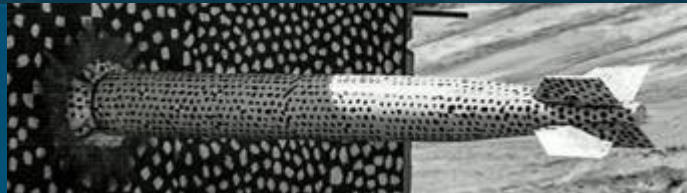




# A performance portable implementation of high-order, entropy-stable spectral collocation schemes for compressible turbulent flows



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*PRESENTED BY*

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- Introduction
  - Motivation – High-fidelity simulations
  - Motivation – Exascale computing
- High-order, matrix-free methods and performance portability
  - High-order, entropy-stable methods
  - High-order communication and operators
  - High-order methods on modern hardware
  - Matrix-free methods
  - Matrix-free methods on modern hardware
  - Performance portable C++ frameworks
- Numerical Results
  - Case/Study setup
  - Taylor-Green Vortex
  - Flat plate



# Motivation

Why are we interested in performance and portability?

## High-fidelity simulations on exascale systems for analysis/design in hypersonics

### Multi-fidelity design tools

#### Direct Numerical Simulation (DNS)

- Purpose: Model Development and Uncertainty Quantification
- Methods: High-order structured or unstructured methods

#### Wall-modeled LES and hybrid RANS/LES

- Purpose: Higher-fidelity engineering analysis
- Methods: High-order or low-dissipation finite volume

#### RANS

- Purpose: Engineering calculations
- Methods: Second-order finite volume

#### Reduced-order and semi-empirical models

- Purpose: Engineering
- Methods: Various

### Target systems



LANL Trinity  
Intel (KNL)



Sierra  
NVIDIA (V100)



El Capitan  
AMD



Crossroads  
Intel

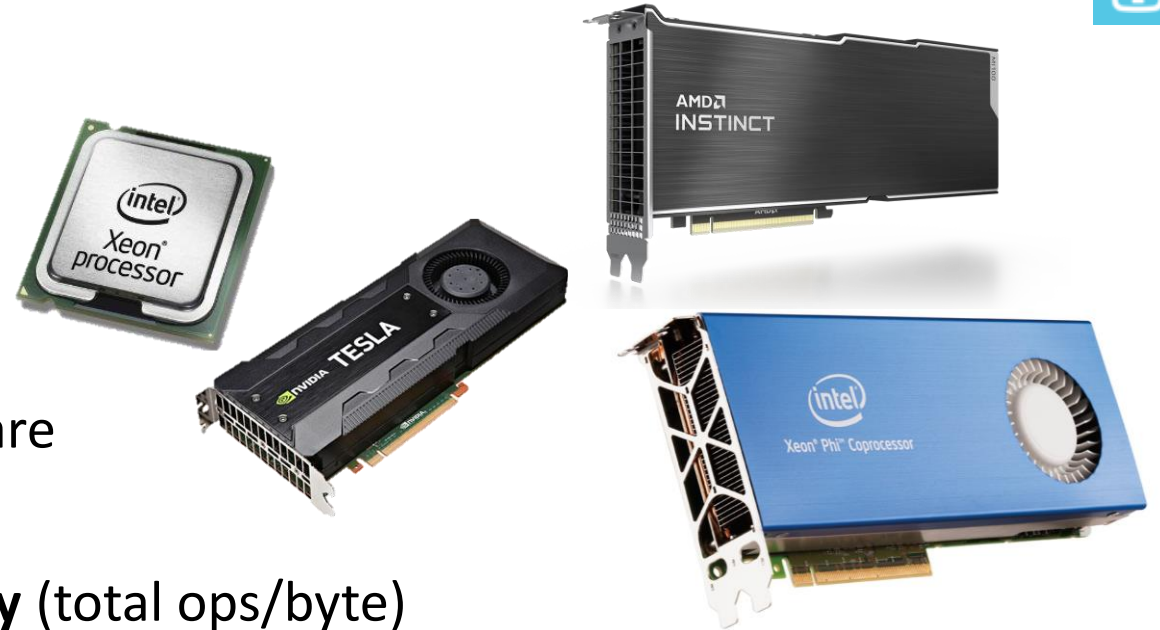


# Exascale computing



## Challenges:

- Diverse set of HPC vendors and architectures
  - Intel, AMD, NVIDIA, IBM, ARM-based
  - CPUs with vector processing; GPUs
- Software life cycle is much longer than hardware



## Different architectures, trend remains the same

- Need algorithms with **high arithmetic intensity** (total ops/byte)
- Need fundamental **abstractions** during code development

**Performance portability:** A reasonable level of performance is achieved across a wide variety of computing architectures with the same source code.

