## HPC for Flow Simulations across Scales and Disciplines

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# OUTLINE

#### INTRODUCTION

#### **Particles for Continuum Flows**

Particle Methods + Grids

Multi-Resolution for Grids/Particles

Multi/Many core Implementations

#### **Particles for Atomistic Flows**

Uncertainty Quantification + Propagation

SUMMARY

### Simulation and Technology

 No aircraft is flown without having been designed with complex, mechanistic simulations



### **Simulation and Medicine**



- Heuristics and Data
- Models ?

## 16384 Cores - 10 Billion Particles - 60% efficiency

Runs at IBM Watson Center - BLue Gene/L





Chatelain P., Curioni A., Bergdorf M., Rossinelli D., Andreoni W., Koumoutsakos P., Billion Vortex Particle Direct Numerical Simulations of Aircraft Wakes, Computer Methods in Applied Mech. and Eng. 197/13-16, 1296-1304, 2008

Eidgenössische Technische Hochschule Zi

### **Tumor Induced Angiogenesis**

# Multi-scale Modeling of Angiogenesis



[1] H. GERHARDT, M. GOLDING, M.FRUTTIGER, C. RUHRBERG, A. LUNDKVIST A. ABRAMSSON, M. JELTSCH C. MICHELL, ALITALO, D. SHIMA AND C. BETSHOLTZ, VEGF GUIDES ANGIOGENIC SPROUTING UTILIZING ENDOTHELIAL TIP CELL FILOPODIA, J. CELL. BIOL., 2003

## Angiogenesis: in silico

Koumoutsakos et al., The fluid Mechanics of Cancer and its Therapy, Ann. Rev. Fluid Mech. , 2013



# **PARTICLE METHODS**



Transport in aquaporins Schulten Lab, UIUC Vortex Dynamics Koumoutsakos Lab, ETHZ Growth of Black Holes Springel, MPI - Hernquist, Harvard

## PARTICLES : Lagrangian, Conservation and Other Laws

P. Koumoutsakos, Ann. Rev. Fluid Mech., 2005

#### **SPH, Vortex Methods**

$$\rho_p \frac{D \mathbf{u_p}}{D t} = (\nabla \cdot \sigma)_p$$

$$\frac{d\mathbf{x}_{\mathbf{p}}}{dt} = \mathbf{u}_p$$

$$m\frac{d\mathbf{u_p}}{dt} = F_p$$

#### MD, DPD, CGMD





### **PARTICLE SIMULATIONS ACROSS SCALES**

### **COMMON MODULES**

- 1. TIME INTEGRATORS
- 2. NEIGHBOR LISTS : FAR/CLOSE PARTICLES
- 3. POISSON SOLVERS
- 4. FAST SUMMATION ALGORITHMS
- 5. PARTICLE MESH
- 6. DERIVATIVES ON GRIDS AND PARTICLES



### **Particles for Continuum Flows**



#### **VORTEX DYNAMICS at Re = 10,000**

van Rees, W.M., Hussain, F. and Koumoutsakos, P., Vortex tube reconnection at Re=10<sup>4</sup>. **Physics of Fluids**, 24(7):075105, 2012.



# **FUNCTIONS and PARTICLES**

#### **Integral Function Representation**

$$\Phi(x) = \int \Phi(y) \,\delta(x-y) \,dy$$

#### **Function Mollification**

$$\Phi_{\epsilon}(x) = \int \Phi(y) \zeta_{\epsilon}(x-y) \, dy$$

#### **Point Particle Quadrature**

 $\Phi^{h}(x,t) = \sum_{p=1}^{N_{p}} h_{p}^{d} \Phi_{p}(t) \,\delta(x - x_{p}(t))$ 

#### **Smooth Particle Quadrature**

$$\Phi_{\epsilon}^{h}(x,t) = \sum_{p=1}^{N_{p}} h_{p}^{d} \Phi_{p}(t) \zeta_{\epsilon}(x-x_{p}(t))$$



TOTAL ERROR  
$$||\Phi - \Phi_{\epsilon}^{h}|| \leq ||\Phi - \Phi_{\epsilon}|| + ||\Phi_{\epsilon} - \Phi_{\epsilon}^{h}||$$
$$\leq (C_{1}(\epsilon^{r}) + C_{2}(\frac{h}{\epsilon})^{m})||\Phi||_{\infty}$$

Hald, Beale and Majda, (80's) Anderson, Cottet (90's)

# **LAGRANGIAN DISTORTION**

particles location distortion -> loss of overlap -> no convergence

**EXAMPLE :** Incompressible 2D Euler Equations  $\omega = \nabla \times \mathbf{u}$ 



Circular Patch = **EXACT** soln.



