LECTURE 7

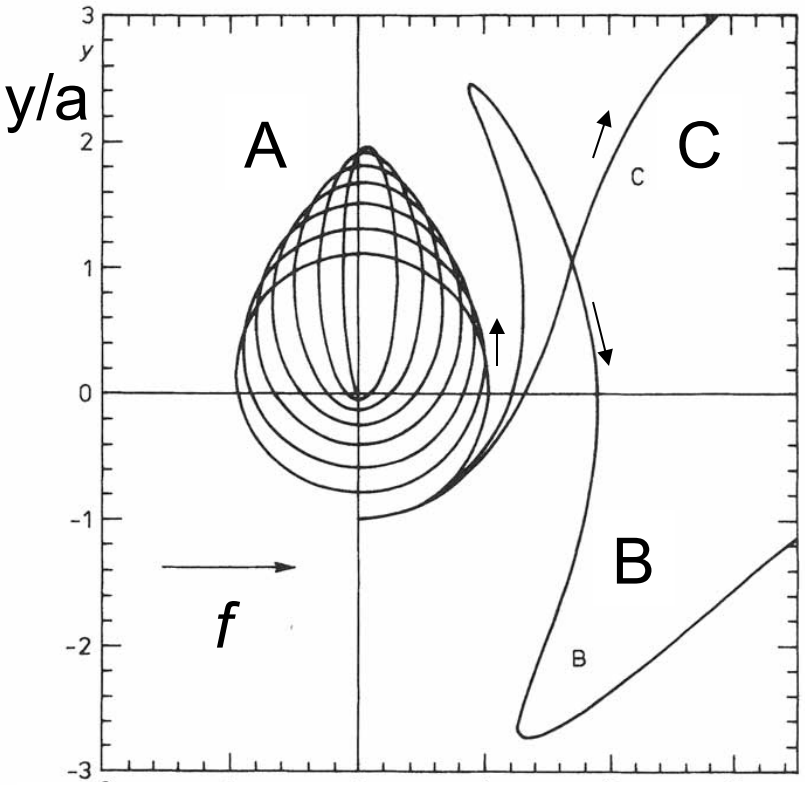
Programming and parallelism: C, Fortran, OpenMP (continued)

solutions to assignment set 2.

- Massively parallel processing of tetrahedrons (tetra-Dc) in Fortran [and tetra-Dg in CUDA Fortran]
- Analysis of the Laplace stencil program (art-2: ~/progD57) ifor-laplace3-dp.f90, -sp.f90. cudafor-laplace-sp.f90

Literature: see links on our course home page, the references page, and the coding page available from the course page.

Solar sail problem (assig2): A



Numerical integration
(Euler method, h=dt=0.001 P)