## Approaches:

- **Libraries** – High-level abstractions with specified input/output (e.g. BLAS)
- **Task-based** – Data-centric abstractions for mapping tasks to resources (e.g. Legion)
- **MPI+X** – Algorithmic-level abstractions for distributed (MPI) and shared (X) memory parallelism (e.g. **Directives:** OpenMP, OpenACC; **Frameworks:** Kokkos, RAJA, OCCA)



# High-order, matrix-free methods and performance portability



What strategies are we using for high-order, matrix-free methods and performance portability?

# High-order, entropy-stable methods



## Entropy Stable Summation-by-Parts Methods:

- Multi-block structured finite difference (**HOFD**)
- Unstructured spectral collocation elements (**SCE**)

## Shock capturing:

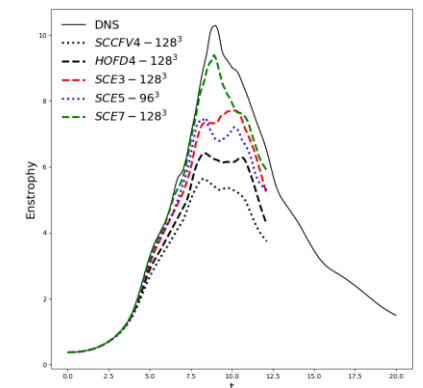
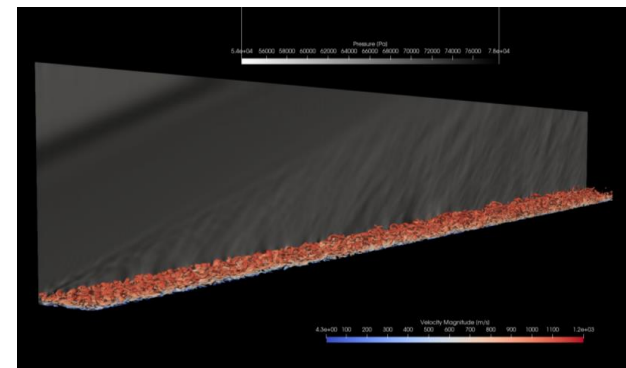
- WENO
- Artificial viscosity
- Hybridized with Larsson shock sensor

## Evaluate Turbulent Dissipation:

- Need accurate and robust methods

## Where do discontinuous Galerkin (DG) methods fit?

- **SCE** schemes are **nodal DG schemes** where nonlinear operators are used in place of linear operators to achieve entropy stability
- **Entropy stability** is used to help ensure **robustness** in the presence of **shocks**

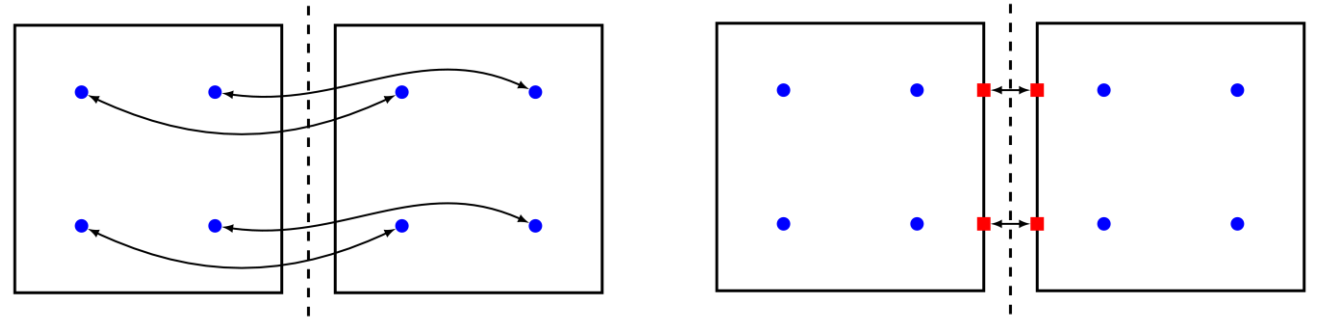


# High-order communication and operators



## Communication:

- Ghost cell communication (LG)
- Ghost face communication (LGL)



