



Third day

Practice for numerical issues

RIKEN CCS HPC Summer School
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Numerical Library

What is it? For what?

Numerical Library

- **Numerical Library is one of building blocks for ENSURING your advanced programming.**
- **It supports an API for very complex mathematical features, algorithm, schemes, also data handling...**
 - FFT, Eigenvalue calculation, SVD, etc...
- **There are reference codes.**
 - They might be examples of good (bad) programming.
- **It provides us with better performance and finer accuracy.**
 - Commercial library: faster and more accurate but expensive
 - Open Source library: fast and free (sometimes faster than commercial library)
 - You must check them before you run your application codes.

Example of Numerical Libraries

- **When you SPEED UP your code, use (probably being linked in most utility programs) the BLAS (Basic Linear Algebra Subprograms) library!**

- Standard API for linear algebra kernels.
 - GEMM : Matrix-matrix multiplication

$$(C := \alpha AB + \beta C)$$
 - AXPY: linear combination of 2 Vectors

$$(y := \alpha x + y)$$
 - NRM2: Norm of a vector, etc.

$$(a = \|x\|_2)$$

Reference codes are available from netlib@UTK.
<http://www.netlib.org/BLAS/>

- Commercial: Intel MKL, AMD ACML (free)
- Open Source: ATLAS(@UTK), GotoBLAS(@TACC), OpenBLAS for general purposed microprocessors
- nVIDIA CUBLAS, AMD cIMATH, MAGMABLAS(@UTK), KBLAS(@KAUST), ASPEN.K2(@RIKEN) : for GPGPU

Example of Numerical Libraries

If you want solve more complex problems, use followings;

- LAPACK (<http://www.netlib.org/lapack/>)
- ScaLAPACK (<http://www.netlib.org/scalapack/>) *Dense, General*
- Elemental (<http://libelemental.org/>)
- EigenExa
(http://www.aics.riken.jp/labs/lpnctr/EigenExa_e.html) *Dense Eigenvalue*
- ELPA (<http://elpa.rzg.mpg.de/>)
- PETSc (<http://www.mcs.anl.gov/petsc/>) *Sparse, General*
- Trillions (<https://trilinos.org/>)
- ARPACK (<http://www.caam.rice.edu/software/ARPACK/>) *Sparse, Eigenvalue*
- FFTW (<http://www.fftw.org/>)
- FFTE (<http://www.ffte.jp/>) *FFT*
- 2decomp&FFT (<http://www.2decomp.org/>)
- MT, MTGP, dSFMT (<http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT/index.html>)
- GMP big number librart(<https://gmplib.org/>) *Random number*
- QD pack, MPACK, and so on *Multi-precision number*

Review back on the CFD code

Core computational part in the CFD code

- Solving a Poisson equation

$$\Delta\phi = d$$

- Discretization:

$$\frac{\phi_{i-1,j}^k - 2\phi_{i,j}^{k+1} + \phi_{i+1,j}^k}{\Delta x^2} + \frac{\phi_{i,j-1}^k - 2\phi_{i,j}^{k+1} + \phi_{i,j+1}^k}{\Delta y^2} - d_{i,j}^k = 0$$



$$A\phi = d$$
$$A = \frac{1}{\Delta x^2}(I_{N_y-1} \otimes X_{N_x-1}) + \frac{1}{\Delta y^2}(X_{N_y-1} \otimes I_{N_x-1})$$
$$X_m = \begin{bmatrix} -2 & 1 & & & \\ 1 & -2 & 1 & & \\ & & & & \\ & & & 1 & -2 & 1 \\ & & & & 1 & -2 \end{bmatrix}_{m \times m}$$

- Finally, we have the Core iteration

```
for(j=1; j<col_m_1; j++)
```

```
  for(i=2; i<row_m_1 - 1; i++)
```

```
    *(at(phiT,i,j)) = const1 * ( (L(phi,i+1,j ) + L(phi,i-1,j )) * const2 +  
                                (L(phi,i ,j+1) + L(phi,i ,j-1)) * const3 - L(d,i,j));
```

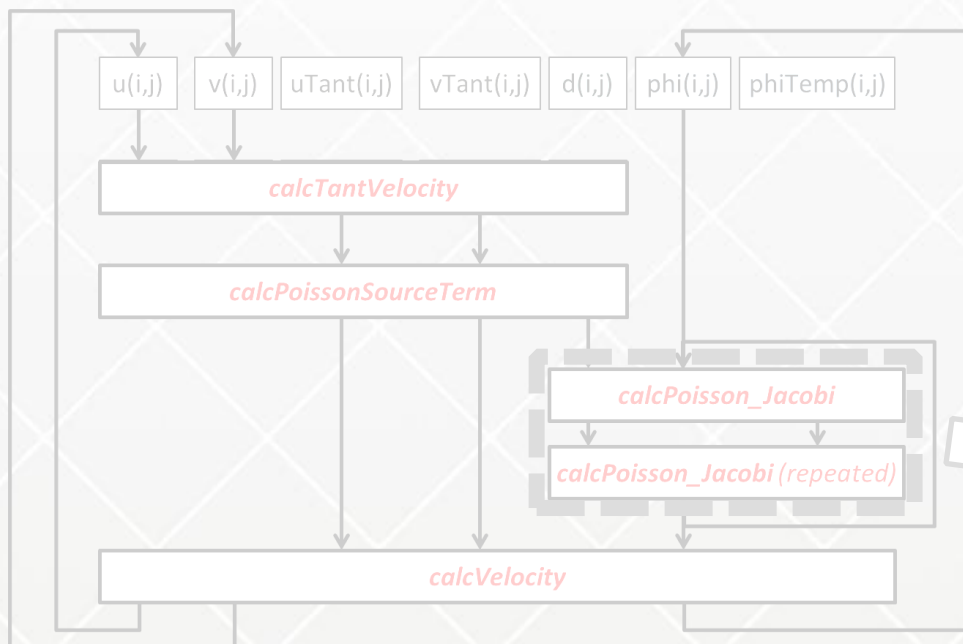
Solving Poisson' eq

- You can write a Jacobi iteration code easily. BUT,
 - wasting your time (programming, execution time).
 - Poisson's eq has a mathematical difficulty of convergence (sometimes diverge).
- Many algorithms are implemented as library codes.

You can choose
Faster and reliable
library routine to
Solve Poisson'eq.

Today we try to use
PETSc library

Krylov Subspace method
GMRES, CG, GCR, etc..
with Preconditioners



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Jacobi iteration

$$x^{n+1} = D^{-1}((A - D)x^n - b)$$

Convergence condition is very strict and the Jacobi method sometimes (or often?) diverges or stagnates. (diagonal dominant property is well known condition).