PARTICLES MUST OVERLAP





# **Particle Remeshing**

P. Koumoutsakos, Inviscid axisymmetrization of an elliptical vortex, J. Comput. Phys., 1997





#### **Moment Conserving Interpolation**

$$Q_j = \sum_{j=1}^M Q_p \Lambda(jh - x_p)$$

1D : # grid points = # Moments

2/3D : CARTESIAN GRIDS + Tensorial products

**Finite Differences are a Subset of Remeshed Particle Methods** 

Rossinelli D., Conti C., Koumoutsakos P., Mesh-particle interpolations on GPUs and multicore CPUs, Phil. Trans. R. Soc. A, 369, pp. 2164-2175, 2011

# remeshed PARTICLE METHODS (rPM)

1.ADVECT : <u>Particles</u> ->Large CFL

2.REMESH : <u>Particles</u> to <u>Mesh</u> -> Gather/Scatter

3. SOLVE: Poisson/Derivatives on <u>Mesh</u>->FFTw/Ghosts

### A:RESAMPLE: <u>Mesh</u> Nodes BECOME <u>Particles</u>

## VALIDATION/VERIFICATION



### COMPUTERS

Re =  $9500 \sim 10^6$  particles

#### 1995 20 Days on CRAY YMP

#### 2011 100sec on GPU

NOTE : ~18,000 speedup BUT ~100 comes out of time alone

Rossinelli D., et.al., GPU accelerated simulations of bluff body flows using vortex particle methods, Journal of Comp. Phys., 229, 9, 3316-3333, 2010

## **Remeshed Particles: ADAPTIVE**



## **Adaptive Mesh Refinement**

Berger, Colella, J. Comp. Phys., 1989



- Support of unstructured gridsDifferent mesh orientations
- Low compression rate
- No explicit control on the compression error

## A better compression : Wavelets



50:1

# rPM + WAVELET ADPTED GRIDS

M. Bergdorf, P. Koumoutsakos. A Lagrangian Particle-Wavelet Method, Multiscale Modeling and Simulation: A SIAM Interdisciplinary Journal, 5(3), 980-995, 2006



5.GOTO 1

# WAVELET ADAPTED LEVEL SETS

M. Bergdorf, P. Koumoutsakos. A Lagrangian Particle-Wavelet Method, Multiscale Modeling and Simulation: SIAM Interdisciplinary Journal, 5(3), 980-995, 2006



# **Boundary Conditions + SIMPLE GRIDS**

Dupuis A., Chatelain P., Koumoutsakos P., An Immersed Boundary-Lattice Boltzmann Method, J. Comput. Physics, 227, 9, 4486-4498, 2008

![](_page_24_Figure_2.jpeg)

 $\rho \frac{D\mathbf{u}}{Dt} = \nabla \cdot \boldsymbol{\sigma} + f(\text{enforces b.c.})$ 

Penalization Method:  $f(\mathbf{x}) = \lambda \chi_S(\mathbf{u}_S - \mathbf{u})$ Immersed Boundary Method:  $f(\mathbf{x}) = \kappa \delta_S(\mathbf{x}_S - \mathbf{x})$ 

# **Boundary Conditions = Coupling**

![](_page_25_Figure_1.jpeg)

Penalization Method:  $f(\mathbf{x}) = \lambda \chi_S(\mathbf{u}_S - \mathbf{u})$ Immersed Boundary Method:  $f(\mathbf{x}) = \kappa \delta_S(\mathbf{x}_S - \mathbf{x})$ 

### Multi-resolution Vortex Methods + Penalization

# Wavelet Adapted Grids

![](_page_27_Figure_1.jpeg)

PDE:

$$\frac{\partial \phi}{\partial t} + \boldsymbol{u} \cdot \nabla \phi = 0$$

Spatial Differences = filtering operations:

$$F(c_k^l) = \sum_{j=s_f}^{e_f-1} c_{k+j}^l \beta_j^l, \quad \beta_j^l \text{ function of } \{c_m^l\}$$