A $f = 0.002 \cdot f_0$

B $f = 0.134 \cdot f_0$

C $f = 0.2\, f_0$

$\left(f_0 = \frac{GM}{a^2}\right)$

Newton's equations of motion

$$\ddot{\vec{r}} = -\frac{GM}{r^2}\cdot\frac{\vec{r}}{r} + \vec{f}$$

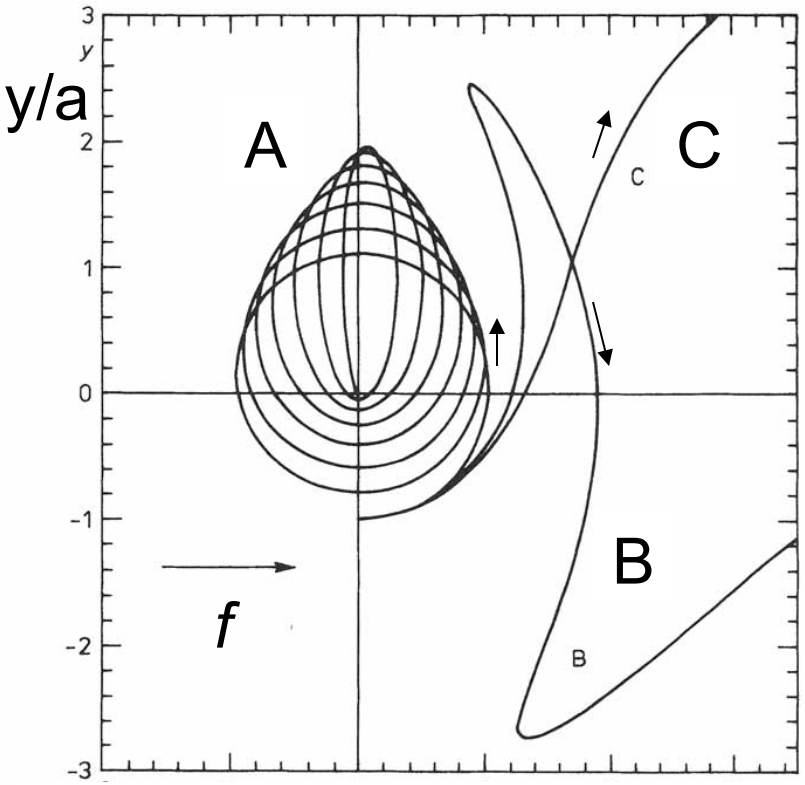
or

$$\begin{cases} \frac{d^2x}{dt^2} = -\frac{GMx}{r^3} + f \\ \frac{d^2y}{dt^2} = -\frac{GMy}{r^3} \end{cases}$$

Comparing the numerical results with analytical perturbation theory we see a good agreement in case A of small perturbations, f << 1. In this limit, analytical results are more elegant and general (valid for every f) than numerical integration:

For instance, e(t) = sin (t/t_e), where t_e = (2na)/(3f), for all sets of f, n, a.

Solar sail problem revisited: B, C



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$$\ddot{\vec{r}} = -\frac{GM}{r^2}\cdot\frac{\vec{r}}{r} + \vec{f}$$

or

$$\begin{cases} \frac{d^2x}{dt^2} = -\frac{GMx}{r^3} + f \\ \frac{d^2y}{dt^2} = -\frac{GMy}{r^3} \end{cases}$$

However, in cases B and C of large perturbations, f ~ 0.1…1. In this limit, analytical treatment cannot be used, because the assumptions of the theory are not satisfied (changes of orbit are not gradual). Eccentricity becomes undefined after a fraction of the orbit (case B, C).

In this case, the computer is your best friend, though it requires a repeated calculation for each f, and introduces numerical error.

Massively parallel integration on the newest HPC platforms: CPU, GPU and MIC

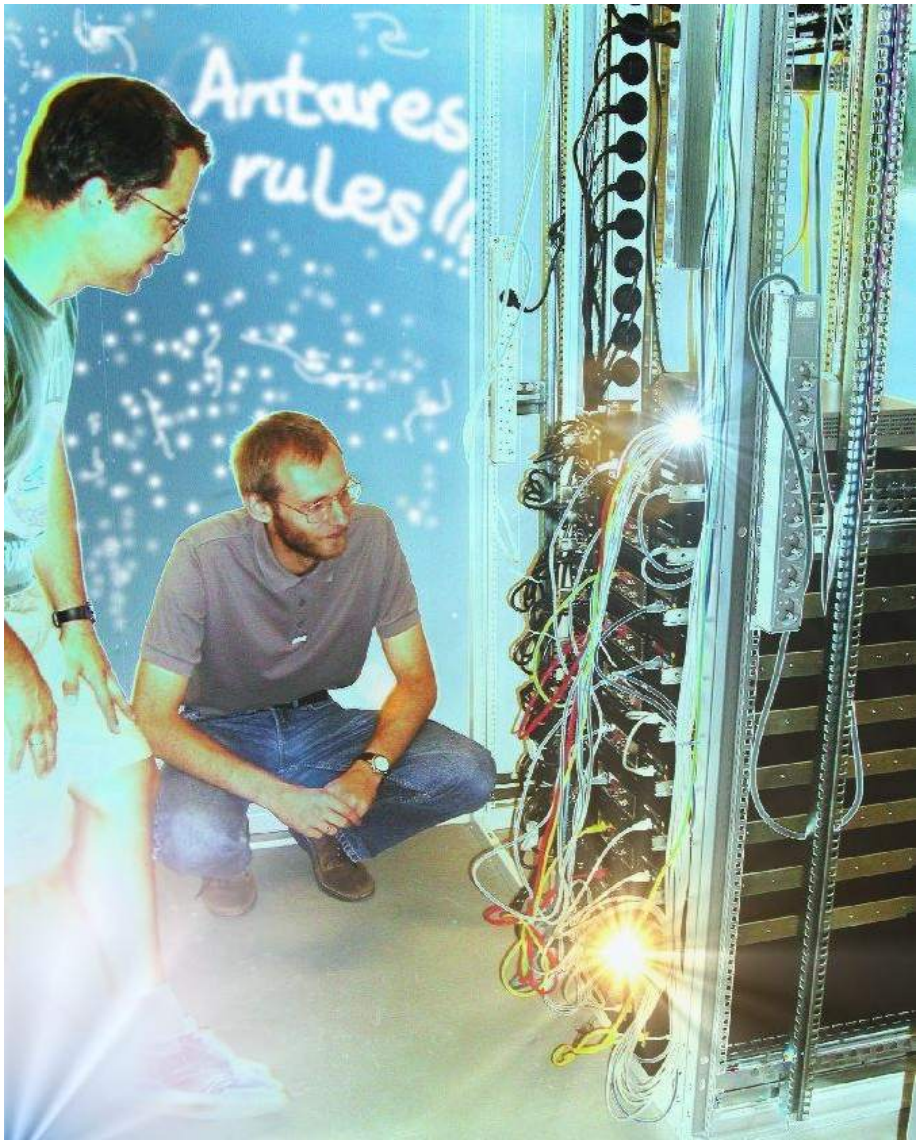
from a conference talk, 2017, discussing work by P. Artymowicz and F. Horrobin at UTSC