## Three major operators: Volume, Interface and Boundary

### Linear Operators

$$\mathcal{D}w$$

- Gradient operators
- Matrix-vector operations in each cell (matrix-matrix including cells)
- $w$  vector is reused for local assembly

### Nonlinear Operator (Entropy Stability)

$$[\mathcal{D} \circ \mathcal{F}] 1$$

- Flux divergence operators
- Batch vector inner product in each cell (Batch vector-matrix including cells)
- $\mathcal{F}$  matrix is not reused

Two strategies used to avoid race conditions: **graph coloring** and **atomics**

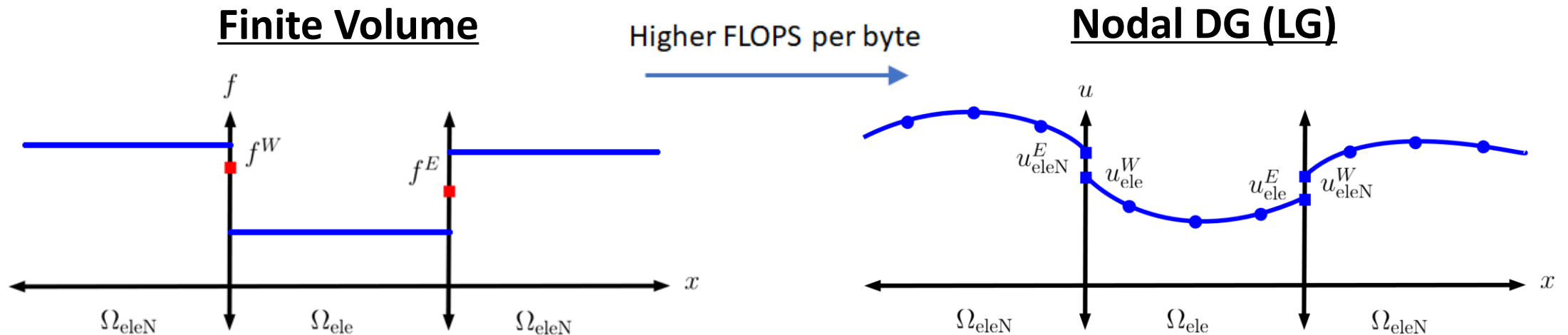


# High-order methods on modern hardware



## Higher arithmetic intensity to efficiently utilize modern hardware

Example: No extrapolation operator in finite volume



### Increasing polynomial order

- More operations per degree of freedom
  - Increases computational throughput
- Majority of operations are element-local
  - Allows for efficient use of shared memory
- Improves strong scaling; reduces error
- **Challenges:**
  - Diminishing returns
  - Better performance given a fixed error metric



## Time Stepping Schemes:

Semi-discrete equation

**Solution**  $\frac{\partial U}{\partial t} = -V^{-1} \hat{\nabla}^\delta \cdot \hat{F}$  **Divergence of the flux**  $R(U) = -V^{-1} \hat{\nabla}^\delta \cdot \hat{F}$

**Determinant geometric Jacobian matrix** **Residual**

Runge-Kutta methods

$$U^{n+1} = U^n + \Delta t^n \sum_{s=1}^{N_{\text{stages}}} b_s R_s$$

**Stages can be solved sequentially (No linear system)**

BDF1 for steady-state

$$\Delta U^m = \Delta T^m R(U^{m+1})$$

$$\left( (\Delta T^m)^{-1} - \frac{\partial R^m}{\partial U^m} \right) \Delta U^m = R^m$$

**Residual Jacobian matrix (Large sparse matrix)**

## Explicit methods (Ex: RK44)

- Pros:
  - No matrix and linear system solve required
  - Performance limited by residual
- Cons:
  - Time step often limited by numerical stability
  - Difficult to determine reliable time step
  - High-order time step restriction  $h/P^2$

## Implicit methods (Ex: BDF1)

- Pros:
  - Time step tuned to accuracy
  - More computation per sequential time step
- Cons:
  - Matrix and linear system solve required
  - Nonlinear stability is not guaranteed
  - High-order matrix size  $P^3$

