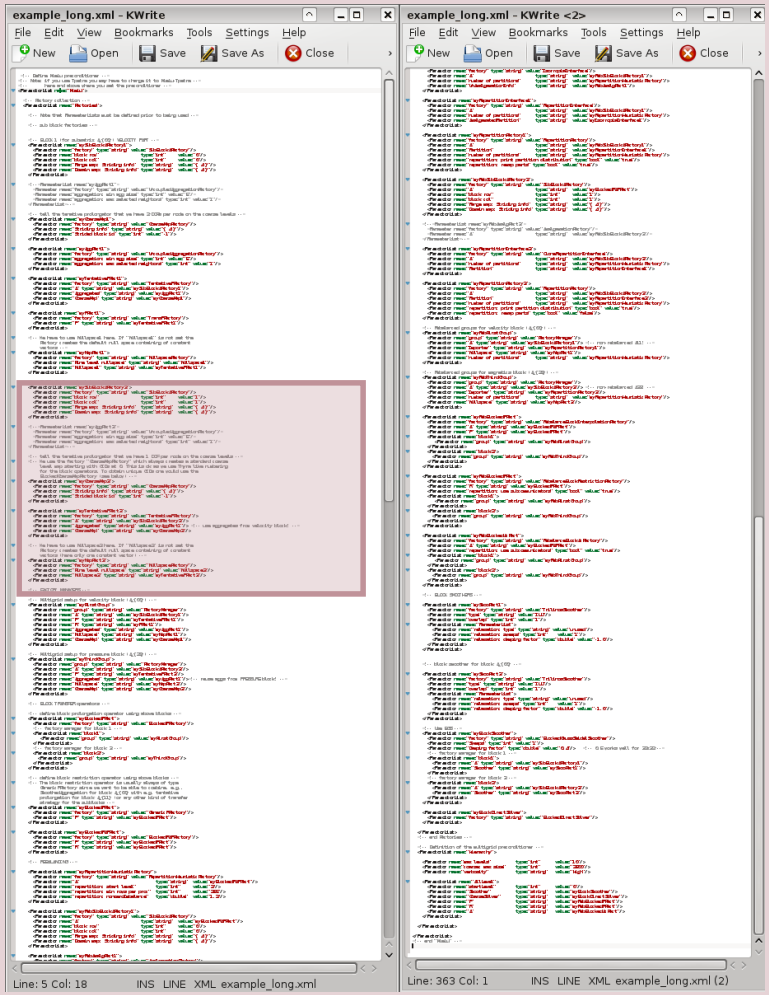




MueLu input deck



⇒ **Facade Classes:**