 $GHOSTS:\ easy to compute_{-(} locally_{)} uniform filtering of the grid$ 

# **Block Grid for Multi/Many-core:**

![](_page_28_Figure_1.jpeg)

Neighbors look-up: less memory indirections Less #ghosts Within a block: random access

![](_page_29_Figure_0.jpeg)

# **Performance I : Time to Solution**

Compared to a space adaptive, single-threaded (CPU) solver:

- Algorithms : Local Time Stepping: 24X
- Ghost Reconstruction : CPU optimization (vectorization): 1.8X
- Ghost Reconstruction : Task-based parallelism (via TBB): 8X (over 12)
- **GPUs** as accelerators: **3X**

### Overall Reduction in Time to Solution: ~ 1000

# Performance II: The Roofline Model

S. Williams, A. Waterman, D. Patterson - 2009 - Comm. ACM

![](_page_31_Figure_2.jpeg)

#### How to predict performance of a compute kernel?

- Performance versus Operational Intensity (OI)
- OI: FLOP/B (off chip) of the kernel
- Low OI: OI < ridge \_> A reason for <5% of peak performance

# Performance II: The Roofline Model

![](_page_32_Figure_1.jpeg)

## Performance III : MRAG vs. CHOMBO

![](_page_33_Picture_1.jpeg)

#### CHOMBO – AMR Solver 91 min, 230 MB

single-phase - 2nd order PPM

CHOMBO: Colella et al., software package for AMR applications, Technical Report(LBNL), 2000

#### MRAG 56 min, 244 MB + 1 GPU: 7 min

#### multi-phase - 5th order WENO

Rossinelli D., Hejazialhosseini B., Spampinato D., Koumoutsakos P., Multicore/Multi-GPU Accelerated Simulations of Multiphase Compressible Flows Using Wavelet Adapted Grids, **SIAM J. Sci. Comput.**, 33, pp. 512-540, 2011

## **Shock Bubble Interaction**

Hejazialhosseini et. al., J. of Comp. Physics, 2010

## FINEST RESOLUTION EQUIVALENT 8000 x 8000 uniform grid ~40 times smaller adaptive

![](_page_34_Figure_3.jpeg)

(M=3, At=0.8)

![](_page_35_Picture_0.jpeg)

Babak Hejazialhosseini - Diego Rossinelli - Christian Conti - Petros Koumoutsakos - SC'12

#### CODE: CUBISM@CSE LAB

C++, SSE/AVX intrinsics Parallel patterns Roofline based performance analysis

#### NUMERICS

Finite Volume Method: WENO5/HLLE Low storage RK3

#### SIMULATIONS

Shock-bubble interaction at Mach 3 47K cores - 30% of peak 250B elements

## EVOLUTIONARY OPTIMIZATION (~3000 simulations) C-start is **IS OPTIMAL ESCAPE** response

Gazzola M., van Rees W.M. and Koumoutsakos P., C-start: optimal start of larval fish. Journal of Fluid Mechanics, 698:5–18, 2012.

![](_page_37_Picture_2.jpeg)

### IN VIVO -IN SILICO

![](_page_38_Picture_1.jpeg)

# **Boundary Conditions = Coupling**

![](_page_39_Figure_1.jpeg)

## PART 2:

### **Particles for Discrete Flows**

### SUPERFAST WATER TRANSPORT IN CNTS

### Enhanced flow in carbon nanotubes,

Mainak Majumder\*, Nitin Chopra\*, Rodney Andrews†, Bruce J. Hinds\*

Liquid	Initial permeability*	Observed flow velocity †	Expected flow velocity;	Slip length (mm)
Water	0.58	25	0.00057	94
	1.01	43.9	0.00057	68
	0.72	9.5	0.00015	39
Ethanol	0.35	4.5	0.00014	28
iso-Propanol	0.088	1.12	0.00077	13
Hexane	0.44	5.6	0.00052	9.5
Decane	0.053	0.67	0.00017	3.4

MWCNT, multiwalled carbon nanotube. For details of methods, see supplementary information. \*Units, cm<sup>3</sup> per cm<sup>2</sup> min bar. †Flow velocities in cm s<sup>-1</sup> at 1 bar. Expected flow velocity is that predicted from conventional flow.