**Similar algorithms:
Gauss-Seidel, SOR, SSOR, etc.**

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Similar algorithms:
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• GMRES

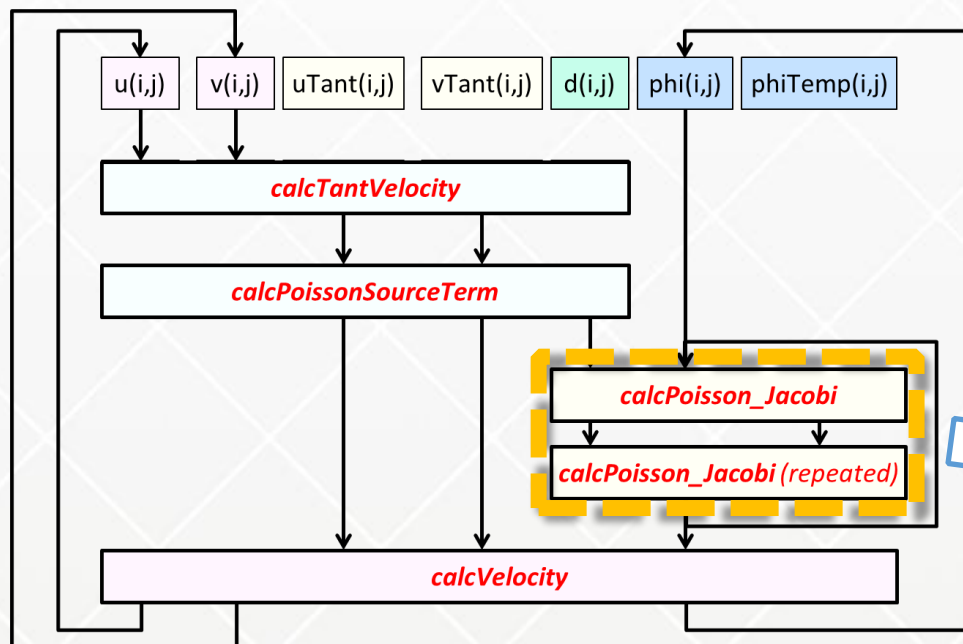
$$\operatorname{argmin}_y \{ \|AVy - b\| \mid V \in \mathcal{K}_A^n(v_0) \}$$

Based on Krylov subspace iteration and Arnoldi procedure, it finds a local solution vector by using the Least square approximation within a spanned subspace.

Generally, GMRES is known as best method for a non-symmetric case.

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Today we try to use
PETSc library

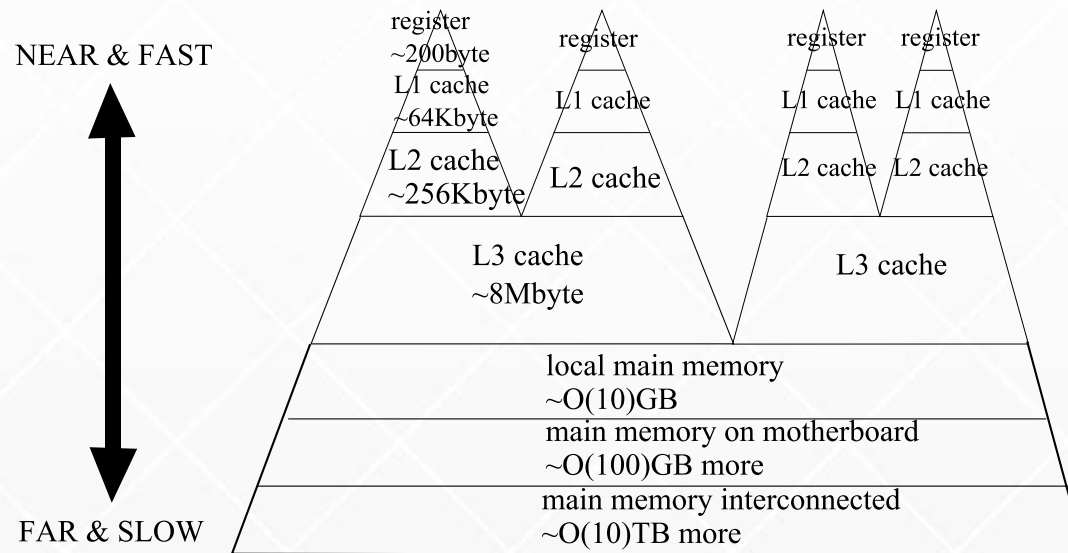
Krylov Subspace method
GMRES, CG, GCR, etc..
with Preconditioners

How does Numerical library achieve high Performance?

How can user utilize it with higher
performance?

Difficulties in multicore computing

- **Difficulties in handling multicore.**
 - They are hiding in the deep and complex hierarchy of cache and memory structures.



- To access the data with a tiny latency, the data must be prefetched on a cache memory, and dealt with carefully. In fact, we should have a view in a mind thoroughly to the cache conflict and memory traffic.
- **Memory bandwidth**
 - Improvement in the memory bandwidth is extremely gradual.
 - It is inevitable to change the software according to such an evolution and complication of hardware.

Balance of flops/memory access

- **BLAS has three categories with respect to the ratio of flops/memory access. Assumption: Data loaded from main memory is stored in a buffer memory on a processor chip and recycle until the procedure completes.**

