Algorithmic Adaptations to Extreme Scale

David Keyes, Applied Mathematics & Computational Science
Director, Extreme Computing Research Center (ECRC)
King Abdullah University of Science and Technology
Just a few of the tie-ins to ATPESC …

- **Jim**
  - Premium on communication reduction
  - Models to know what is achievable; quantifying trade-offs between communication saved versus extra memory and flops

- **Sherry**
  - Hierarchical exploitation of effective low rank

- **Rob**
  - Multilevel methods

- **Barry and Carol**
  - Newton methods

- **FastMath panel**
  - Planning for extreme scale in solvers

- **Jack**
  - DAG-based synchronization reduction and concurrency improvement
Bulk Synchronous Parallelism

Leslie Valiant, Harvard
2010 Turing Award Winner

Comm. of the ACM, 1990
BSP has an impressive legacy

By the Gordon Bell Prize, performance on *real applications* (e.g., mechanics, materials, petroleum reservoirs, etc.) has improved *more* than a million times in two decades. Simulation *cost per performance* has improved by nearly a million times.

<table>
<thead>
<tr>
<th>Year</th>
<th>Gigaflop/s delivered to applications</th>
<th>Cost per delivered Gigaflop/s</th>
</tr>
</thead>
<tbody>
<tr>
<td>1989</td>
<td>$2,500,000</td>
<td></td>
</tr>
<tr>
<td>1999</td>
<td>$6,900</td>
<td></td>
</tr>
<tr>
<td>2009</td>
<td>$8</td>
<td></td>
</tr>
</tbody>
</table>
Synchronous hierarchical algorithms underlie BSP scaling of PDE applications.

**Weak scaling 3d Laplacian**

Jugene
(BlueGene P, Jülich)

36K dofs

8B dofs

Gabriel Wittum
G-CSC
University of Frankfurt
Extrapolating exponentials eventually fails

• Scientific computing at a crossroads w.r.t. extreme scale
  ◆ same BSP programming model
  ◆ same assumptions about who (hardware, systems software, applications software etc.) is responsible for what (resilience, performance, processor mapping, etc.)
  ◆ same classes of algorithms (cf. 25 yrs. of Gordon Bell Prizes)
• Exa- is qualitatively different and looks more difficult
  ◆ but we once said that about message passing
• Core numerical analysis and scientific computing will confront exascale to maintain sponsor relevance
  ◆ not a “distraction,” but an intellectual stimulus
  ◆ potentially big gains in adapting to new hardware environment
  ◆ the journey will be as fun as the destination
Communication Complexity of the Fast Multipole Method and its Algebraic Variants

Rio Yokota¹, George Turkiyyah¹, David Keyes¹

A combination of hierarchical tree-like data structures and data access patterns from fast multipole methods and hierarchical low-rank approximation of linear operators from \( \mathcal{H} \)-matrix methods appears to form an algorithmic path forward for efficient implementation of many linear algebraic operations of scientific computing at the exascale. The combination provides asymptotically optimal computational and communication complexity and applicability to large classes of operators that commonly arise in scientific computing applications. A convergence of the mathematical theories of the fast multipole and \( \mathcal{H} \)-matrix methods has been underway for over a decade. We recap this mathematical unification and describe implementation aspects of a hybrid of these two compelling hierarchical algorithms on hierarchical distributed-shared memory architectures, which are likely to be the first to reach the exascale. We present a new communication complexity estimate for fast multipole methods on such architectures. We also show how the data structures and access patterns of \( \mathcal{H} \)-matrices for low-rank operators map onto those of fast multipole, leading to an algebraically generalized form of fast multipole that compromises none of its architecturally ideal properties.

