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A scalable asynchronous computing SAND2018-6990C g PDEs at extreme scale

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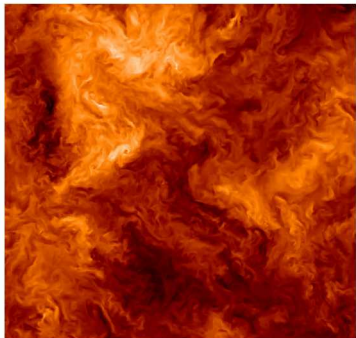
Funding:



Computing resources:



Turbulence



A. F. Maqui and D. A. Donzis (2011)

- **DNS**: resolve all scales both in time and space
 - Large scale (L)
 - Kolmogorov small scale (η)
 - Using classical scaling (Kolmogorov 1941)

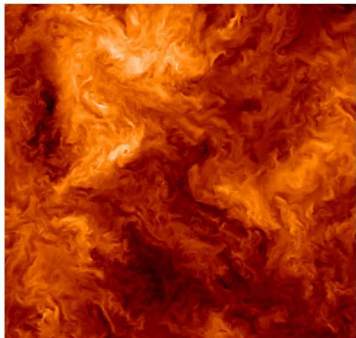
$$\frac{L}{\eta} \sim R_\lambda^{3/2}$$

where $R_\lambda = u\lambda/\nu$ is the Reynolds number

- Typically very high in applications
- Computational effort (C)

$$C \sim R_\lambda^6$$

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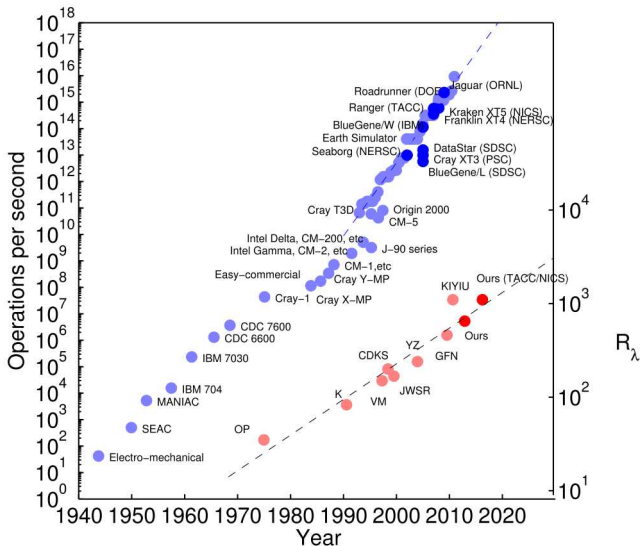
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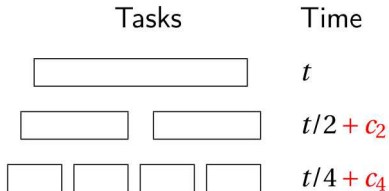
$$C \sim R_\lambda^6$$

- **Parallel computing**

Turbulence simulations



Parallel programming

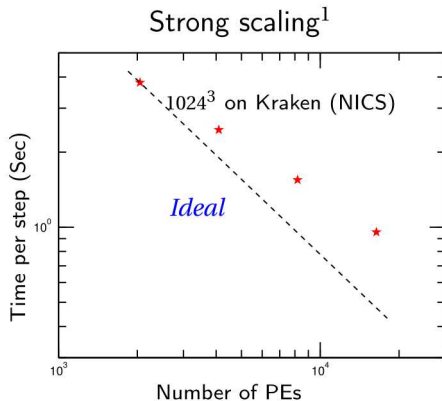


Ideal scaling:

Number of processing elements (P)

Computational effort $C \sim 1/P$

- Communication affects scalability



¹S. Jagannathan and D. A. Donzis (XSEDE 2012)

Exascale

Issues

- Large number of communications
 - increase communication time
 - likely to be a bottleneck
- Performance variations in processing elements
 - potential issues: noise, inadequate cooling
- Synchronizations enforced at multiple levels (communication, mathematics, etc.)
- system faults
 - failure of a PE, Node, etc.