# **SuperFast Water Transport in CNTs**

![](_page_42_Figure_1.jpeg)

![](_page_42_Picture_2.jpeg)

Fast Mass Transport Through Sub-2-Nanometer Carbon Nanotubes Jason K. Holt, *et al. Science* **312**, 1034 (2006); DOI: 10.1126/science.1126298

**Fig. 1.** (A) Schematic of the fabrication process. Step 1: microscale pit formation (by KOH etching). Step 2: catalyst deposition/annealing. Step 3: nanotube growth. Step 4: gap filling with low-pressure chemical vapor-deposited  $Si_3N_4$ . Step 5: membrane area definition (by XeF<sub>2</sub> isotropic Si etching). Step 6: silicon nitride etch to expose nanotubes and remove catalyst nanoparticles (by Ar ion milling); the membrane is still impermeable at this step. Step 7: nanotube uncapping (reactive ion etching); the membrane begins to exhibit gas permeability at this step. (B) SEM cross section of the as-grown DWNTs (CNTs). (C) SEM cross section of the membrane areas; inset shows a close-up of one membrane. (E) Photograph of the open membrane areas; open windows; each window is 50  $\mu$ m in diameter.

Fast Mass Transport Through Sub-2-Nanometer Carbon Nanotubes Jason K. Holt, *et al. Science* **312**, 1034 (2006); DOI: 10.1126/science.1126298

# Fast Mass Transport Through Sub–2-Nanometer Carbon Nanotubes

Jason K. Holt,<sup>1\*</sup> Hyung Gyu Park,<sup>1,2\*</sup> Yinmin Wang,<sup>1</sup> Michael Stadermann,<sup>1</sup> Alexander B. Artyukhin,<sup>1</sup> Costas P. Grigoropoulos,<sup>2</sup> Aleksandr Noy,<sup>1</sup> Olgica Bakajin<sup>1</sup>†

Table 2. Comparisons of experimental air flow rates observed for several DWNT membranes with Knudsen model predictions, and of experimental water flow rates with continuum flow model predictions. The differences among the three DWNT membranes are most likely the result of different numbers of pores opened in the fabrication process. Values for a poly-

carbonate membrane are provided as a reference. Pore diameters were determined from size exclusion measurements, TEM measurements, and (for polycarbonate) manufacturer's specifications. Pore density values are upper limits, as determined from TEM measurements and (for polycarbonate) manufacturer's specifications.

Membrane	Pore diameter (nm)	Pore density (cm <sup>-2</sup> )	Thickness (µm)	Enhancement over Knudsen model* (minimum)	Enhancement over no-slip, hydrodynamic flow† (minimum)	Calculated minimum slip length‡ (nm)
DWNT 1	1.3 to 2.0	$\le 0.25 \times 10^{12}$	2.0	40 to 120	1500 to 8400	380 to 1400
DWNT 2	1.3 to 2.0	≤0.25 × 10 <sup>12</sup>	3.0	20 to 80	680 to 3800	170 to 600
DWNT 3	1.3 to 2.0	≤0.25 × 10 <sup>12</sup>	2.8	16 to 60	560 to 3100	140 to 500
Polycarbonate	15	$6 \times 10^8$	6.0	2.1	3.7	5.1
*From (18). †Fr	rom (26). ‡From (29	9).				

### NOTE: Pressure Gradient = 1 atm

NANO LETTERS

2008 Vol. 8, No. 9 2788-2793

![](_page_44_Figure_2.jpeg)

#### **Reassessing** Fast Water Transport Through Carbon Nanotubes

John A. Thomas and Alan J. H. McGaughey\* Department of Mechanical Engineering, Carnegie Mellon UniVersity, Pittsburgh, PennsyNania 15213

![](_page_44_Figure_5.jpeg)

## QUESTIONS

i. How does water enter/exit the CNTs ?

ii. Are periodic simulations suitable ?

# MD Simulations at 1µm CNTs

![](_page_46_Picture_1.jpeg)

![](_page_47_Figure_0.jpeg)

## **Uncertainty Quantification for MD**

...from WikiPedia

Uncertainty quantification (UQ) is the science of **quantitative characterization** and reduction of **uncertainties** in applications. It tries to determine how likely certain outcomes are if some aspects of the system are not exactly known.