*Keywords: communication complexity, hierarchical low-rank approximation, fast multipole methods, \( \mathcal{H} \)-matrices, sparse solvers.*
Main challenge going forward for BSP

- Almost all “good” algorithms in linear algebra, differential equations, integral equations, signal analysis, etc., require frequent synchronizing global communication
  - inner products, norms, and fresh global residuals are “addictive” idioms
  - tends to hurt efficiency beyond 100,000 processors
  - can be fragile for smaller concurrency, as well, due to algorithmic load imbalance, hardware performance variation, etc.
- Concurrency is heading into the billions of cores
  - already 3 million on the most powerful system today
Conclusions, up front

- Plenty of ideas exist to adapt or substitute for favorite solvers with methods that have
  - reduced synchrony (in frequency and/or span)
  - greater arithmetic intensity
  - greater SIMD-style shared-memory concurrency
  - built-in resilience (“algorithm-based fault tolerance” or ABFT) to arithmetic faults or lost/delayed messages

- Programming models and runtimes may have to be stretched to accommodate

- Everything should be on the table for trades, beyond disciplinary thresholds ➔ “co-design”
Bad news/good news (1)

● One will have to explicitly control more of the data motion
  ● carries the highest energy cost in the exascale computational environment

● One finally will get the privilege of controlling the vertical data motion
  ● horizontal data motion under control of users already
  ● but vertical replication into caches and registers was (until recently with GPUs) mainly scheduled and laid out by hardware and runtime systems, mostly invisibly to users
Bad news/good news (2)

- “Optimal” formulations and algorithms may lead to poorly proportioned computations for exascale hardware resource balances
  - today’s “optimal” methods presume flops are expensive and memory and memory bandwidth are cheap
- Architecture may lure scientific and engineering users into more arithmetically intensive formulations than (mainly) PDEs
  - tomorrow’s optimal methods will (by definition) evolve to conserve whatever is expensive
Fully hardware-reliable executions may be regarded as too costly/synchronization-vulnerable

Algorithmic-based fault tolerance (ABFT) will be cheaper than hardware and OS-mediated reliability

developers will partition their data and their program units into two sets

a small set that must be done reliably (with today’s standards for memory checking and IEEE ECC)

a large set that can be done fast and unreliably, knowing the errors can be either detected, or their effects rigorously bounded

Examples already in direct and iterative linear algebra

Anticipated by Von Neumann, 1956 (“Synthesis of reliable organisms from unreliable components”)

ATPESC, 6 Aug 2014
Bad news/good news (4)

- Default use of (uniform) high precision in nodal bases on dense grids may end, as wasteful of storage and bandwidth
  - representation of a smooth function in a hierarchical basis or on sparse grids requires fewer bits than storing its nodal values, for equivalent accuracy
  - we will have to compute and communicate “deltas” between states rather than the full state quantities, as when double precision was once expensive (e.g., iterative correction in linear algebra)
  - a generalized “combining network” node or a smart memory controller may remember the last address, but also the last values, and forward just the deltas

- Equidistributing errors properly to minimize resource use will lead to innovative error analyses in numerical analysis
Bad news/good news (5)

- Fully deterministic algorithms may be regarded as too synchronization-vulnerable
  - rather than wait for missing data, we may predict it using various means and continue
  - we do this with increasing success in problems without models ("big data")
  - should be fruitful in problems coming from continuous models
  - “apply machine learning to the simulation machine”

- A rich numerical analysis of algorithms that make use of statistically inferred “missing” quantities may emerge
  - future sensitivity to poor predictions can often be estimated
  - numerical analysts will use statistics, signal processing, ML, etc.
Caveats

- This talk is not a full algorithmic picture, but some “pixels” out of that big picture
  - … a point of light here, a point of light there…
  - a full picture will emerge progressively

- Algorithms people may be able to ignore the hardware-based disruption of numerical computing for another ~5 years and let the programming environment shake out
  - but why postpone the inevitable?
  - should offer fun for everyone
Background of this talk:
www.exascale.org/iesp

The International Exascale Software Roadmap,
J. Dongarra, P. Beckman, et al.,
What we have heard from IESP meetings:

- Draconian reduction required in power per flop and per byte will make computing and copying data less reliable
  - voltage difference between “0” and “1” will be reduced
  - circuit elements will be smaller and subject to greater physical noise per signal
  - there will be more errors that must be caught and corrected

- Power may be cycled off and on or clocks slowed and speeded
  - based on compute schedules (user-specified or software adaptive)
  - based on cooling capacity (hardware adaptive)
  - makes per node performance rate unreliable
What we believe

- Expanding the number of nodes (processor-memory units) beyond $10^6$ would *not* a serious threat to algorithms that lend themselves to well-amortized precise load balancing
  - provided that the nodes are performance reliable
- The real challenge is usefully expanding the number of cores on a node to $10^3$
  - must be done while memory and memory bandwidth per node expand by (at best) ten-fold less (basically “strong” scaling)
  - don’t need to wait for full exascale systems to experiment in this regime – the battle is fought on individual shared-memory nodes
Philosophy