- Level 1: vector-vector operations

- $O(N) / O(N) \sim O(1)$

$$y := \alpha x + y$$

- Level 2: Matrix-vector multiplications

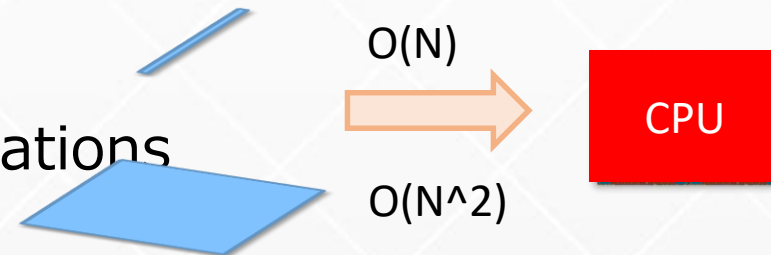
- $O(N^2)/O(N^2) \sim O(1)$

$$y := \alpha Ax + \beta y$$

- Level 3: Matrix-Matrix multiplication

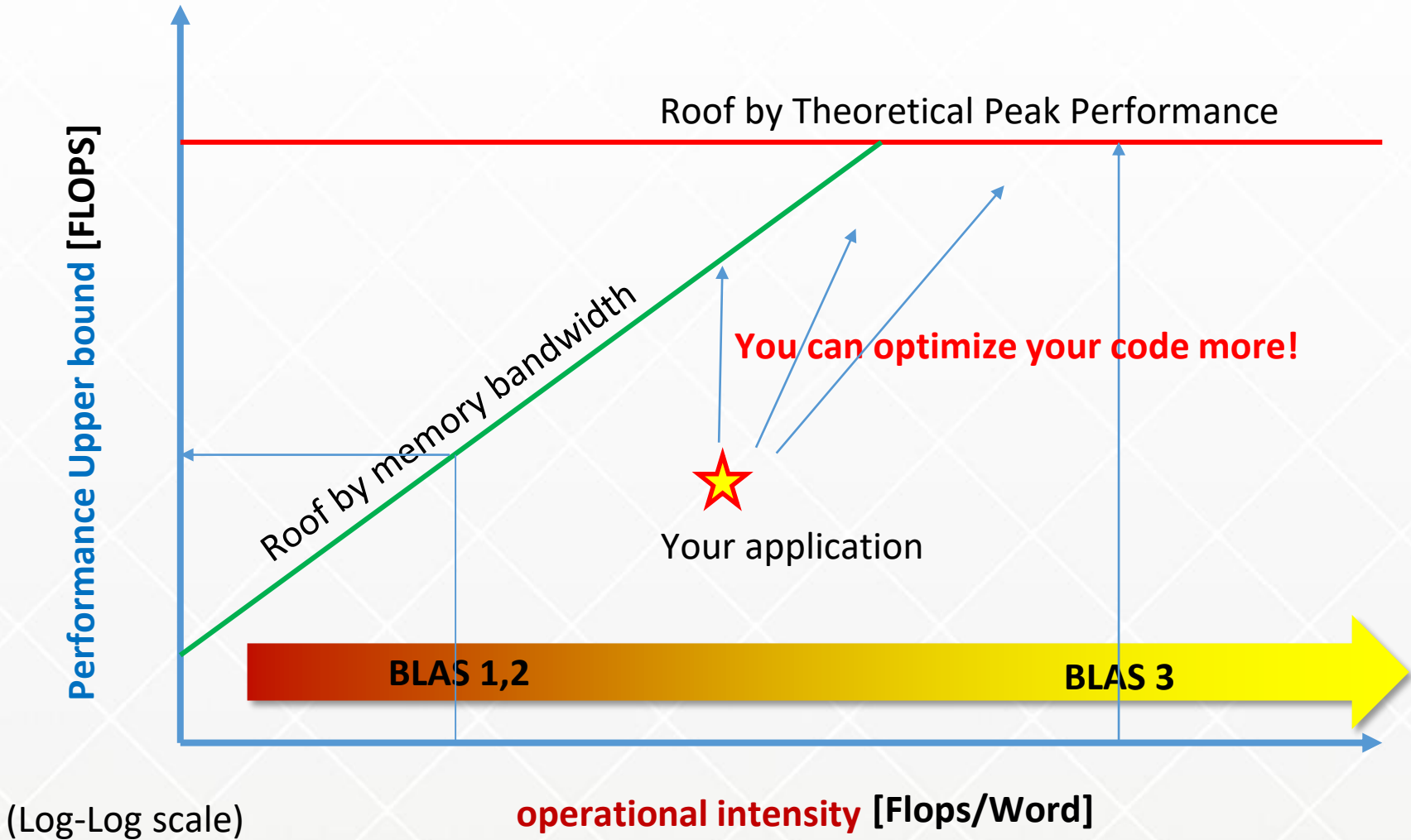
- $O(N^3)/O(N^2) \sim O(N) \gg O(1)$

$$C := \alpha AB + \beta C$$



The metric defined by ‘flops/Byte’ or ‘flops/words’ is called **‘operational intensity’**. It is strongly related to the Roofline model.

Roofline model



Recent trends of Optimization

- **Block algorithm**

- Since block algorithm reduces memory traffic, it leads to larger operational intensity.
- Re-write your code by using GEMM (or level3 BLAS) calls.

- **Tiling algorithm**

- It is also one of the block algorithms, but the tiling algorithm reformats the data layout.
 - $A(1:NX,1:NY) \rightarrow A(1:BX,1:BY, 1:NX/BX, 1:NY/BY)$
Submatrix is contiguously stored in memory
- Contiguous data/stream data can be store into L1/L2 cache.
- Reduce and avoid TLB-miss trouble

How to use Numerical Libraries

ScaLAPACK, EigenExa, SLEPC

ScaLAPACK

For Dense linear algebra

From the developer site

- <http://www.netlib.org/scalapack/examples/>



```

for HPF example program calling HPF interface to PxBGESV

#-----
# Example programs calling PBLAS and ScaLAPACK routines
#-----

file example1.f
for Simplest example program calling PDGESV!!!!
, (Example Program #1 in ScaLAPACK Users' Guide)

file scaex.tgz
for Example program solving linear system of equations (PDGESV)
, (Example Program #2 in ScaLAPACK Users' Guide)

file pdlaread.f
for More efficient version of PDLAREAD used in scaex.tgz

file pdlawrite.f
for More efficient version of PDLAWRITE used in scaex.tgz

file pdposvexample.f
for Simple example program calling PDPOSV!!!!

file pblas.tgz
for Example program calling PDNRM2, PDGEMV, and PDGEMM

file sample\_pssyev\_call.f
for Example program solving Symmetric Eigensystem (PSSYEV)

file sample\_pdsyev\_call.f
for Example program solving Symmetric Eigensystem (PDSYEV)

file sample\_pssyevx\_call.f
for Example program solving Symmetric Eigensystem (PSSYEVX)

file sample\_pdsyevx\_call.f
for Example program solving Symmetric Eigensystem (PDSYEVX)

file sample\_pcheevx\_call.f
for Example program solving Hermitian Eigensystem (PCHEEVX)

file sample\_pzheevx\_call.f
for Example program solving Hermitian Eigensystem (PZHEEVX)
  
```

Download “sample_pdsyev_call.f”.

How to use ScaLAPACK on K

- Link on the K computer or other Fujitsu environments

```
% mpifrtpx -o exe sample_pdsyev_call.f -SCALAPACK -SSL2BLAMP
```

- Job script

```
#!/bin/bash
#PJM --rsc-list "rscgrp=small"
#PJM --rsc-list "node=2x2"
#PJM --rsc-list "elapse=00:10:00"
#PJM -S
#PJM --stg-transfiles all
#PJM --mpi "use-rankdir"
#PJM --mpi "proc=4"
#PJM --stgin "rank=* ./exe %r:./"
```

```
./work/system/Env_base

export OMP_NUM_THREADS=8

date
mpiexec ./exe
date
```

Let's learn the sample code

- **Matrix generator: PDLAMODHILB**
- **Eigensolver: PDSYEV**
- **Output routine: PDLAPRNT**

Other routines are required, such as initializer (BLACS_XXX), finalizer (BLACS_EXIT), and definer of descriptors (DESCINIT), which represent matrix data structures.

BLACS: runtime system that organizes communication on ScaLAPACK.

PDSYEV: QR iteration algorithm

other algorithms are supported in PDSYEVX, PDSYEVD, PDSYEVV.