# Matrix-free methods on modern hardware



## Jacobian-free Newton-Krylov:

- Using GMRES to solve the linear system only requires matrix-vector products
  - Less memory (no need to store a large matrix) which allows an increase in utilization
  - Less data movement (no need to assemble a large matrix) which allows efficient bandwidth use
  - More computation (evaluate matrix-vector product at each linear iteration)
- May need matrix if preconditioning is required

## **Matrix-free approximate**

Use Frechet derivative

- Pros:
  - Performance limited by residual
- Cons:
  - Residual evaluation at each linear iteration
  - Approximation may limit stability

## **Matrix-free exact**

Use automatic differentiation (AD)

- Pros:
  - Quadratic convergence at best
- Cons:
  - AD evaluation at each linear iteration
  - Nonlinear stability is not guaranteed
  - More difficult to solve for stiff equations

# Performance portable C++ frameworks



## MPI+X: C++ frameworks within Trilinos for performance portability

- Automatic differentiation (*Sacado*)
- Distributed memory linear algebra (*Tpetra*)
- Shared memory parallelism (*Kokkos*)



Abstract **data layouts** and **hardware features** on current and future architectures

- Allocation: `U = Kokkos::DualView<double***[5]>(Ncells,Nspts,Nv)`
- Memory transfer: `U.modify_host(); U.sync_device();`
- Memory layout: `Kokkos::LayoutLeft` (col-major)
- Data parallelism: `Kokkos::parallel_for(policy, functor)`
  - `policy` defines iteration range: `Kokkos::RangePolicy(N)`
  - `functor` defines function to be parallelized
- SIMD performance portability: `SIMD_Double`

Allows researchers to focus more on **algorithm development** instead of **architecture specific programming**

<https://github.com/trilinos/Trilinos/>  
<https://github.com/kokkos/kokkos/>





# Numerical Results

How well do performance-portable, high-order, matrix-free methods perform?

# Case setup



## Taylor-Green Vortex (TGV):

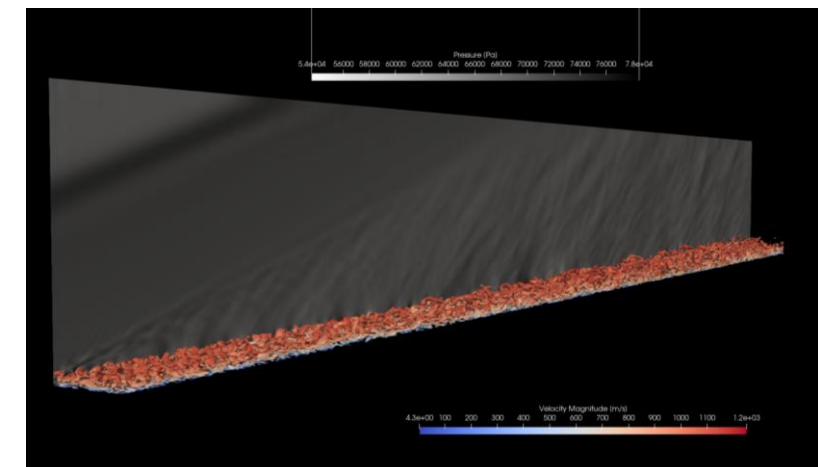
- 30s simulation time, explicit time step control

## Mach 0.2 Turbulent Flat Plate Boundary Layer:

- Steady-state simulation, finite volume, matrix-free

## Mach 3.5 Flat Plate Boundary Layer ILES:

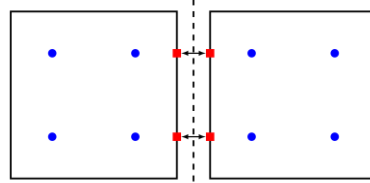
- Synthetic turbulent inflow
- Shock capturing: Shock sensor limiting artificial viscosity
- BDF2 implicit time integration
- Low-order preconditioned Jacobian-free Newton-Krylov



# Study setup



## Methods:



- Structured cell-centered finite volume (**SCCFV**)
- Structured high-order finite difference (**HOFD**)
- Unstructured spectral collocation element (**SCE**)
  - $P = 1-7$ ; LGL