- Algorithms must adapt to span the gulf between demanding applications and austere architectures
  - full employment for computer scientists and computational scientists and engineers
  - see, e.g., recent postdoc announcements from
    - Berkeley (8),
    - Oak Ridge (3), and
    - IBM (10)
  for porting computational science applications to extreme scale
Motivation for algorithmic attention

• High performance with high(-est possible) productivity on “the multis”:
  ◆ Multi-scale, multi-physics problems in multi-dimensions
  ◆ Using multi-models and/or multi-levels of refinement
  ◆ Exploiting polyalgorithms in adaptively multiple precisions in multi-protocol hybrid programming styles
  ◆ On multi-core, massively multi-processor systems
  ◆ Requiring a multi-disciplinary approach

Can’t cover all this in an hour, but we ask:
Given the architectural stresses, how can new algorithms help?
Why exa- is different

Which steps of FMADD take more energy?

Going across the die will require an order of magnitude more!

DARPA study predicts that by 2019:

◆ Double precision FMADD flop: 11pJ
◆ cross-die per word access (1.2pJ/mm): 24pJ (= 96pJ overall)

after DARPA report of P. Kogge (ND) et al. and T. Schulthess (ETH) ATPESC, 6 Aug 2014
Today’s power costs per operation

<table>
<thead>
<tr>
<th>Operation</th>
<th>approximate energy cost</th>
</tr>
</thead>
<tbody>
<tr>
<td>DP FMADD flop</td>
<td>100 pJ</td>
</tr>
<tr>
<td>DP DRAM read-to-register</td>
<td>4800 pJ</td>
</tr>
<tr>
<td>DP word transmit-to-neighbor</td>
<td>7500 pJ</td>
</tr>
<tr>
<td>DP word transmit-across-system</td>
<td>9000 pJ</td>
</tr>
</tbody>
</table>

Remember that a \textit{pico} (10^{-12}) of something done \textit{exa} (10^{18}) times per second is a \textit{mega} (10^6)-somethings per second

- 100 pJ at 1 Eflop/s is 100 MW (for the flop/s only!)
- 1 MW-year costs about $1M ($0.12/KW-hr \times 8760 \text{ hr/yr})
  - We “use” 1.4 KW continuously, so 100MW is 71,000 people
Why exa- is different

Moore’s Law (1965) does not end but
Dennard’s MOSFET scaling (1972) does

Robert Dennard, IBM
(inventor of DRAM, 1966)

Eventually processing is limited by transmission, as known for > 4 decades
What will first “general purpose” exaflop/s machines look like?

- **Hardware**: many potentially exciting paths beyond today’s CMOS silicon-etched logic, but not commercially at scale within the decade

- **Software**: many ideas for general-purpose and domain-specific programming models beyond “MPI + X”, but not penetrating the mainstream CS&E workforce for the next few years
  - “X” is OpenMP, CUDA, OpenACC, etc., or MPI, *itself*
Some exascale architecture themes

- Clock rates cease to increase while arithmetic capacity continues to increase dramatically with concurrency consistent with Moore’s Law
- Memory storage capacity diverges exponentially below arithmetic capacity
- Transmission capacity (memory BW and network BW) diverges exponentially below arithmetic capacity
- Mean time between hardware interrupts shortens
- Billions of $ € £ ¥ of scientific software worldwide hangs in the balance until better algorithms arrive to span the architectural gap
## Required software

### Model-related
- Geometric modelers
- Meshers
- Discretizers
- Partitioners
- **Solvers / integrators**
- Adaptivity systems
- Random no. generators
- Subgridscale physics
- Uncertainty quantification
- Dynamic load balancing
- Graphs and combinatorial algs.
- Compression

### Development-related
- Configuration systems
- Source-to-source translators
- Compilers
- Simulators
- Messaging systems
- Debuggers
- Profilers

### Production-related
- Dynamic resource management
- Dynamic performance optimization
- Authenticators
- I/O systems
- Visualization systems
- Workflow controllers
- Frameworks
- Data miners
- Fault monitoring, reporting, and recovery

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**High-end computers come with little of this stuff. Most has to be contributed by the user community**
How are most simulations implemented at the petascale today?