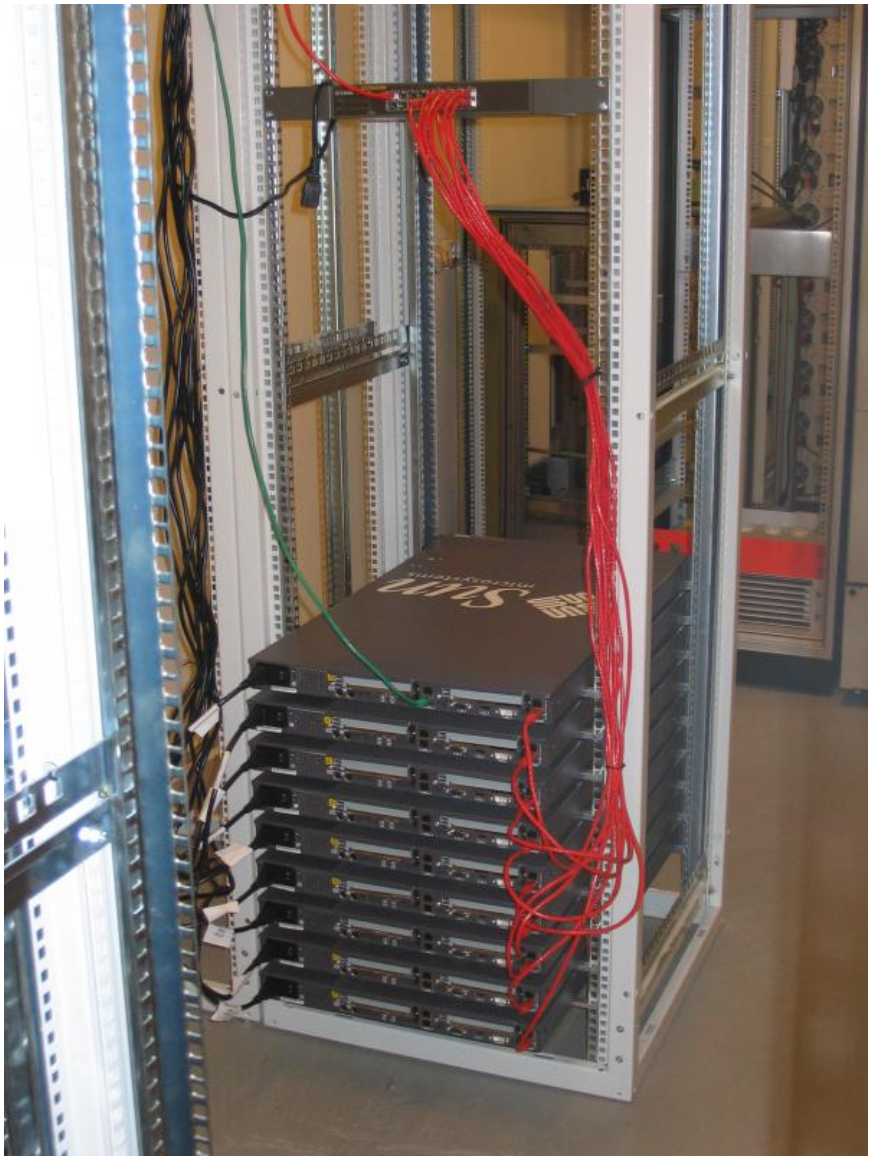
Concurrent simulation of 200 or 7000 planetary systems on CPUs or MIC

Collisionless gigaparticle disks. Interaction with binary system.

Hybrid algorithm (4^{th} order symplectic with collisions)
Implementation and optimization in Fortran90 on 1..32 MIC (Φ)
Migration problem
Tests and preliminary results
Fast migration in particle disks as type III CR-driven migration

1990s and 2000s was the era of clusters





MPI for parallelization.