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Literature

- Extensive work on iterative algorithms for algebraic systems (D. P. Bertsekas and J. N. Tsitsiklis 1997, A. Frommer and D. B. Szyld 2000)
 - can be used in implicit solvers for $\mathbf{B}\mathbf{V}^{n+1} = \mathbf{V}^n$ solution at every time step
 - still need data synchronization at the end of time step
- Finite difference algorithms restricted to parabolic PDEs (D. Amitai et al. 1993, 1998)
 - use corrections based on Greens function at PE boundaries
 - restricted to lower order
 - not suitable for fundamental studies

Literature

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Need a new method!

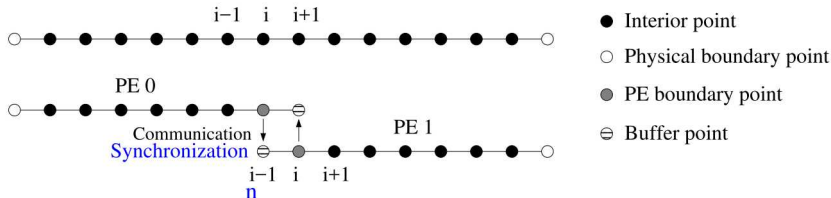
Finite difference method

Consider the simple 1D heat equation

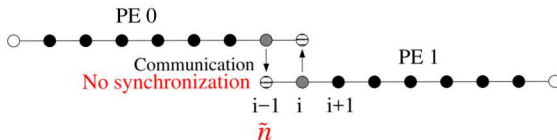
$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}$$

FD equation - forward in time and central in space

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \alpha \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2} + \mathcal{O}(\Delta t, \Delta x^2)$$



Asynchronous computing



- $u_{i-1}^{\tilde{n}}$ is the available data at $(i-1)$ th grid point
- $\tilde{n}$ could be n , $(n-1)$, $(n-2)$, etc. time levels

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \alpha \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^{\tilde{n}}}{\Delta x^2} + \mathcal{O}(\Delta t^2, \Delta x^2)$$

- Interior points used in computations are at n th level
- Buffer points are at $\tilde{n} = n - \tilde{k}$ th level
- What are the properties of such a scheme?

Parameters

Numerical properties depend on

- Grid resolution (N)
- Stencil size (S)
- Number of PE (P)
- Number of delay levels (L)
- Probability of level k (p_k)
 - Communication performance: Network latency, bandwidth; message characteristics; MPI implementation; ETC.

$\tilde{n} = n - \tilde{k}$ is a random variable at PE boundaries

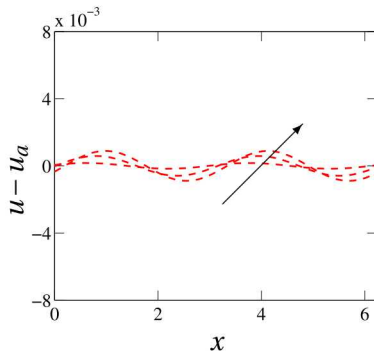
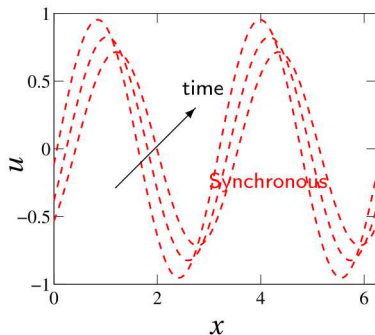
Example: $L = 2$, $\tilde{k} = \{0, 1\}$