- **Iterative methods based on data decomposition and message-passing**
  - all data structures are distributed
  - each individual processor works on a subdomain of the original
  - exchanges information at its boundaries with other processors that own portions with which it interacts causally, to evolve in time or to establish equilibrium
  - computation and neighbor communication are both fully parallelized and their ratio remains constant in weak scaling

- **The programming model is BSP/SPMD/CSP**
  - Bulk Synchronous Programming
  - Single Program, Multiple Data
  - Communicating Sequential Processes
BSP parallelism w/ domain decomposition

Partitioning of the grid induces block structure on the system matrix (Jacobian)
Recap of algorithmic agenda

- **New formulations with**
  - greater arithmetic intensity (flops per byte moved into and out of registers and upper cache)
    - including assured accuracy with (adaptively) less floating-point precision
  - reduced synchronization and communication
    - less frequent and/or less global
  - greater SIMD-style thread concurrency for accelerators
  - algorithmic resilience to various types of faults

- **Quantification of trades between limiting resources**

- **Plus** all of the exciting analytical agendas that exascale is meant to exploit
  - “post-forward” problems: data assimilation, parameter inversion, uncertainty quantification, optimization, etc.
Some algorithmic “points of light”

Next section flashes six “points of light” that accomplish one or more of these agendas

✧ Fast Multipole for Poisson solves
✧ Algebraic Fast Multipole for variable coefficient equilibrium problems
✧ Nonlinear preconditioning for Newton’s method
✧ DAG-based data flow for dense linear algebra
✧ GPU implementations of dense linear algebra
✧ New programming paradigms for PDE codes
Fast Multipole for Poisson solves

- Reduce synchrony
- Increase arithmetic intensity
- Increase concurrency
Arithmetic intensity of numerical kernels

two orders of magnitude variation
Hierarchical interactions of Fast Multipole

(a) Direct method

(b) Fast Multipole Method

c/o R. Yokota, KAUST, et al.

ATPESC, 6 Aug 2014
Geometrical structure of Fast Multipole
Synchronization reduction – FMM

• Within an FMM application, data pipelines of different types and different levels can be executed asynchronously
  ◆ FMM simply adds up (hierarchically transformed) contributions
  ◆ e.g., P2P and P2M -> M2M -> M2L -> L2L -> L2P

• Geographically distinct targets can be updated asynchronously
Salient features of FMM

• High arithmetic intensity
• No all-to-all communication
• $O(\log P)$ messages
  ◆ with high concurrency and asynchrony among themselves
• Up to $O(N)$ arithmetic concurrency
• Tunable granularity in the sense of “$h$-$p$”
  ◆ based on analytic “admissibility condition”
• Inside 8 Gordon Bell Prizes, 1997-2012
• Many effective implementations on GPUs
• *Fragile* (based on analytical forms of operators)
## Communication complexity of FMM

<table>
<thead>
<tr>
<th>Year</th>
<th>Reference</th>
<th>Processes</th>
<th>Data per Process</th>
<th>Communication complexity</th>
</tr>
</thead>
<tbody>
<tr>
<td>1998</td>
<td>Teng [32]</td>
<td>$O(P)$</td>
<td>$O \left( (N/P)^{2/3} (\log N + \mu)^{1/3} \right)$</td>
<td>$O \left( P (N/P)^{2/3} (\log N + \mu)^{1/3} \right)$</td>
</tr>
<tr>
<td>2009</td>
<td>Lashuk et al. [27]</td>
<td>$O(\sqrt{P})$</td>
<td>$O \left( (N/P)^{2/3} \right)$</td>
<td>$O \left( \sqrt{P} (N/P)^{2/3} \right)$</td>
</tr>
<tr>
<td>2014</td>
<td>Ibeid et al. [21]</td>
<td>Global</td>
<td>$O(\log P)$</td>
<td>$O \left( \log P + (N/P)^{2/3} \right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Local</td>
<td>$O(1)$</td>
<td>$O \left( (N/P)^{2/3} \right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>$O(1)$</td>
<td>$O \left( \log P + (N/P)^{2/3} \right)$</td>
</tr>
</tbody>
</table>
FMM vs. FFT in processor scaling

Weak scaling of a vortex formulation 3D Navier-Stokes code simulating decaying isotropic turbulence, referenced to the pseudo-spectral method, which uses FFT.