Matrix format: the 2D block-cyclic distribution and column major ordering

Read the source code

● PDLAMODHILB

- Specialized parallelization or parallel calls are encapsulated in PDELSET routine. **The routine may be called in duplicate manner, however, the owner process only update its local memory** stored in 2D block-cyclic distribution.

```

SUBROUTINE PDLAMODHILB( N, A, IA, JA, DESCA, INFO )
DO 20 J = 1, N
DO 10 I = 1, N
IF( I.EQ.J ) THEN
    CALL PDELSET( A, I, J, DESCA, ¥
    ( DBLE( N-I+1 ) ) / DBLE( N )+ONE / ( DBLE( I+J )-ONE ) )
ELSE
    CALL PDELSET( A, I, J, DESCA, ONE / ( DBLE( I+J )-ONE ) )
ENDIF
END
END
  
```

EigenExa

One of the R-CCS software for solving a
dense eigenvalue problem

How to use EigenExa on K

- **Link on the K computer or other Fujitsu environments**

```
% cp home/ra001016/a03572/SCHOOL/EigenExa/EigenExa-2.4p1-patched-all.tgz .
% tar -zxvf EigenExa-2.4p1-patched-all.tgz
% ./bootstrap; ./configure --host=K
% make
Then cd benchmark/
```

- **Job script**

```
#!/bin/bash
#PJM --rsc-list "rscgrp=small"
#PJM --rsc-list "node=2x2"
#PJM --rsc-list "elapse=00:10:00"
#PJM -S
#PJM --stg-transfiles all
#PJM --mpi "use-rankdir"
#PJM --mpi "proc=4"
#PJM --stgin
"rank=* ./eigenexa_benchmark %r:./"
#PJM --stgin "rank=* ./IN %r:./"
./work/system/Env_base
export OMP_NUM_THREADS=8
date
mpiexec ./eigenexa_benchmark
date
```


Let's learn the sample code

- **Matrix generator: `mat_set`**
- **Eigensolver: `eigen_sx`**
- **As ScaLAPACK does, initializer (`eigen_init`) and finalizer (`eigen_free`) are obligately called in appropriate timing.**
- **EigenExa takes advantage of also 2D cyclic-cyclic distribution (in detail, fixed in NB as one both COL and ROW) . Compatible to ScaLAPACK and other utility functions, reciprocally.**
- **Therefore, if descriptor defined with NB=1 and generated by PDLMODHILB can be passed to EigenExa and diagonalized.**

Benchmark code

- On the benchmark directory,
 - You can submit a job by `pjsub job-script.sh`.

```

Env_base: K-1.2.0-24
Mon Jul 2 11:07:14 JST 2018
INPUT FILE='IN'

=====
## EigenExa version (2.4a) / (May 25, 2017) / (Hanachirusato)
Solver = eigen_sx / via penta-diagonal format
Block width = 48 / 128
NUM.OF.PROCESS= 4 ( 2 2 )
NUM.OF.THREADS= 8
Matrix dimension = 1000
Matrix type = 2 (Random matrix)
Internally required memory = 8472688 [Byte]
The number of eigenvectors computed = 1000
mode 'A' :: all the eigenpairs
Elapsed time = 0.3770818118937314 [sec]
FLOP      = 6826626901.333333
Performance = 18.10383499286145 [GFLOPS]

=====
  
```



All eigenvalues and corresponding eigenvectors of a randomized matrix N=1000.

Edit an input file

- Look at 'IN' file, you can edit N and nvec fields.

```

!
! Input file format
!
! N bx by mode matrix solver
!
! N   : matrix dimension
! nvec : the number of eigenvectors to be computed
! bx   : block width for the forward transformation
! by   : block width for the backward transformation
! mode : solver mode { 0 : only eigenvalues }
!           { 1 : eigenvalues and corresponding eigenvectors}
!           { 2 : mode 1 + accuracy improvement for eigenvalues}
! matrix : test matrix { 11 types, 0 ... 10 }
!   run with -L option shows the list of test matrices
!   typical ones are as follows
!   { 0 : Frank matrix}
!   { 1 : Toeplitz matrix}
!   { 2 : Random matrix}
! solver : { 0 : eigen_sx, new algorithm, faster on the K }
!           { 1 : eigen_s, conventional algorithm }
! check_error : { 0 : off, 1 : on }
  
```

End mark

```

!
! if a line starts from '!', the line is treated as a comment
!
! N nvec bx by m t s e
1000 1000 48 128 1 2 0 0
1000 1000 48 128 1 2 0 0
1000 1000 48 128 1 2 0 0
1000 1000 48 128 1 2 0 0
1000 1000 48 128 1 2 0 0
-1
  