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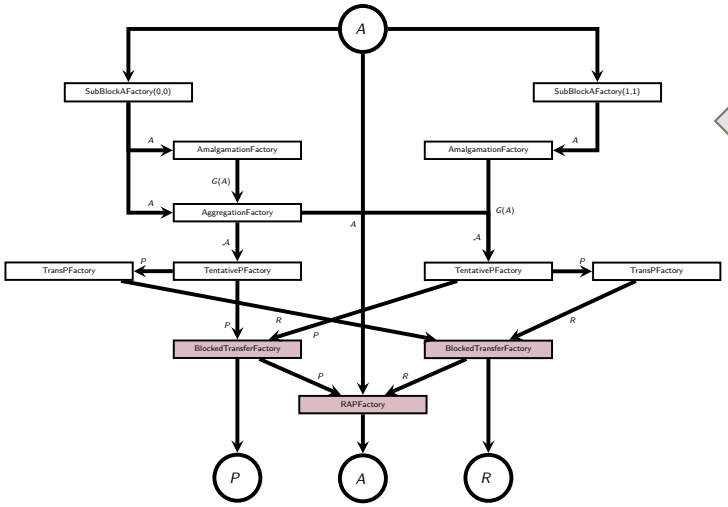
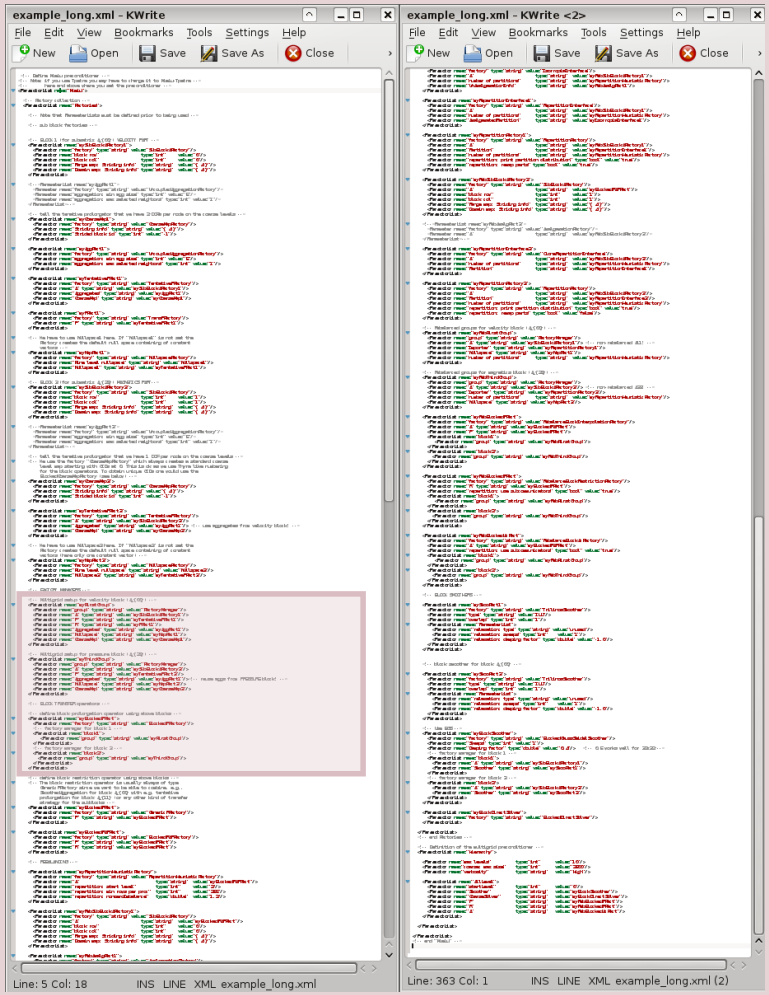