If $p_0 = 0.6$, then

$$p_1 = 1 - p_0 = 0.4$$

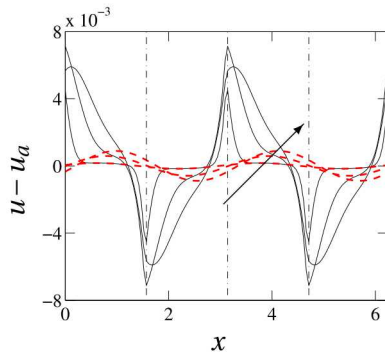
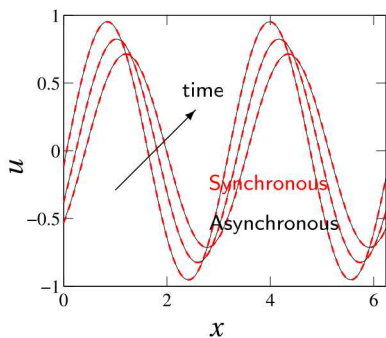
Results

- Linear advection-diffusion equation
- Time evolution of solution and error



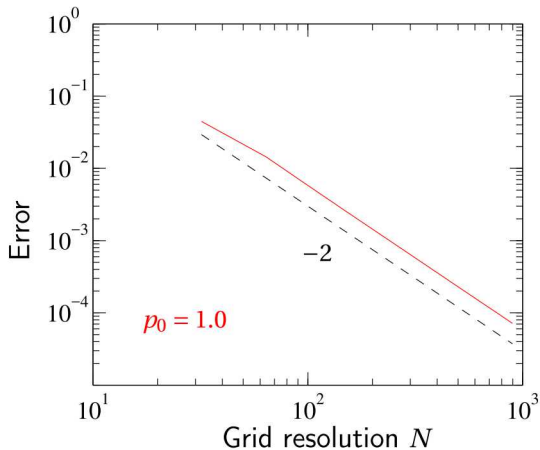
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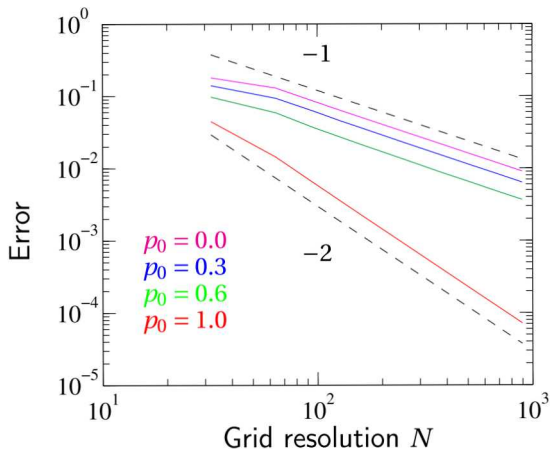
Parameters: $P = 4$, $L = 2$, $p_k = \{0.0, 1.0\}$

Accuracy



¹K. Aditya and D. A. Donzis (SC 2012), ²D. A. Donzis and K. Aditya (JCP 2014)

Accuracy



- Solution is stable
- Accuracy drops to **first** order with asynchrony

¹K. Aditya and D. A. Donzis (SC 2012), ²D. A. Donzis and K. Aditya (JCP 2014)

Accuracy

- Using Taylor series

$\tilde{\mathbf{n}} = \mathbf{n}$

$$E_i^n = -\frac{\ddot{u}}{2}\Delta t + \frac{\alpha u''''}{12}\Delta x^2 + \mathcal{O}(\Delta t^2, \Delta x^4).$$

Accuracy

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$\tilde{\mathbf{n}} = \mathbf{n} - 1$

$$\begin{aligned}\tilde{E}_i^n|_1 &= -\frac{\ddot{u}}{2}\Delta t + \frac{\alpha u''''}{12}\Delta x^2 - \alpha \dot{u} \frac{\Delta t}{\Delta x^2} + \alpha \dot{u}' \frac{\Delta t}{\Delta x} - \frac{\alpha \dot{u}''}{2}\Delta t \\ &\quad + \mathcal{O}(\Delta x^3, \Delta t^2, \Delta x^p \Delta t^q)\end{aligned}$$