An example would be to predict the acceleration of a human body in a head-on crash with another car: even if we exactly knew the speed, small differences in the manufacturing of individual cars, how tightly every bolt has been tightened, etc, will lead to different results that can only be predicted in a statistical sense. [...]

## **MD of CNT-Water Systems**

### The water potential

O – O Lennard-Jones O – O, O – H Coulomb SPC/E : Rigid bonds SPCF : O – H bond, H – O – H angle

## The CNT/graphite potential

C – C Lennard-Jones bond, angle, and torsion terms (often rigid)

### The carbon-water potential

C – O Lennard-Jones (C – H Lennard-Jones)

![](_page_49_Picture_7.jpeg)

## **Sources of Uncertainty in MD**

• **MODELING Uncertainty-** inadequacy of the mathematical models used to represent the actual system. They arise in postulating **force-field models** to represent the inter-molecular interactions

• **PARAMETRIC** Uncertainty- lack of knowledge of the appropriate values of the parameters involved in the chosen force-field models and truncation schemes

• **COMPUTATIONAL uncertainty-** finite size of the simulation box and the values of the **computational parameters** used to evolve the MD equations (e.g. integrate Newton's equations of motion).

• **MEASUREMENT uncertainty-** variability in the **values of the experimental properties** due to variability in experimental set, errors in the measuring equipment, and inaccuracies in the data acquisition system.

### Wetting of Graphite Sheets by Water Droplets

![](_page_51_Picture_1.jpeg)

Microscale Water Micro-droplets condensed over graphite in JPL ESEM (Dr. Flavio Noca)

Nanoscale Water droplets on graphite

### Simulations : wetting depends on potentials

![](_page_52_Picture_1.jpeg)

### **CALIBRATE water-graphite potentials from experiments**

![](_page_53_Figure_1.jpeg)

This value reproduces the *reported* experimental contact angle\*

T. Werder, J. H. Walther, R. L. Jaffe, T. Halicioglu, and P. Koumoutsakos, J. Phys. Chem. B, 107:1345-1352, 2003.

## **Uncertainty Quantification for MD**

### **BAYESIAN UQ+P FRAMEWORK**

Bayesian Computational Methods: MCMC and variants
 HPC & Surrogate Models

#### **APPLICATIONS IN MOLECULAR DYNAMICS**

Argon System
Water-Carbon Interaction
Water flow in CNTs

Angelikopoulos et al., Uncertainty Quantification and Prediction in MD Simulations: an HPC framework, J. Chem. Phys. (in press)

![](_page_55_Picture_0.jpeg)

![](_page_55_Picture_1.jpeg)

Angelikopoulos et al., Uncertainty Quantification and Prediction in MD Simulations: an HPC framework, J. Chem. Phys. (in press)

# UQ (Water Contact Angle) +P (C<sub>70</sub> Hydration)

![](_page_56_Figure_1.jpeg)

Prediction of PMFs including Computational and Modeling Uncertainty.

![](_page_57_Picture_0.jpeg)

## Particles

A robust and Accurate Method for Multi-Physics Simulations
 Common Computational Modules across Scales
 Multi-resolution, HPC implementation
 First steps in Coupling Atomistic-Mesoscale-Continuum
 A Particle Programming Language

### **UQ+P for Particle Based Solvers**

![](_page_58_Picture_0.jpeg)

![](_page_58_Picture_1.jpeg)

![](_page_58_Picture_2.jpeg)

![](_page_58_Picture_3.jpeg)

![](_page_58_Picture_4.jpeg)

![](_page_58_Picture_5.jpeg)

![](_page_58_Picture_6.jpeg)

![](_page_58_Picture_7.jpeg)

![](_page_58_Picture_8.jpeg)

![](_page_58_Picture_9.jpeg)

# **SOME THOUGHTS IN CSE**

![](_page_59_Figure_1.jpeg)

# **SOME THOUGHTS IN CSE**

![](_page_60_Figure_1.jpeg)

# **SOME THOUGHTS IN CSE**

### **MATHEMATICS - COMPUTER SCIENCE - APPLICATIONS**

- A robust and Accurate Method for Multi-Physics Simulations
- Multi-resolution, HPC implementation

### MULTISCALE

• First steps in Coupling Atomistic-Mesoscale-Continuum

### **APPLICATIONS**

Fluids to Biology and Back