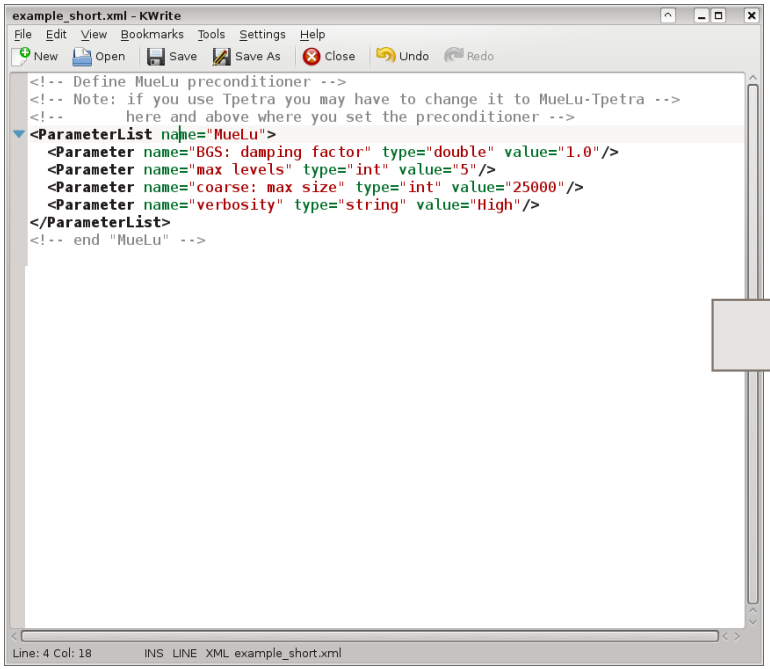
MueLu input deck

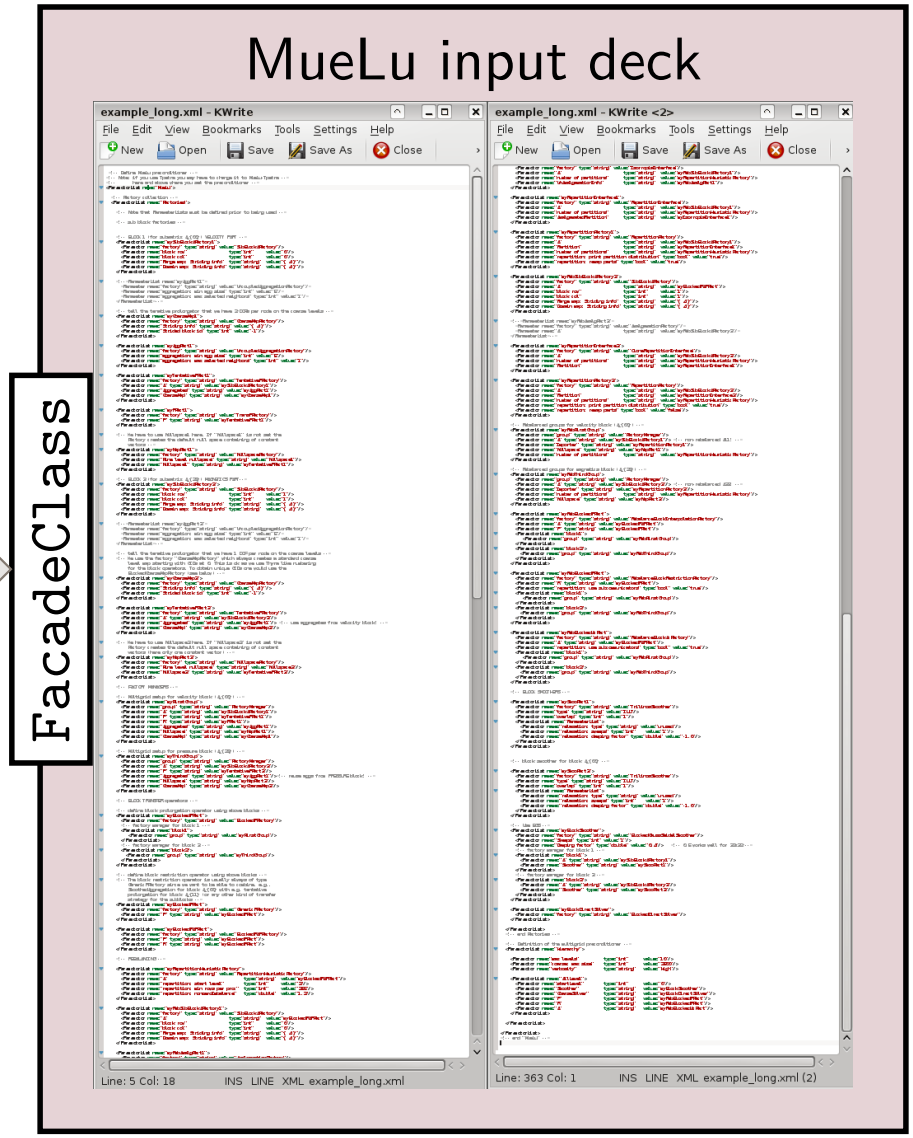


⇒ **Facade Classes:**
application-specific simplified user interfaces

User interface

- Expert provides simplified (minimal) user interface in an application-specific `FacadeClass`





The `FacadeClass`

- takes the simpflified user parameters
- expands them to a full MueLu input deck

Questions?

Sandia National Laboratories

In collaboration with

- John N. Shadid (SNL)
- Eric C. Cyr (SNL)
- Jonathan J. Hu (SNL)
- Raymond S. Tuminaro (SNL)

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