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$$\tilde{\mathbf{n}} = \mathbf{n} - \tilde{\mathbf{k}}$$

$$\begin{aligned} \tilde{E}_i^n|_k = & -\frac{\ddot{u}}{2}\Delta t + \frac{\alpha u''''}{12}\Delta x^2 - \alpha k \dot{u} \frac{\Delta t}{\Delta x^2} + \alpha k \dot{u}' \frac{\Delta t}{\Delta x} - \frac{\alpha k \dot{u}''}{2}\Delta t \\ & + \mathcal{O}(\Delta x^3, \Delta t^2, \Delta x^p \Delta t^q), \end{aligned}$$

Delay k appears as prefactor, does not affect order with asynchrony

Accuracy

- Overall error in the domain

$$\langle \bar{E} \rangle = \frac{1}{N} \sum_{i=1,N} \bar{E}_i^n.$$

$$\langle \bar{E} \rangle = \frac{1}{N} \left[\sum_{i \in I_I} E_i^n + \sum_{i \in I_B} \overline{\tilde{E}_i^n|_{\tilde{k}}} \right]$$

Interior points (N_I) PE boundary points (N_B)

- When error due to asynchrony dominates, it scales as:

$$\langle \bar{E} \rangle \sim \tilde{k} \frac{P}{N} \sim \tilde{k} P \Delta x$$

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Interior points (N_I) PE boundary points (N_B)

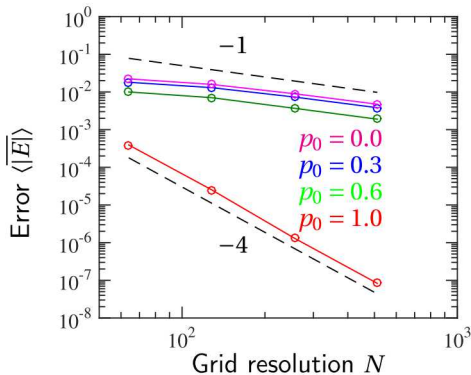
- When error due to asynchrony dominates, it scales as:

$$\langle \bar{E} \rangle \sim \tilde{k} \frac{P}{N} \sim \tilde{k} P \Delta x$$

- Strong scaling: $\langle \bar{E} \rangle \sim \mathcal{O}(\Delta x)$
- Weak scaling $\langle \bar{E} \rangle \sim \mathcal{O}(1)$
- Independent of accuracy of original scheme: **drastic effect of asynchrony**
- Validation of this theoretical framework: Donzis and Aditya (JCP 2014)

Accuracy

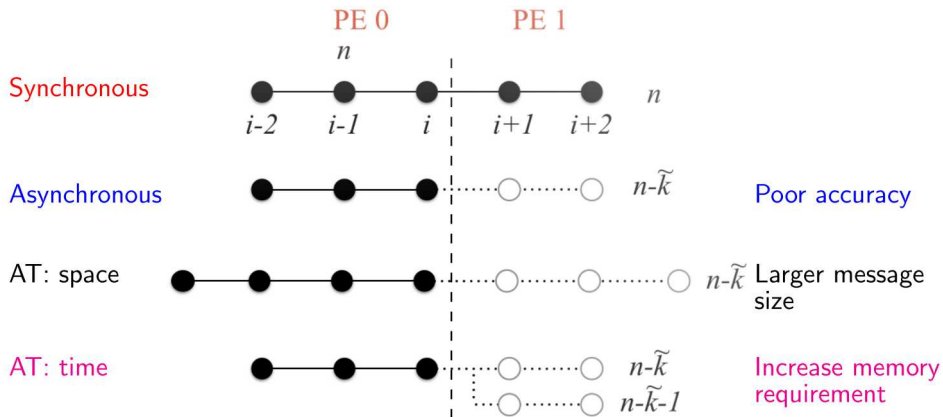
- Results from fourth order accurate simulations