## Node Architectures

- Intel Haswell (**HSW**) – 32 cores, 64 threads, AVX2 (4 doubles)
- Intel Knights Landing (**KNL**) – 64 cores, 256 threads, AVX512 (8 doubles)
- Intel Cascade Lake (**CLX**) – 48 cores, 96 threads, AVX512 (8 doubles)
- ARM64 Cavium ThunderX2 (**TX2**) – 56 cores, 112 threads, Neon (2 doubles)
- NVIDIA Volta (**V100**) – 4 GPUs, Cuda (no simd)



## MPI+X Notation

$r(\text{MPI} + jX)$ ,  $X \in \{\text{OMP}, \text{OMPV}, \text{GPU}\}$

$r = \# \text{ MPI ranks}$

$j = \# \text{ OpenMP threads or GPUs/rank}$

$X = \text{architecture for shared memory parallelism}$

# Taylor-Green Vortex (TGV)

## Setup:

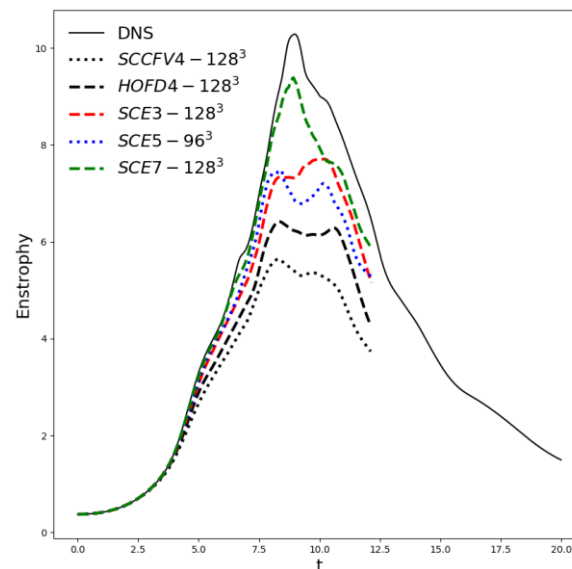
$$\text{Figure of Merit} = \frac{T_{SCCFV} \cdot err_{SCCFV}^{\varepsilon}}{T \cdot err^{\varepsilon}}$$

- $T$  - Wall-clock time for 30s simulation time (s)
- $err^{\varepsilon} = \int |\varepsilon(t) - \varepsilon_{ref}(t)|^2 dt$  - Enstrophy error
- Reference: Spectral element solution,  $512^3$
- Note: results are architecture independent

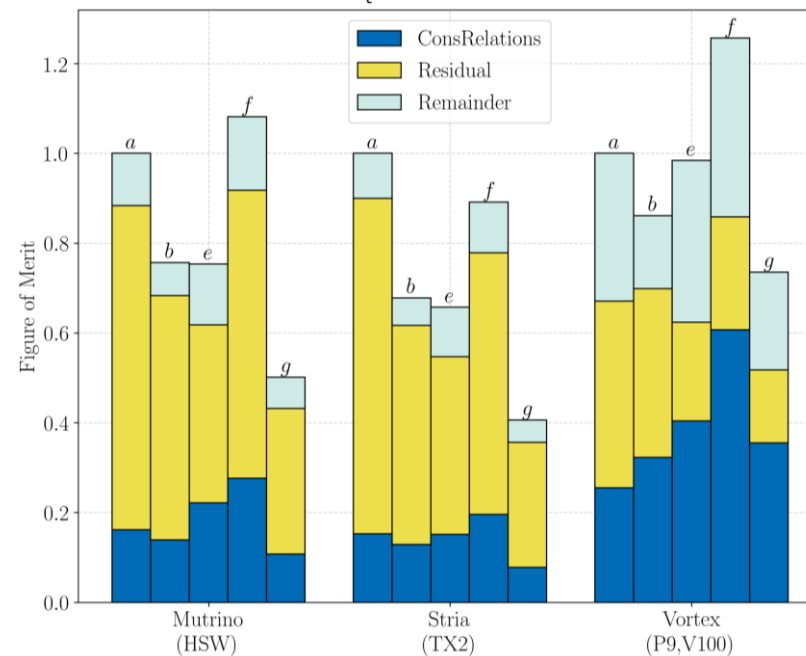
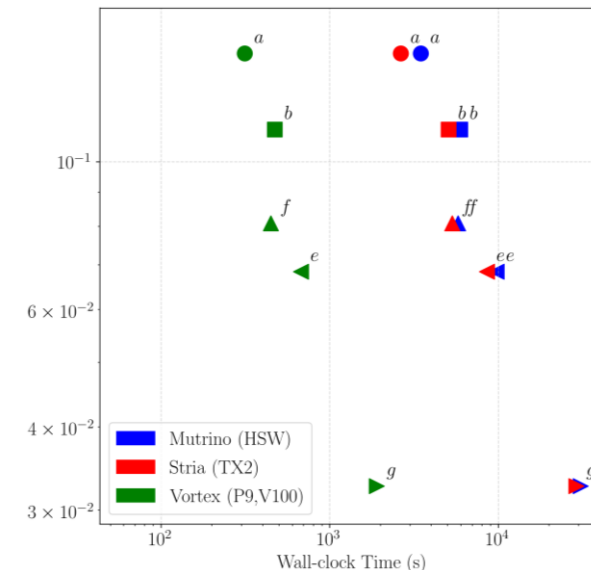
## Results:

- Current optimal is near **SCE5**
- High-order performing better on GPUs
- Bottlenecks
  - CPU – Residual (computation)
  - GPU – ConsRelations (gradient, communication)
  - Remainder also needs more profiling/improvement

Enstrophy vs.  $t$



Enstrophy Error vs. Wall-clock time



### Discretization - DoF

- $a$ : SCCFV4 -  $128^3$
- $b$ : HOFD4 -  $128^3$
- $e$ : SCE3 -  $128^3$
- $f$ : SCE5 -  $96^3$
- $g$ : SCE7 -  $128^3$



# SIMD performance on TGV

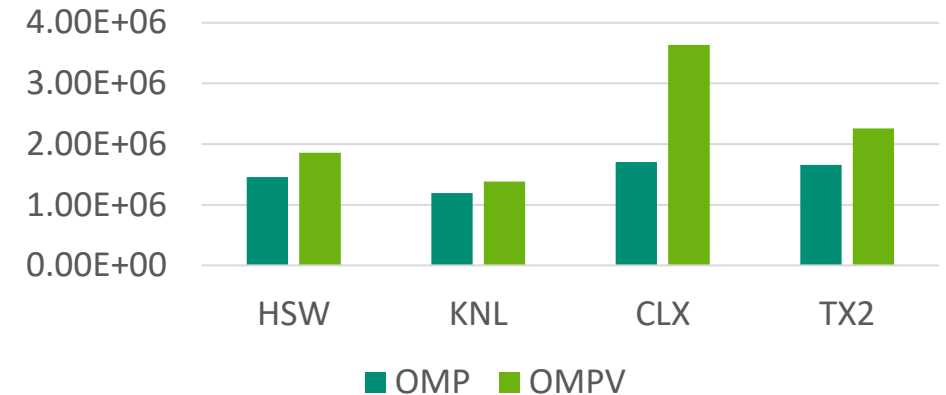
## Setup: 128<sup>3</sup> Degrees of Freedom (Dof)

- Wall-clock time over 100 RK44 iterations
- Compare best MPI+OpenMP cases
  - OMP: LayoutRight on Array(cell,spt,var)
    - No explicit vectorization
  - OMPV: LayoutLeft on Array(**cell**,spt,var)
    - Explicit vectorization

## Results:

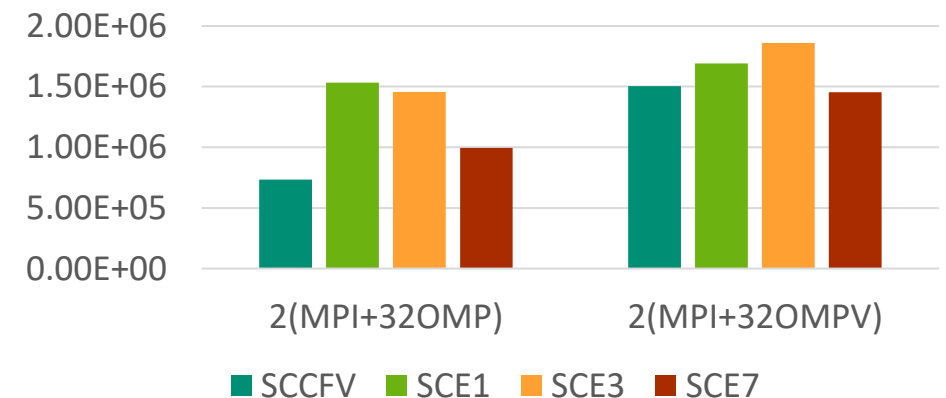
- Higher throughput with explicit vectorization
  - LayoutRight performs better in rare cases
    - Better caching?
- Larger throughput at higher orders
  - SCE7 has smaller throughput
- Large benefit in SCCFV
  - High-order improvements are relatively modest