```

Accuracy Check

Random matrix

Mode: solving eigenvalues and vectors

Block factors

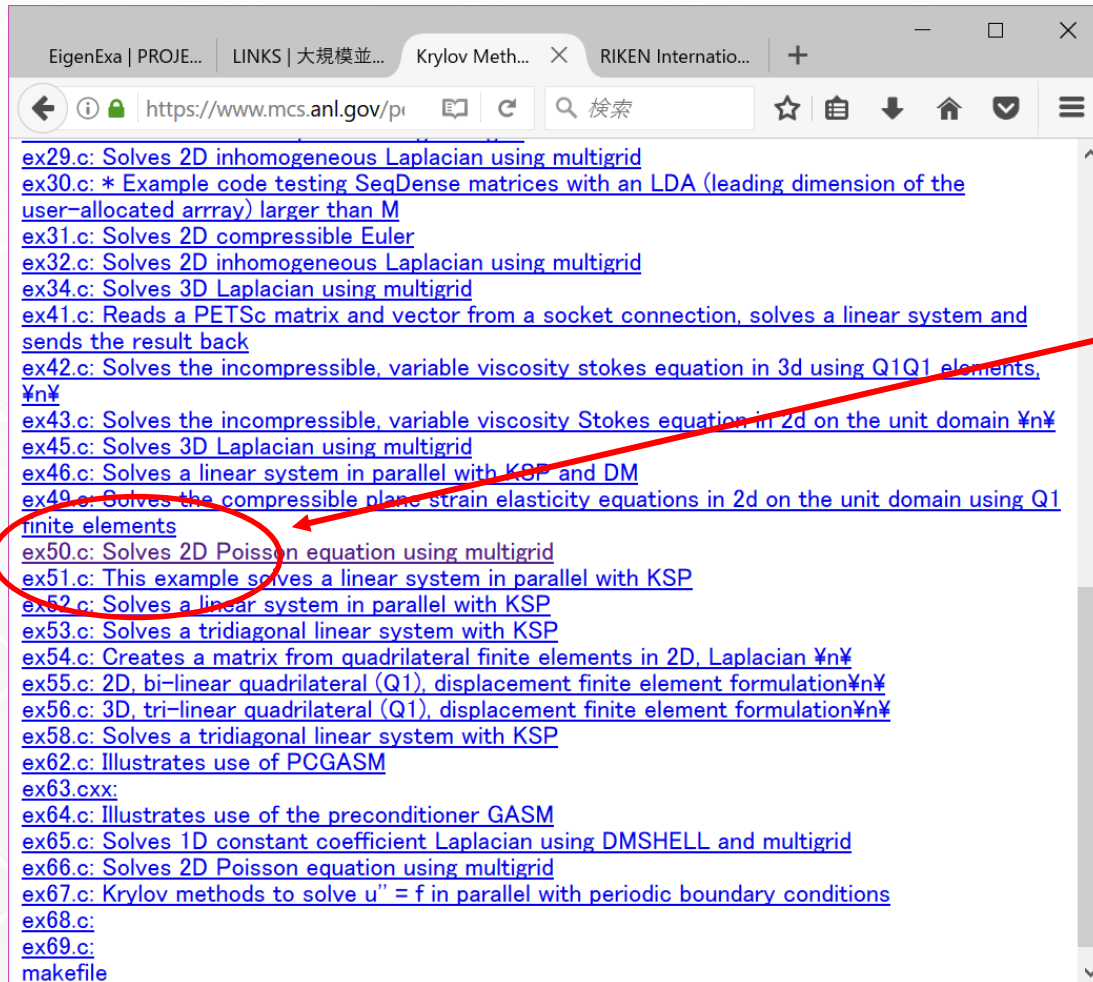
N. of eigenvectors to be computed

Matrix dimension

PETSc(SLEPC)

Official site on PETSc and SLEPC
Hands-on exercises

<https://www.mcs.anl.gov/petsc/petsc-3.8/src/ksp/ksp/examples/tutorials/>



ex50.c

<http://www.grycap.upv.es/slepc/handson/handson1.html>

Hands-On Exercises **SLEPC**

Exercise 1: Standard Symmetric Eigenvalue Problem

This example solves a standard symmetric eigenvalue problem. A is the matrix resulting from the discretization of the Laplacian operator in 1 dimension by centered finite differences.

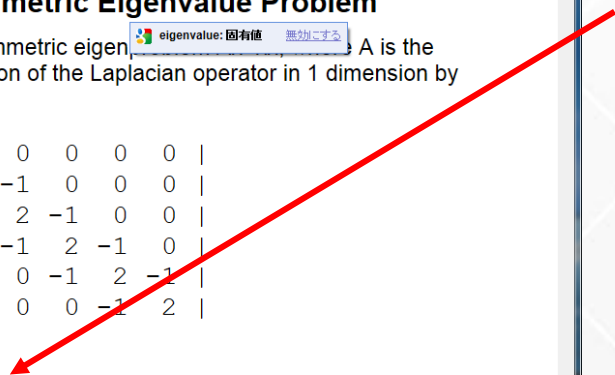
$$A = \begin{pmatrix} 2 & -1 & 0 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

Compiling

Copy the file **ex1.c [plain text]** to the working directory and add these lines to the makefile

```
ex1: ex1.o chkopts
```

ex1.c



Compile and link

Makefile

```

ARCH=
PETSC_DIR=/home/ra001016/a03572/petsc-real
PETSC2_DIR=/home/ra001016/a03572/petsc-complex
SLEPC_DIR=/home/ra001016/a03572/slepc

CC=mpifccpx
FC=mpifrtpx
BLAS=-SSL2BLAMP -SCALAPACK

CCFLAGS_PETSC=-Xg -Kfast,openmp -I$(PETSC_DIR)/include
LDFLAGS_PETSC=-L$(PETSC_DIR)/lib -lpetsc $(BLAS)
CCFLAGS_SLEPC=-Xg -Kfast,openmp -I$(PETSC2_DIR)/include -I$(SLEPC_DIR)/include
LDFLAGS_SLEPC=-L$(SLEPC_DIR)/lib -lslepc -L$(PETSC2_DIR)/lib -lpetsc $(BLAS)

all: ksp_exec eps_exec
ksp_exec: ex50.o
    $(CC) $(CCFLAGS_PETSC) -o $@ $< $(LDFLAGS_PETSC)
ex50.o: ex50.c
    $(CC) $(CCFLAGS_PETSC) -c $<

eps_exec: ex1.o
    $(CC) $(CCFLAGS_SLEPC) -o $@ $< $(LDFLAGS_SLEPC)
ex1.o: ex1.c
    $(CC) $(CCFLAGS_SLEPC) -c $<

clean:
    rm *.o ksp_exec eps_exec
  
```

Use make command



ksp_exec (ex50) and
eps_exec are (ex1)
generated.

Job submission

```
#!/bin/bash
#PJM --rsc-list "rscgrp=small"
#PJM --rsc-list "node=4"
#PJM --rsc-list "elapse=00:10:00"
#PJM -S
#PJM --stg-transfiles all
#PJM --mpi "use-rankdir"
#PJM --mpi "proc=4"
#PJM --stgin "rank=* ./eps_exec %r:./"

./work/system/Env_base
export OMP_NUM_THREADS=8

mpiexec ./eps_exec -n 540 -m 180 -eps_type gd -eps_nev 4 -eps_monitor -
eps_view
```


C version

1-D Laplacian Eigenproblem, n=100

Number of iterations of the method: 19
Solution method: krylovschur

Number of requested eigenvalues: 1
Stopping condition: tol=1e-08, maxit=100
Number of converged eigenpairs: 2

k	$\ Ax-kx\ /\ kx\ $
3.999033	4.02784e-09
3.996131	4.31174e-09

F90 version

1-D Laplacian Eigenproblem, n =100 (Fortran)

Number of iterations of the method: 19
Solution method: krylovschur
Number of requested eigenvalues: 1
Stopping condition: tol=1.0000E-08, maxit= 100
Number of converged eigenpairs: 2

k	$\ Ax-kx\ /\ kx\ $
3.9990E+00	4.0278E-09
3.9961E+00	4.3117E-09

C version

F90 version

Play with PETSc/SLEPC

- From the tutorial page,

```
$ ./eps_exec -n 400 -eps_nev 3 -eps_tol 1e-7
```

```
$ ./eps_exec -n 400 -eps_nev 3 -eps_ncv 24
```

```
$ ./eps_exec -n 100 -eps_nev 4 -eps_type lanczos
```

1-D Laplacian Eigenproblem, n=400

Number of iterations of the method: 100
Solution method: krylovschur

Number of requested eigenvalues: 3
Stopping condition: tol=1e-07, maxit=100
Number of converged eigenpairs: 1

k	Ax-kx / kx
3.999939	9.48781e-08

1-D Laplacian Eigenproblem, n=400

Number of iterations of the method: 60
Solution method: krylovschur

Number of requested eigenvalues: 3
Stopping condition: tol=1e-08, maxit=100
Number of converged eigenpairs: 5

k	Ax-kx / kx
3.999939	9.48494e-09
3.999754	7.19493e-09
3.999448	1.18552e-09
3.999018	6.43926e-10
3.998466	1.04213e-09