$$\langle \bar{E} \rangle \sim \bar{k} \frac{P}{N} \sim \bar{k} P \Delta x$$

Asynchrony-tolerant schemes

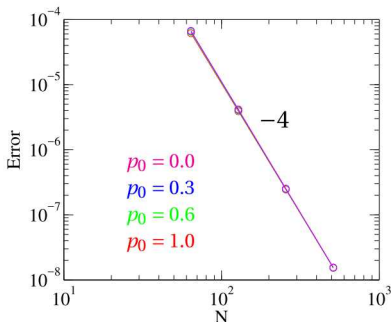
Stencil structure:



Asynchrony-tolerant schemes

Time: Runge-Kutta second order, space: fourth order AT scheme

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} = & \frac{1}{24\Delta x^2} \left[(k+1)(k+2)(-u_{i-2}^{n-k} + 16u_{i-1}^{n-k} - 30u_i^n + 16u_{i+1}^n - u_{i+2}^n) \right. \\ & - k(k+2)(-u_{i-2}^{n-k-1} + 16u_{i-1}^{n-k-1} - 30u_i^n + 16u_{i+1}^n - u_{i+2}^n) \\ & \left. + k(k+1)(-u_{i-2}^{n-k-2} + 16u_{i-1}^{n-k-2} - 30u_i^n + 16u_{i+1}^n - u_{i+2}^n) \right] \end{aligned}$$

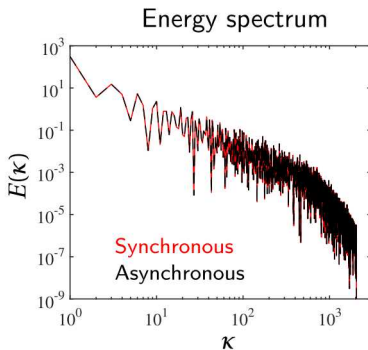
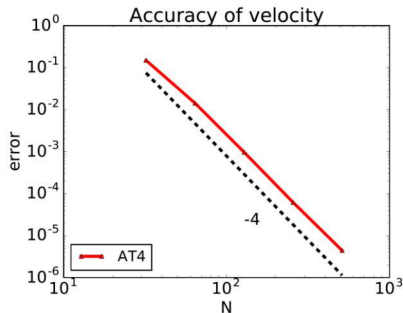


K. Aditya and D. A. Donzis
(JCP 2017)

$$\langle \bar{E} \rangle \sim P \Delta x^{a+1} \sum_{m=1}^{\mathcal{N}} \gamma_m \bar{k}^m$$

Reacting flows

- Simulation of 1D premixed auto-ignition
- Fourth order central difference and asynchrony-tolerant schemes



Asynchronous algorithm

Consider for example:

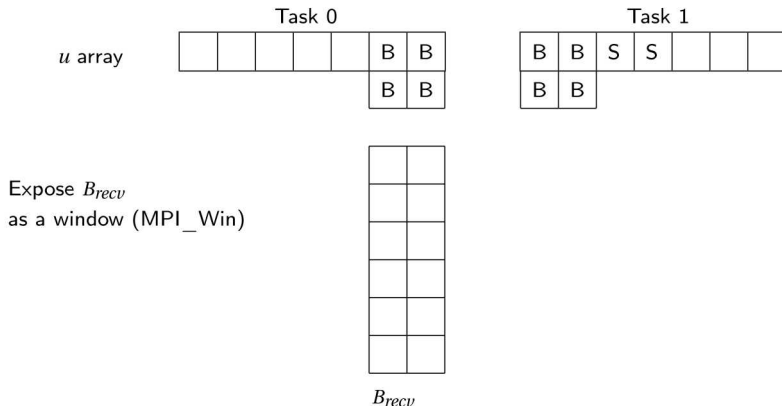
$$\begin{aligned}\frac{\partial^2 u}{\partial x^2} \approx & \frac{1}{2\Delta x^2} \left[u_{i+3}^n - 2u_{i+2}^n + u_{i+1}^n \right. \\ & + (\tilde{k} + 1) \left(u_{i-1}^{n-\tilde{k}} - 2u_{i-2}^{n-\tilde{k}} + u_{i-3}^{n-\tilde{k}} \right) \\ & \left. - \tilde{k} \left(u_{i-1}^{n-\tilde{k}-1} - 2u_{i-2}^{n-\tilde{k}-1} + u_{i-3}^{n-\tilde{k}-1} \right) \right]\end{aligned}$$