**FFT:** 14% parallel efficiency at 4096 processes, no GPU use.

**FMM:** 74% going from one to 4096 processes at one GPU per MPI process, 3 GPUs per node.

Largest problem corresponds to a 4096^3 mesh, i.e., almost 69 billion points (about 17 million points per process).

Run on the TSUBAME 2.0 system of the Tokyo Institute of Technology.

c/o R. Yokota, KAUST, et al.

ATPESC, 6 Aug 2014
FMM as preconditioner

- FMM is a solver for free-space problems for which one has a Green’s function
- For finite boundaries, FMM combines with BEM
- FMM and BEM have controllable truncation accuracies; can precondition other, different discretizations of the same PDE
- Can be regarded as a preconditioner for “nearby” problems, e.g., $\nabla^2$ for $\nabla \cdot (1 + \varepsilon(\vec{x})) \nabla$
FMM’s role in solving PDEs

\[ u = \int_{\Gamma} \frac{\partial u}{\partial n} G d\Gamma - \int_{\Gamma} u \frac{\partial G}{\partial n} d\Gamma + \int_{\Omega} f G d\Omega \quad \text{in} \ \Omega \]

The preconditioner is reduced to a matvec, like the forward operator itself – the same philosophy of the sparse approximate inverse (SPAI), but cheaper.

More concurrency, more intensity, less synchrony than ILU, MG, DD, etc.

c/o H. Ibeid, KAUST, et al.
FMM/BEM preconditioning of FEM-discretized Poisson accelerated by CG
FMM/BEM preconditioning of FEM-discretized Poisson
FMM vs AMG preconditioning: strong scaling on Stampede*

* FEM Poisson problem, Dirichlet BCs handled via BEM (cost included)

c/o R. Yokota, KAUST, et al.
FMM as preconditioner

- Of course, when “trapped” inside a conventional preconditioned Krylov, FMM surrenders some potential benefits of relaxed synchrony because of the synchrony of the Krylov method
- Krylov methods need rework, generally, for any preconditioner
- Pipelined CG and GMRES are included now in PETSc and other Krylov libraries, proved practical
Algebraic Fast Multipole for variable coefficient equilibrium problems

✧ All the benefits of Fast Multipole

  plus

✧ Make Fast Multipole less fragile
Is there an algebraic FMM?

- Consider the $H^2$ hierarchical matrix method of Hackbusch, *et al.*

- Off diagonal blocks $A_{ij} \cong U_i S_{ij} V_j$ can have low rank, based on an “admissibility condition”

- Bases can be hierarchically nested
  - $U_i$ for columns, $V_j$ for rows
Reminder where low rank is found, e.g., 1D Laplacian

\[ \mathbf{A} = 64 \times \begin{bmatrix} 2 & -1 \\ -1 & 2 \\ -1 & 2 \\ -1 & \end{bmatrix} \]

Off diagonal blocks have low rank!

\[ \mathbf{A}^{-1} = \frac{1}{512} \times \begin{bmatrix} 7 & 6 & 5 & 4 & 3 & 2 & 1 \\ 6 & 12 & 10 & 8 & 6 & 4 & 2 \\ 5 & 10 & 15 & 12 & 9 & 6 & 3 \\ 4 & 8 & 12 & 16 & 12 & 8 & 4 \\ 3 & 6 & 9 & 12 & 15 & 10 & 5 \\ 2 & 4 & 6 & 8 & 10 & 12 & 6 \\ 1 & 2 & 3 & 4 & 5 & 6 & 7 \end{bmatrix} \]

Off diagonal blocks have low rank!
Is there an algebraic FMM?

- One needs to store the unreducible diagonal blocks, $A_{ii}$
- For the entire rest of the matrix, first the $S_{ij}$, the $U_i$ and $V_j$ at the finest level
- Then the $E_{ij}$ (column basis conversion) and $F_{ij}$ (row basis conversion) blocks at each level
- Two stage compression procedure: SVD each block, then convert to common bases
“Algebraic Fast Multipole” (AFM)

• Can we cast general matrix operations (add, multiply, invert, etc.) in terms of the fast multipole recursive “tree-based” data structure?

