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 ?

Dreamstime.com

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=10⁴. **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
$$\begin{split} ||\Phi - \Phi_{\epsilon}^{h}|| &\leq ||\Phi - \Phi_{\epsilon}|| + ||\Phi_{\epsilon} - \Phi_{\epsilon}^{h}|| \\ &\leq (C_{1}(\epsilon^{r}) + C_{2}(\frac{h}{\epsilon})^{m})||\Phi||_{\infty} \end{split}$$

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



RemeshingNo Remeshingt = 0.00t = 0.00Solution of the Euler equation with particle methods.

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



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

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



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



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:



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



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



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



Performance III : MRAG vs. CHOMBO



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



(M=3, At=0.8)



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.



IN VIVO -IN SILICO



Boundary Conditions = Coupling



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;	Sliplength (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, cm³ per cm² min bar. †Flow velocities in cm s⁻¹ at 1 bar. Expected flow velocity is that predicted from conventional flow.

SuperFast Water Transport in CNTs





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 XeF₂ 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 μ 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,^{1*} Hyung Gyu Park,^{1,2*} Yinmin Wang,¹ Michael Stadermann,¹ Alexander B. Artyukhin,¹ Costas P. Grigoropoulos,² Aleksandr Noy,¹ Olgica Bakajin¹†

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 ⁻²)	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 ¹²	3.0	20 to 80	680 to 3800	170 to 600
DWNT 3	1.3 to 2.0	≤0.25 × 10 ¹²	2.8	16 to 60	560 to 3100	140 to 500
Polycarbonate	15	6×10^8	6.0	2.1	3.7	5.1

NOTE: Pressure Gradient = 1 atm

NANO LETTERS

2008 Vol. 8, No. 9 2788-2793



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



QUESTIONS

i. How does water enter/exit the CNTs ?

ii. Are periodic simulations suitable ?

MD Simulations at 1µm CNTs





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)



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



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

Nanoscale Water droplets on graphite

Simulations : wetting depends on potentials



CALIBRATE water-graphite potentials from experiments



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)





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

UQ (Water Contact Angle) +P (C₇₀ Hydration)



Prediction of PMFs including Computational and Modeling Uncertainty.



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





















SOME THOUGHTS IN CSE



SOME THOUGHTS IN CSE



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