What is it required to implement such a scheme efficiently?

- Communication: non-blocking, synchronization only when $\tilde{k} > L$
- Store data from multiple time levels
- Knowledge of time level ($\tilde{k}$) of each message
- Atomicity while accessing values

One-sided remote memory access (RMA) communications

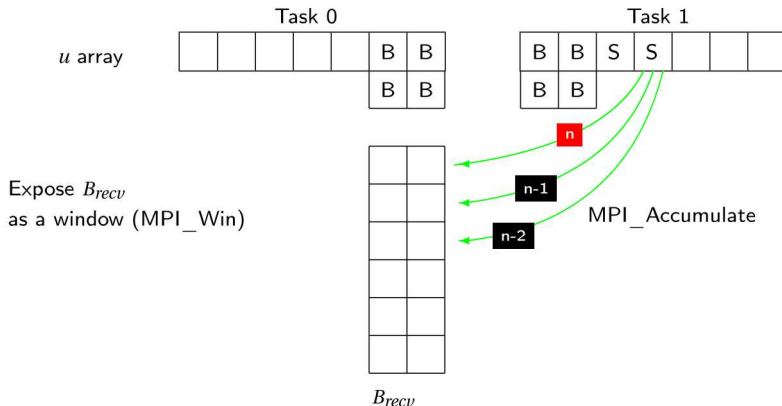
Asynchronous communications



- Atomicity of data is critical

K. Aditya, D. A. Donzis and T. Hoefler (SC 2013)

Asynchronous communications



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K. Aditya, D. A. Donzis and T. Hoefer (SC 2013)

Asynchronous algorithm

1. *Initialize*
2. *Synchronous time loop to populate B_{recv}*
 - a. *Compute $\mathbf{U}_i^{n+1} = f(\mathbf{U}^n), i \in I$*
 - b. *Communication updated values*

Asynchronous algorithm

1. *Initialize*

2. *Synchronous time loop to populate B_{recv}*

a. *Compute $\mathbf{U}_i^{n+1} = f(\mathbf{U}^n), i \in I$*

b. *Communication updated values*

3. *Index values in B_{recv} and create B_{ichg}*

4. *Asynchronous time loop*

a. *Compute $\mathbf{U}_i^{n+1} = f(\mathbf{U}^n), i \in I_I$*

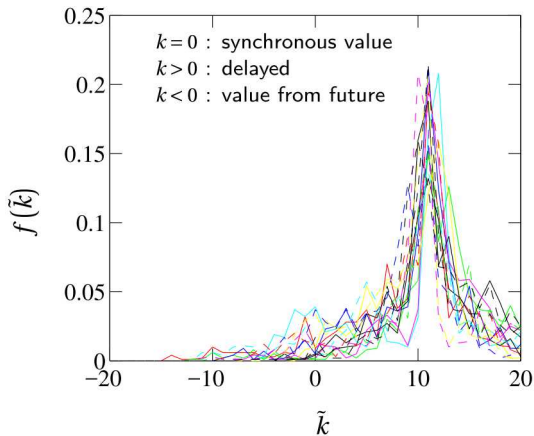
b. *Check communication status*

c. *Synchronize if delays $\tilde{k} > L$*

d. *Compute $\mathbf{U}_i^{n+1} = f(\mathbf{U}^n, \mathbf{U}^{n-\tilde{k}}, \mathbf{U}^{n-\tilde{k}-1}), i \in I_B$*