• Yes, after compressing the matrix in $H^2$ form
  • presumes hierarchical low rank structure
  • may offer breakthrough in application performance
Fast matrix-vector multiply, $y = Ax$

$$y = \left( \sum_{(i,j) \in D} A_{ij} \right) x + \left( \sum_{(i,j) \in L} U_i S_{ij} V_j^t \right) x = \sum_{(i,j) \in D} A_{ij} x_j + \sum_{i \in I} U_i \sum_{(i,j) \in L} S_{ij} V_j^t x$$

- **Dense mat-vecs operations**
- **Upsweep**
- **Coupling phase**
- **Downsweep**
Fast matrix-vector multiply, \( y = Ax \)

<table>
<thead>
<tr>
<th>H-matrix operation ( \sum S_{ij} \hat{x}_j )</th>
<th>FMM operation</th>
<th>Processes</th>
<th>Blocks per level</th>
<th>Blocks per Process</th>
<th>Communication</th>
</tr>
</thead>
<tbody>
<tr>
<td>Global</td>
<td>Global M2L</td>
<td>( \log P \sum_i \mathcal{O}(1) )</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(\log P) )</td>
</tr>
<tr>
<td>Global</td>
<td>Global M2M</td>
<td>( \log P \sum_i \mathcal{O}(1) )</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(\log P) )</td>
</tr>
<tr>
<td>Local</td>
<td>Local M2L</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(2^{(d-1)i}) )</td>
<td>( \log_2^d (N/P) \sum_i \mathcal{O}(2^{(d-1)i}) )</td>
<td>( \mathcal{O}((N/P)^{\frac{d-1}{d}}) )</td>
</tr>
<tr>
<td>Local</td>
<td>Local P2P</td>
<td>( \mathcal{O}(1) )</td>
<td>( \mathcal{O}(2^{(d-1)i}) )</td>
<td>( \mathcal{O}(2^{(d-1) \log_2 (N/P)}) )</td>
<td>( \mathcal{O}((N/P)^{\frac{d-1}{d}}) )</td>
</tr>
</tbody>
</table>
Optimal hierarchical algorithms

- Some optimal hierarchical algorithms
  - Fast Fourier Transform (Cooley-Tukey, 1965)*
  - Multigrid (Brandt, 1977)*
  - Fast Multipole Method (Greengard-Rokhlin, 1985)
  - Sparse grids (Zenger, 1991)*
  - $\mathcal{H}$-matrices (Hackbusch, 1999)
  - <your generation’s method> – missing so far 😊

- What is the potential for reducing over-ordering and exposing concurrency with these flop-optimal methods?

* References to popularizing paper, not earliest conception
Nonlinear preconditioning for Newton’s method

✧ Reduce synchrony in frequency and scope
Reduction of domain of synchronization in nonlinearly preconditioned Newton

- **Newton method for a global nonlinear system,** $F(u)=0$,
  - computes a global distributed Jacobian matrix and synchronizes globally in both the Newton step and in solving the global linear system for the Newton

- **Nonlinearly preconditioned Newton replaces this with a set of local problems on subsets of the global nonlinear system**
  - each local problem has only local synchronization
  - each of the linear systems for local Newton updates has only *local* synchronization
  - there is still global synchronization in a number of steps, hopefully *many fewer* than required in the original Newton method
Implemented in PETSc, as “ASPIN”

Key idea
Finding the solution $u^*$ by solving an equivalent nonlinear system

$$\mathcal{F}(u^*) = 0 \iff F(u^*) = 0$$

using Inexact Newton with Backtracking

How to construct the equivalent nonlinear system?

$$F_{\Omega_i}(u - T_{\Omega_i}(u)) = 0, \quad i = 1, \ldots, N$$

$$\mathcal{F}(u) = \sum_{i=1}^{N} T_{\Omega_i}(u) \quad \bigcup_{i=1}^{N} \Omega_i = \Omega$$

Assumption
$F'(u)$ is continuous in a neighborhood $D$ of the exact solution $u^*$, and the matrix $F'(u^*)$ is nonsingular.

Theorem
(Cai and Keyes, 2002). $F(u)$ and $\mathcal{F}(u)$ are equivalent in the sense that they have the same solution in a neighborhood of $u^*$ in $D$. 