1-D Laplacian Eigenproblem, n=100

Number of iterations of the method: 62
Solution method: lanczos

Number of requested eigenvalues: 4
Stopping condition: tol=1e-08, maxit=100
Number of converged eigenpairs: 4

k	Ax-kx / kx
3.999033	9.95783e-09
3.996131	1.97435e-09
3.991299	9.15231e-09
3.984540	3.55339e-09

Learn the sample code (Pseudo code)

```
SlepcInitialize( PETSC_NULL_CHARACTER, ierr )
```

```
MatCreate( PETSC_COMM_WORLD, A, ierr )
```

```
MatSetSizes( A, ..., n, n, ierr )
```

```
MatSetUp( A, ierr )
```

(... Calculation of matrix elements and others)

```
ESPCreate( PETSC_COMM_WORLD, eps, ierr )
```

```
ESPSetOperators( eps, A, PETSC_NULL_OBJECT, ierr )
```

```
EPSSetProblemType( eps, EPS_HEP, ierr )
```

```
EPSSolve( eps, ierr )
```

```
EPSGetEigenPair( eps, ..... )
```

```
EPSTDestroy( eps, ierr )
```

```
SlepcFinalize( ierr )
```

How to setup a matrix? (in fortran90)

- **PETSc handles internal data format and interface data flexibly. Because of PETSc management mechanism, user does not to see actual state on memory . Matrix A is dealt with a handler variable, and matrix elements are accessed via a query API.**

! Simple matrix format

Mat A

EPS eps

EPSType tname

PetscReal tol, error, values(:)

MatCreate(PETSC_COMM_WORLD, A, ierr)

MatSetSizes(A, PETSC_DECIDE, PETSC_DECIDE, M, N, ierr)

MatGetOwnershipRange(A, lstart, lend, ierr)

MatSetValues(A, m, idxm, n, idxn, values, INSERT_VALUES|ADD_VALUES, ierr)

MatAssemblyBegin(A, MAT_FINAL_ASSEMBLY, ierr)

MatAssemblyEnd(A, MAT_FINAL_ASSEMBLY, ierr)

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! Simple matrix format

```
Mat      A
EPS      eps
EPSType  tname
PetscReal tol, error, values(:)
```



Create a matrix handler

```
MatCreate( PETSC_COMM_WORLD, A, ierr )
```

```
MatSetSizes( A, PETSC_DECIDE, PETSC_DECIDE, M, N, ierr )
```

```
MatGetOwnershipRange(A, lstart, lend, ierr )
```

```
MatSetValues( A, m, idxm, n, idxn, values, INSERT_VALUES|ADD_VALUES, ierr)
```

```
MatAssemblyBegin( A, MAT_FINAL_ASSEMBLY, ierr)
```

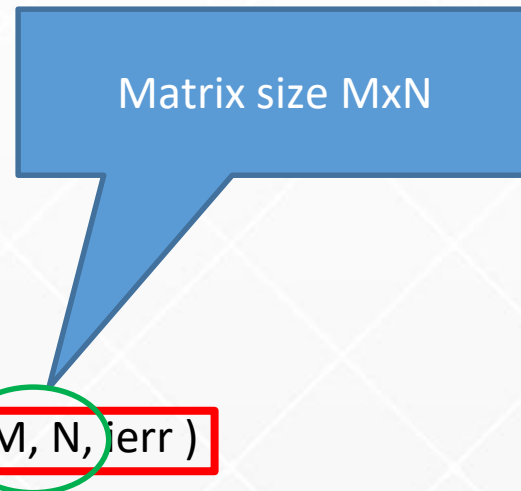
```
MatAssemblyEnd( A, MAT_FINAL_ASSEMBLY, ierr)
```

How to setup a matrix? (in fortran90)

- **PETSc handles internal data format and interface data flexibly. Because of PETSc management mechanism, user does not to see actual state on memory . Matrix A is dealt with a handler variable, and matrix elements are accessed via a query API.**

! Simple matrix format

```
Mat      A
EPS      eps
EPSType  tname
PetscReal tol, error, values(:)
```



```
MatCreate( PETSC_COMM_WORLD, A, ierr )
MatSetSizes( A, PETSC_DECIDE, PETSC_DECIDE, M, N, ierr )
```

```
MatGetOwnershipRange(A, lstart, lend, ierr )
MatSetValues( A, m, idxm, n, idxn, values, INSERT_VALUES|ADD_VALUES, ierr)
```

```
MatAssemblyBegin( A, MAT_FINAL_ASSEMBLY, ierr)
MatAssemblyEnd( A, MAT_FINAL_ASSEMBLY, ierr)
```

How to setup a matrix? (in fortran90)

- **PETSc handles internal data format and interface data flexibly. Because of PETSc management mechanism, user does not to see actual state on memory . Matrix A is dealt with a handler variable, and matrix elements are accessed via a query API.**

! Simple matrix format

```
Mat      A
EPS      eps
EPSType  tname
PetscReal tol, error, values(:)
```

```
MatCreate( PETSC_COMM_WORLD, A, ierr )
MatSetSizes( A, PETSC_DECIDE, PETSC_DECIDE, M, N, ierr )
```

```
MatGetOwnershipRange(A, lstart, lend, ierr )
```

```
MatSetValues( A, m, idxm, n, idxn, values, INSERT_VALUES|ADD_VALUES, ierr)
```

```
MatAssemblyBegin( A, MAT_FINAL_ASSEMBLY, ierr)
```

```
MatAssemblyEnd( A, MAT_FINAL_ASSEMBLY, ierr)
```

For a mxn block matrix,
array values are set.

How to setup a matrix? (in fortran90)

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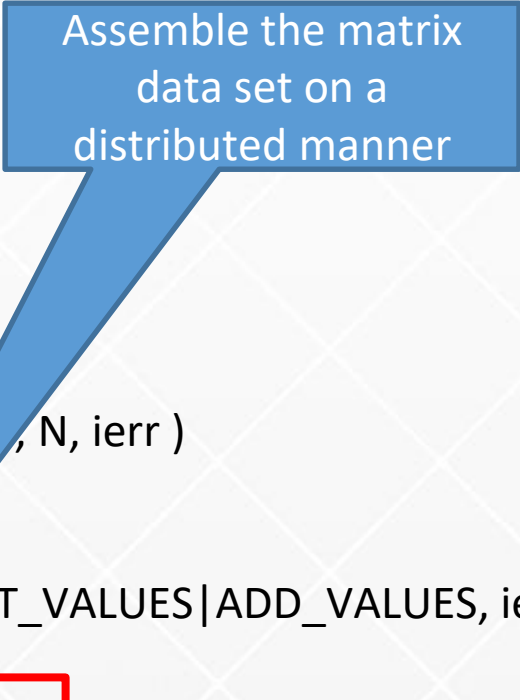
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MatAssemblyEnd( A, MAT_FINAL_ASSEMBLY, ierr)
```



Assemble the matrix
data set on a
distributed manner

Play back the CFD code and link it with PETSc

Core computational part in the CFD code

- Solving a Poisson equation

$$\Delta\phi = d$$

- Discretization:

$$\frac{\phi_{i-1,j}^k - 2\phi_{i,j}^{k+1} + \phi_{i+1,j}^k}{\Delta x^2} + \frac{\phi_{i,j-1}^k - 2\phi_{i,j}^{k+1} + \phi_{i,j+1}^k}{\Delta y^2} - d_{i,j}^k = 0$$



$$A\phi = d$$
$$A = \frac{1}{\Delta x^2}(I_{N_y-1} \otimes X_{N_x-1}) + \frac{1}{\Delta y^2}(X_{N_y-1} \otimes I_{N_x-1})$$
$$X_m = \begin{bmatrix} -2 & 1 & & \\ 1 & -2 & 1 & \\ & & 1 & -2 & 1 \\ & & & 1 & -2 \end{bmatrix}_{m \times m}$$

- Finally, Core iteration: well-know iteration