**SCE3:** Dof/s/TimeStep across different architectures (1 Node)



Larger  
(Better)

**HSW:** Dof/s/TimeStep without/with explicit vectorization



# Mach 0.2 Turbulent Flat Plate Boundary Layer



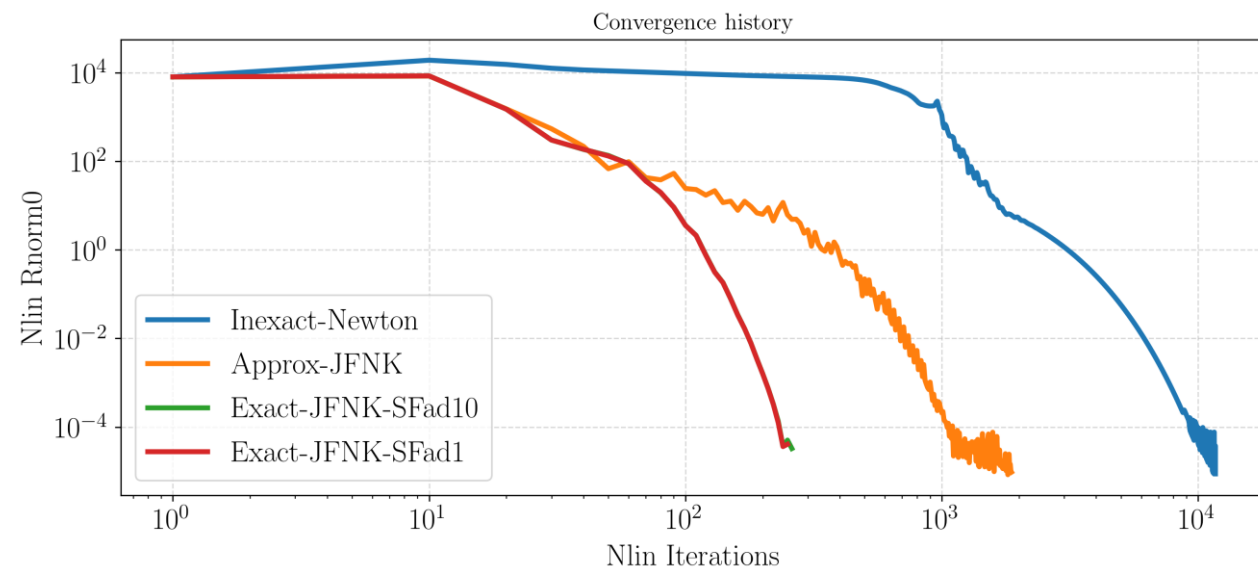
## Setup:

- Steady-state: pseudo-transient continuation
- Inexact Jacobian
  - Second-order finite volume discretization
  - First-order inviscid Jacobian, neglect viscous cross-terms
  - Used for inexact Newton and preconditioned JFNK
- Linear solve
  - Block tridiagonal solver or GMRES/ILU

## Results:

- Exact matrix-free led to 7x speedup over inexact Newton for SA turbulence model
- Robustness issues when applying matrix-free methods to SST turbulence model

## Convergence history for flat plate, Spalart-Allmaras (SA) turbulence model



	Nlin Iterations	Problem Solve Time (s)	Belos Solve Time (s)
Inexact-Newton	11684	109.216	58.7482
Approx-JFNK	1873	51.9301	43.1881
Exact-JFNK-SFad10	262	46.3098	44.2337
Exact-JFNK-SFad1	256	15.2841	13.4616