Newton convergence
ASPIN convergence
DAG-based data flow for dense linear algebra

- Reduce synchrony
- Increase concurrency
Reducing over-ordering and synchronization through dataflow: e.g., generalized eigensolver

\[ A\mathbf{x} = \lambda B\mathbf{x} \]

<table>
<thead>
<tr>
<th>Operation ( \mathbf{B} = \mathbf{L} \times \mathbf{L}^T )</th>
<th>Explanation ( \mathbf{C} = \mathbf{L}^{-1} \times \mathbf{A} \times \mathbf{L}^{-T} ) application of triangular factors ( \mathbf{C} = \mathbf{L}^{-1} \times \mathbf{A} \times \mathbf{L}^{-T} ) application of triangular factors</th>
<th>LAPACK routine name POTRF SYGST or HEGST SYEVD or HEEVD STERF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Operation ( \mathbf{T} = \mathbf{Q}^T \times \mathbf{C} \times \mathbf{Q} ) tridiagonal reduction</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Operation ( \mathbf{T}\mathbf{x} = \lambda \mathbf{x} ) QR iteration</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Loop nests and subroutine calls, with their over-orderings, can be replaced with DAGs

- Diagram shows a dataflow ordering of the steps of a $4 \times 4$ symmetric generalized eigensolver
- Nodes are tasks, color-coded by type, and edges are data dependencies
- Time is vertically downward
- Wide is good; short is good
GPU implementations of dense linear algebra

- Increase SIMD-style thread concurrency
Applied in European telescope (ELT) (13X speedup - tech paper for SC’14)

The European Extremely Large Telescope

The world's biggest eye on the sky
New linear algebra software, KAUST’s GPU BLAS, now in NVIDIA’s CUBLAS

- Highly optimized GEMV/SYMV kernels
- NVIDIA has adopted for its CUBLAS 6.0 library

c/o Ahmad Abdelfattah, KAUST
New programming paradigm for PDE codes

✧ Reduce synchrony
Multiphysics w/ legacy codes: an endangered species?

- Many multiphysics codes operate like this, where the models may occupy the same domain in the bulk (e.g., reactive transport) or communicate at interfaces (e.g., ocean-atmosphere)*
- The data transfer cost represented by the blue and green arrows may be much higher than the computation cost of the models, even apart from first-order operator splitting error and possible instability

*see “Multiphysics simulations: challenges and opportunities” (IJHPCA)
Many codes have the algebraic and software structure of multiphysics

- Exascale is motivated by these:
  - uncertainty quantification, inverse problems, optimization, immersive visualization and steering

- These may carry auxiliary data structures to/from which blackbox model data is passed and they act like just another “physics” to the hardware
  - pdfs, Lagrange multipliers, etc.

- Today’s separately designed blackbox algorithms for these may not live well on exascale hardware: co-design may be required due to data motion
Multiphysics layouts must invade blackboxes

- Each application must first be ported to extreme scale (distributed, hierarchical memory)
- Then applications may need to be interlaced at the data structure level to minimize copying and allow work stealing at synchronization points
Multiphysics simulations: Challenges and opportunities

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Abstract
We consider multiphysics applications from algorithmic and architectural perspectives, where “algorithmic” includes both mathematical analysis and computational complexity, and “architectural” includes both software and hardware environments. Many diverse multiphysics applications can be reduced, en route to their computational simulation, to a common algebraic coupling paradigm. Mathematical analysis of multiphysics coupling in this form is not always practical for realistic applications, but model problems representative of applications discussed herein can provide insight. A variety of software frameworks for multiphysics applications have been constructed and refined within disciplinary communities and executed on leading-edge computer systems. We examine several of these, expose some commonalities among them, and attempt to extrapolate best practices to future systems. From our study, we summarize challenges and forecast opportunities.
How will PDE computations adapt?