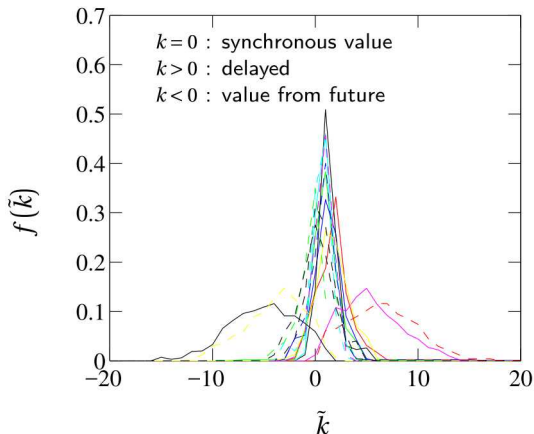
e. *Initiate communication of updated values*

$\tilde{k}$ distribution: Hopper-MPI



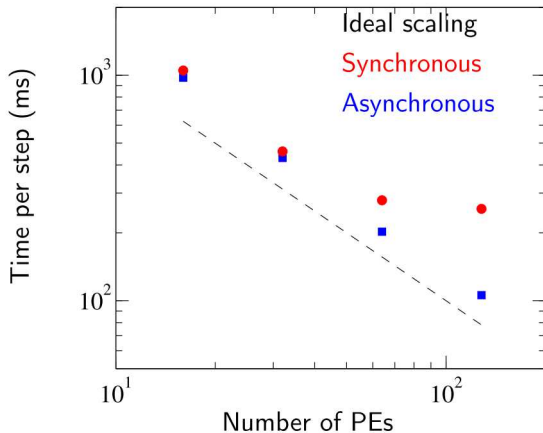
- $N = 128, P = 8, L = 20$
- Averaged over 10 runs
- Mean: 9.6
- Standard deviation: 5.4

$\tilde{k}$ distribution: Hopper-foMPI



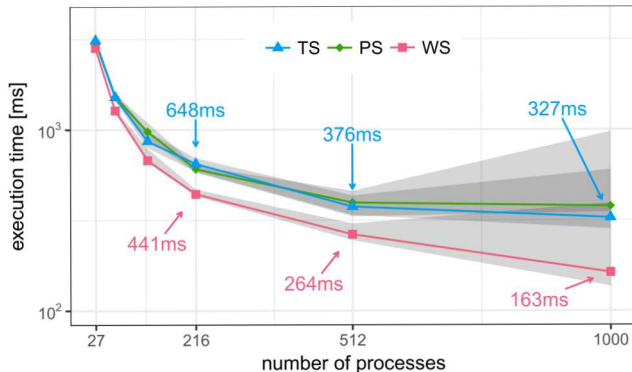
- Mean: 0.9
- Standard deviation: 1.9
- MPI implementation affects performance

Strong scaling



- Burgers' equations, $N = 32K$, $L = 20$
- Nearly ideal scaling with asynchronous computing

Strong scaling



- Traditional synchronous (TS)
- Pyramid synchronous (PS) - over decompose domain
- Weakly synchronous (WS) - asynchronous method

Conclusions

- Asynchronous computing: viable approach to solve PDEs accurately at extreme scales
- Developed theoretical framework: $\langle \bar{E} \rangle \sim \frac{P}{N} \Delta x^a \sum_{m=1}^{\mathcal{T}} \gamma_m \overline{\tilde{k}^m}$
 - Combine numerical as well as machine-specific architectural aspects
 - Understand effects of asynchrony
 - Devise new schemes which are tolerant to asynchrony
- Developed algorithm that has the potential to eliminate virtually all communication overheads at Exascale by eliminating forced synchronizations and overlapping communication and computation

Future work:

- Perform 3D reacting flow direct numerical simulations
- Couple the method with asynchronous runtime models

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