```
for(j=1; j<col_m_1; j++)  
  for(i=2; i<row_m_1 - 1; i++)  
    *(at(phiT,i,j)) = const1 * ( (L(phi,i+1,j ) + L(phi,i-1,j )) * const2 +  
                               (L(phi,i ,j+1) + L(phi,i ,j-1)) * const3 - L(d,i,j));
```

Use a PETSc KSP solver

- **What I did were,**
 - Download a sample source code
 - Modify main.cpp and cfd.cpp
 - Key points are i) initialization of PETSc environment and matrix generation, ii) calling a solver routine.

PETSc supports DMDA (distributed multi-dimensional array format) for vector data and a stencil mechanism for matrix representation.

- Prepare 3 call-back and 1 utility functions;
 - **ComputeRHS,**
 - **ComputeStencil,**
 - **SetInitialGuess,** and
 - **GetComputedResult.**
- Then, associate them with a DM handler.
- KSPSolve() organizes RHS and MatVec, etc.

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Use a PETSc KSP solver

1. ComputeStencil

- Jacobi iteration is written in a 5-point Stencil fashion.
Any stencil codes are

$$u_{i,j}^{\text{new}} := au_{i-1,j} + bu_{i,j-1} + cu_{i,j} + du_{i+1,j} + eu_{i,j+1} + f_{i,j}$$

- Translate above relation into a Matrix-vector product.

2. ComputeRHS

- Update the vector which appears in Right hand side

3. SetInitialGuess

- Set up an initial guess for Krylov iterative solver

4. GetComputedResult.

- Retrieve the result computed by using PETS.

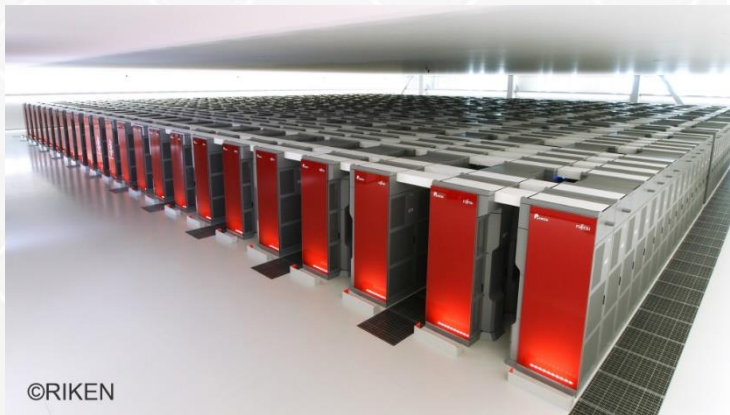
Let's Run the CFD code on K computer

```
% cp /home/ra001016/a03572/SCHOOL/CFD/multi-  
petsc_merged_v4.tgz .  
% tar zxvf multi-petsc_merged_v4.tgz  
% cd multi-petsc_merged_v4  
% make
```

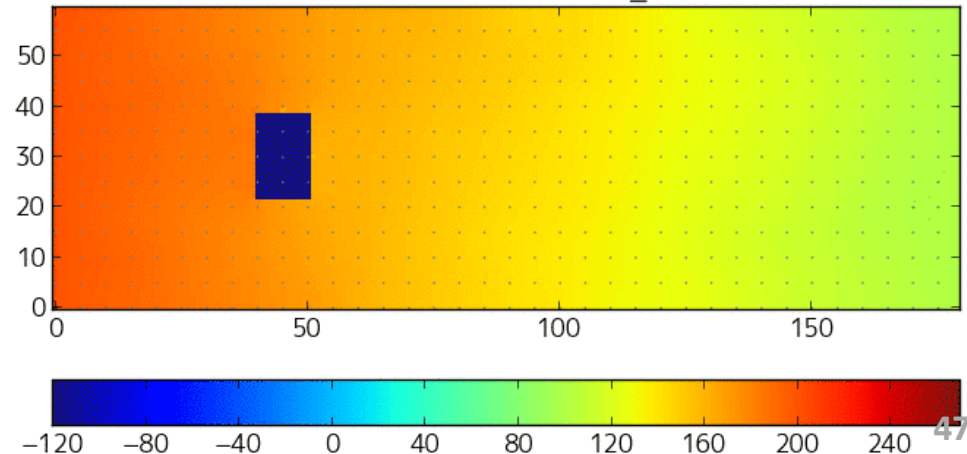
Examples of job scripts are stored in scripts/.

If you want to run larger jobs, **modify NX and NY larger (aspect must be 3:1)**, and **smaller DT** defined in cfd.h. Do, make clean, then again, make.

NOTE: We are sharing a CPU group account. So, please specify the CPU time limit less than 30min so as not to waste CPU time!



Karman Vortex simulation :AVEse_00004000.dat



Example of Problem Settings (cfd.h)

- For a large test

```
#define NX (360)
#define NY (120)
#define DT (5e-5)
#define NU (0.01)
#define END_TIMESTEP (10000)
#define SAVE_INTERVAL (200)
```

- For a Challenging case

```
#define NX (2700)
#define NY (900)
#define DT (1e-6)
#define NU (0.01)
#define END_TIMESTEP (10000*3)
#define SAVE_INTERVAL (10000)
```

- For a huge case

```
#define NX (540)
#define NY (180)
#define DT (2.5e-5)
#define NU (0.01)
#define END_TIMESTEP (20000)
#define SAVE_INTERVAL (400)
```


Large test

1. Edit `cfid.h` (*make available LARGE and disable others*)

```
#define TEST_CASE _LARGE_
```

2. Compile by 'make'.
3. Prepare files required to a job (*in case of 48 nodes*)

- Make a work directory and change directory to it.
- Copy `../script/run_batch_48mpi.sh` and the executable `../solver_fractional` on the directory.

4. Submit a job script

```
% pjsub run_batch_48mpi.sh
```

5. Find and visualize a result on the directory.

- Data files are packed into a tar file.