# Mach 3.5 Flat Plate Boundary Layer ILES

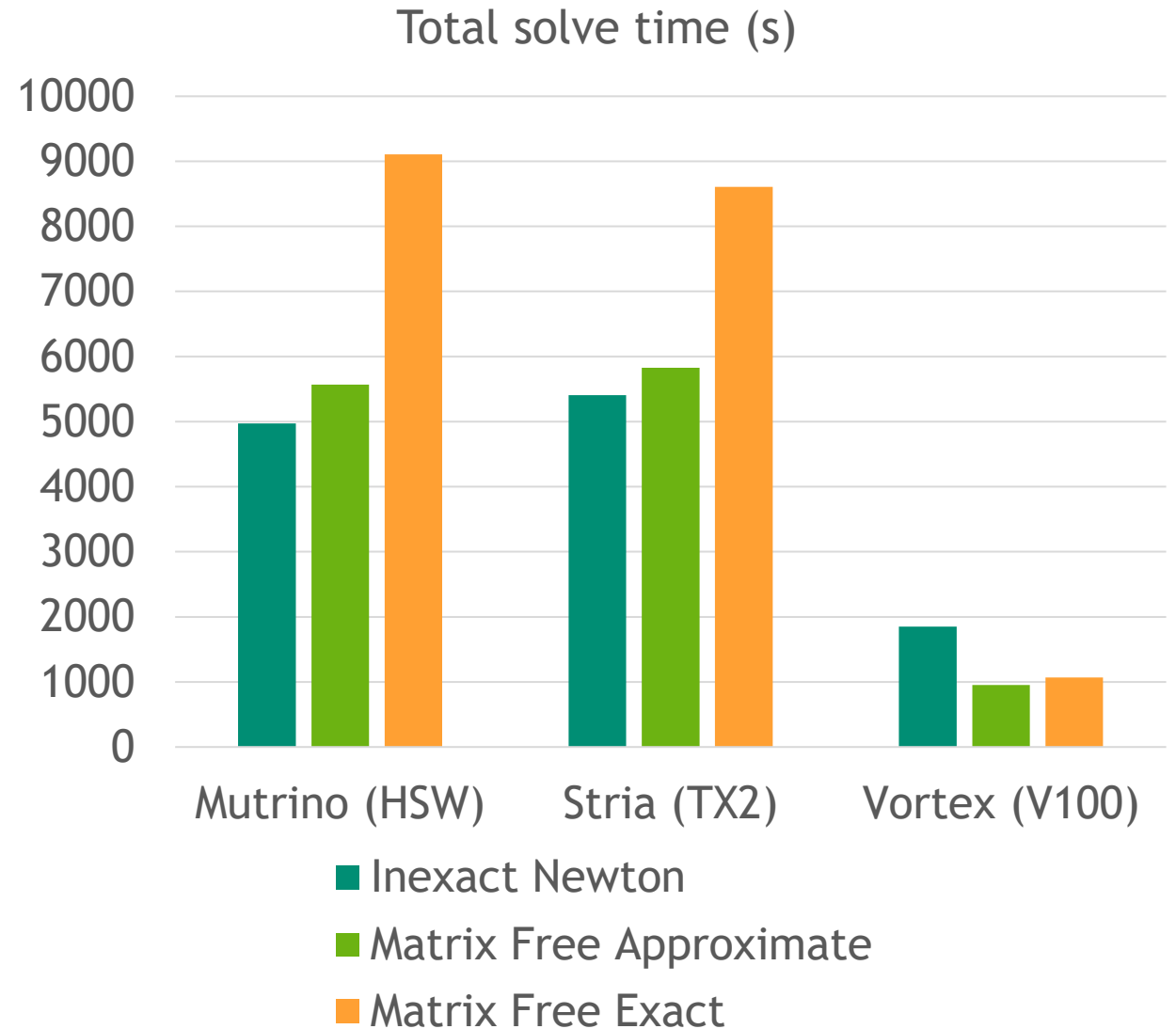


## Setup:

- SCE3, 8 nodes
- Jacobi preconditioner

## Results:

- **Inexact Newton** performed better on **CPU** platforms
- **Matrix-free approximate** performed better on **GPU** platforms
- **Matrix-free exact** performed better on platforms with **more threads**
- **Fastest wall-clock time** was on **GPU**
  - **5x** over fastest **HSW** time





# Discussion





- HPC architectures are changing rapidly which poses a significant challenge
- **Trilinos/Kokkos** offers an efficient way to meet this challenge for large scale, high-fidelity simulations
- High-order and matrix-free methods can improve accuracy while benefitting from the high computational throughput on modern hardware but more R&D is needed to improve robustness and performance for hypersonics

## Future Work

- Additional data layout testing (strided or AoSoA)
- Full integration of Kokkos SIMD
- Improve end-to-end performance of implicit solver