- Programming model will still be dominantly message-passing (due to large legacy code base), adapted to multicore or hybrid processors beneath a relaxed synchronization MPI-like interface
- Load-balanced blocks, scheduled today with nested loop structures will be separated into critical and non-critical parts
- Critical parts will be scheduled with directed acyclic graphs (DAGs) through dynamic languages or runtimes
  - e.g., ADLB, Charm++, Quark, StarPU, OmpSs, Parallex, Argo
- Noncritical parts will be made available for NUMA-aware work-stealing in economically sized chunks
Adaptation to asynchronous programming styles

- To take full advantage of such asynchronous algorithms, we need to develop greater expressiveness in scientific programming
  - create separate threads for logically separate tasks, whose priority is a function of algorithmic state, not unlike the way a time-sharing OS works
  - join priority threads in a directed acyclic graph (DAG), a task graph showing the flow of input dependencies; fill idleness with noncritical work or steal work
Evolution of Newton-Krylov-Schwarz: breaking the synchrony stronghold

- Can write code in styles that do not require artifactual synchronization
- Critical path of a nonlinear implicit PDE solve is essentially
  ... lin_solve, bound_step, update; lin_solve, bound_step, update ...
- However, we often insert into this path things that could be done less synchronously, because we have limited language expressiveness
  - Jacobian and preconditioner refresh
  - convergence testing
  - algorithmic parameter adaptation
  - I/O, compression
  - visualization, data mining
Sources of nonuniformity

- **System**
  - *Already important:* manufacturing, OS jitter, TLB/cache performance variations, network contention,
  - *Newly important:* dynamic power management, more soft errors, more hard component failures, software-mediated resiliency, etc.

- **Algorithmic**
  - physics at gridcell/particle scale (e.g., table lookup, equation of state, external forcing), discretization adaptivity, solver adaptivity, precision adaptivity, etc.

- **Effects of both types are similar when it comes to waiting at synchronization points**

- **Possible solutions for system nonuniformity will improve programmability, too**
Other galaxies
Other hopeful algorithmic directions

- **74 two-page whitepapers contributed by the international community to the Exascale Mathematics Working Group (EMWG) at**
  
  https://collab.mcs.anl.gov/display/examath/Submitted+Papers

- **20-21 August 2013 in Washington, DC**
  - Randomized algorithms
  - On-the-fly data compression
  - Algorithmic-based fault tolerance
  - Adaptive precision algorithms
  - Concurrency from dimensions beyond space (time, phase space, stochastic parameters)
  - etc.
## Trends according to Pete Beckman, Argonne

<table>
<thead>
<tr>
<th>Trending Up</th>
<th>Trending Down</th>
</tr>
</thead>
<tbody>
<tr>
<td>Asynchrony, Latency Hiding</td>
<td>Block synchronous</td>
</tr>
<tr>
<td>Over Decomp &amp; Load Balancing</td>
<td>Static partitioning per core</td>
</tr>
<tr>
<td>Massive Parallelism</td>
<td>Countable parallelism</td>
</tr>
<tr>
<td>Reduced RAM per Flop</td>
<td>Whole-socket shared memory</td>
</tr>
<tr>
<td>Software-managed memory</td>
<td>Simple NUMA</td>
</tr>
<tr>
<td>Expensive Data Movement</td>
<td>Expensive flops</td>
</tr>
<tr>
<td>Fault / Resilience Strategies</td>
<td>Pure checkpoint/restart</td>
</tr>
<tr>
<td>Low BW to Storage, in-situ analysis</td>
<td>Save all</td>
</tr>
</tbody>
</table>

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c/o P. Beckman, Intro to this meeting
## More trends

<table>
<thead>
<tr>
<th>Trending Up</th>
<th>Trending Down</th>
</tr>
</thead>
<tbody>
<tr>
<td>User-controlled data replication</td>
<td>System-controlled data replication</td>
</tr>
<tr>
<td>User-controlled error handling</td>
<td>System-controlled error handling</td>
</tr>
<tr>
<td>Adaptive variable precision</td>
<td>Default high precision</td>
</tr>
<tr>
<td>Computing with “deltas”</td>
<td>Computing directly with QoI</td>
</tr>
<tr>
<td>High order discretizations</td>
<td>Low order discretizations</td>
</tr>
<tr>
<td>Exploitation of low rank</td>
<td>Default full rank</td>
</tr>
</tbody>
</table>

An algorithmic theme: defeat the curses of dimensionality and multiple scales with the blessings of continuity and low rank
“SciDAC philosophy” of software investment
Thank you

KAUST is recruiting! Your office here 😊

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