```
% tar -zxvf AVEse_data_48.tgz
```

- You may also find `run_batch_48mpi.sh.oXXXXXX`.

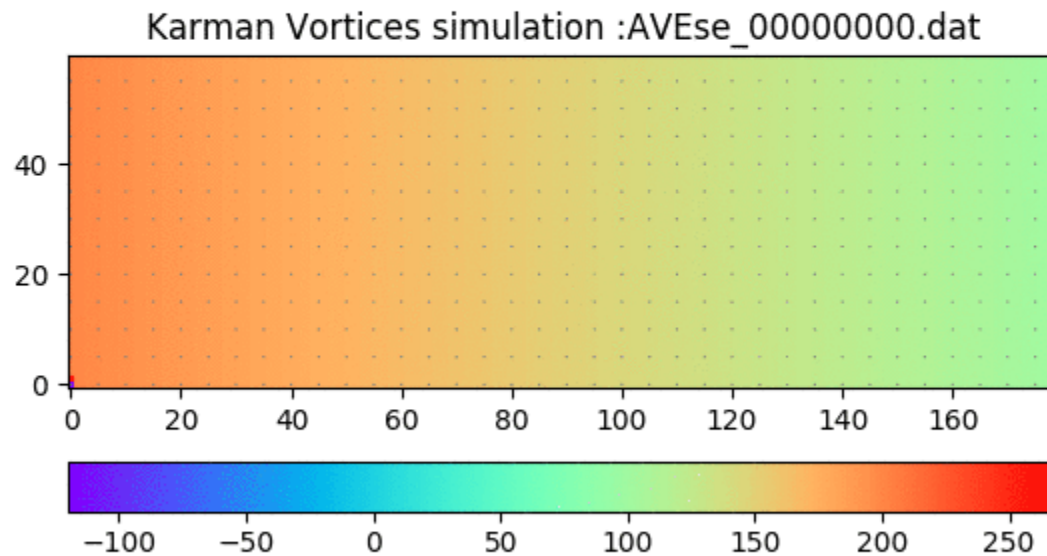
Visualize a result

- Use a python script

Now you are on the work directory.

```
% tar -zxvf AVEse_data_48.tgz  
% python2.7 view.py
```

Huge case computed with 48 nodes



Hands-on time

Please access `/home/ra001016/a03572/SCHOOL`

- ScaLAPACK/ → a sample code, a jobscript and Makefile
- EigenExa/ → a sample code, a jobscript and Makefile
- PETSc/ → PETSc sample codes, a jobscript and Makefile
- CFD/ → Karman Vortex CFD codes

Basic hand-on works

BASE:

1. Run a sample code provided by the official developer site of ScaLAPACK.
2. Run a PETSc/SLEPc sample codes.
3. Confirm the CFD code with 'large' or 'huge' cases.

PRACTICAL:

For ScaLAPACK practices,

1. Modify **PDLAMODHILB**, then solve a real symmetric eigenvalue problem as you define or choose freely.
2. Also, vary the matrix dimension **N**, which is fixed in a source code, and the number of processes (**NPROW**, **NPCOL**), then confirm parallel efficiency!
3. If you want to move advanced problem, try another routine pdsyevd!

Additional hands-on works

MORE ADVANCED:

For CFD practices,

- 1. Try the challenging parameter case of the CFD code!**
Please do not forget the CPU time limitation specified in the job script. Since to visualize Karman vortices takes a lot of iteration (delta T is too small), just stop the run at a couple of hundred iterations.
- 2. Compare the two cases if PETSc uses or not.** You can switch them by activating the next macro in cfd.c (1: PETSC, 0: non-PETSC). Also, be aware of the CPU time, because the Jacobi iterative algorithm often fails in case of a challenging problem.

```
#defined USE_PETSC 1
```

MORE² ADVANCED:

(See next pages) Compute 9 eigenmodes of a Elastic plate analysis whose eigenvalues are from the largest by using SLEPSc/PETSc, and visualize the corresponding eigenvectors as a set of $m \times m$ images.

Advanced Lesson

- **Governing equation of vibration of an Elastic rectangular plate:**
 - Bi-harmonic equation

$$D \left(\frac{\partial^4 u}{\partial x^4} + 2 \frac{\partial^4 u}{\partial x^2 \partial y^2} + \frac{\partial^4 u}{\partial y^4} \right) + \nu \frac{\partial^2 u}{\partial t^2} = 0$$

$$D = \frac{Eh^3}{12(1 - \mu^2)}, \quad \nu = \rho h$$

- **(E: Young ratio, h: width, ρ : density, μ : Poisson ratio)**
- **By using the variable separation method, we obtain**

$$\frac{\partial^4 u}{\partial x^4} + 2 \frac{\partial^4 u}{\partial x^2 \partial y^2} + \frac{\partial^4 u}{\partial y^4} = \lambda u \quad : \text{eigenvalue problem}$$

Try then!

- **Boundary (Dirichlet)+Clamped Edge(Neumann) → Discretization**

$$u(\Gamma) = 0 \quad \frac{\partial u}{\partial n}(\Gamma) = 0 \quad n : \text{normal direction}$$

- **Using Kronecker tensor product notation, we present**

$$A = \frac{1}{h_x^4} (I_{N_y-1} \otimes X_{N_x-1}) + \frac{2}{h_x^2 h_y^2} (Y_{N_y-1} \otimes Y_{N_x-1}) + \frac{1}{h_y^4} (X_{N_y-1} \otimes I_{N_x-1})$$

$$X_m = \begin{bmatrix} 7 & -4 & 1 & & & & \\ -4 & 6 & -4 & 1 & & & \\ & & & & & & \\ & & 1 & -4 & 6 & -4 & \\ & & & 1 & -4 & 7 & \end{bmatrix}_{m \times m} \quad Y_m = \begin{bmatrix} -2 & 1 & & & & \\ 1 & -2 & 1 & & & \\ & & & & & \\ & & & 1 & -2 & 1 \\ & & & & 1 & -2 \end{bmatrix}_{m \times m}$$

Try then!

- For the simplicity, the domain to be computed is fixed as a square shape and other parameters are supposed to be $N_x=N_y=m$, $h_x=h_y=1$.

$$A = \begin{bmatrix} X_m & & & \\ & X_m & & \\ & & \ddots & \\ & & & X_m \end{bmatrix} + 2 \begin{bmatrix} -2Y_m & Y_m & & \\ Y_m & -2Y_m & Y_m & \\ & & \ddots & \\ & & & Y_m & -2Y_m \end{bmatrix} + \begin{bmatrix} 7I & -4I & I & & \\ -4I & 6I & -4I & I & \\ & & & \ddots & \\ & & & & I & -4I & 7I \end{bmatrix}$$