Later, in 2000s, coprocessors appeared.... like

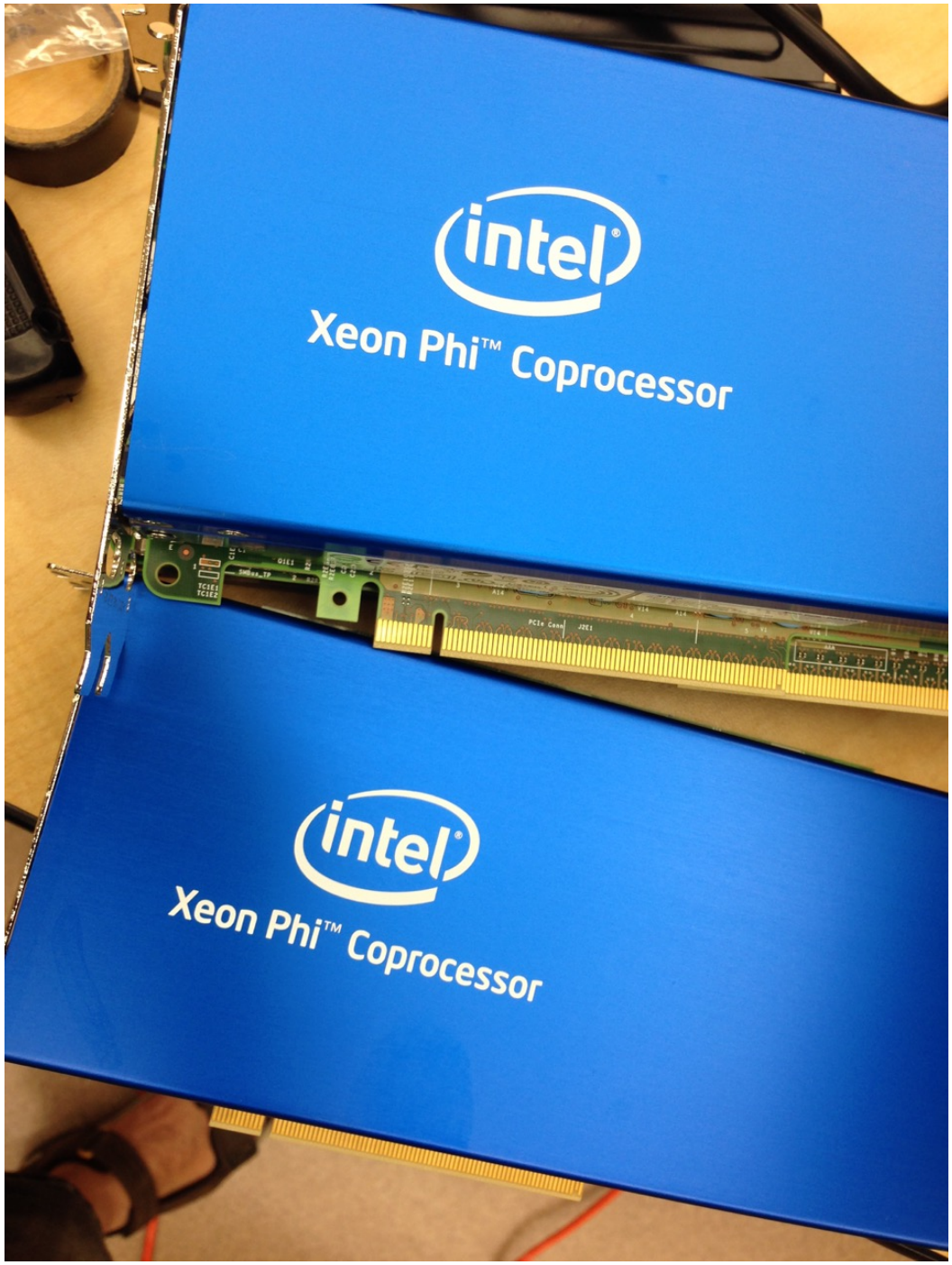
MIC

MIC = many integrated cores
(Intel's term for many-core, massively parallel, CPU-like processors)

and GPU

GPU = Graphics Processing Unit (processor inside graphics card, actually more capable of quick computation than CPU).

It seemed that the we won't bother to build clusters any more, but it wasn't true.



MIC = many integrated CPU-like cores (~60)

Intel Xeon Phi accelerators

Knights Corner:
~1 TFLOP dp
~2 TFLOP sp

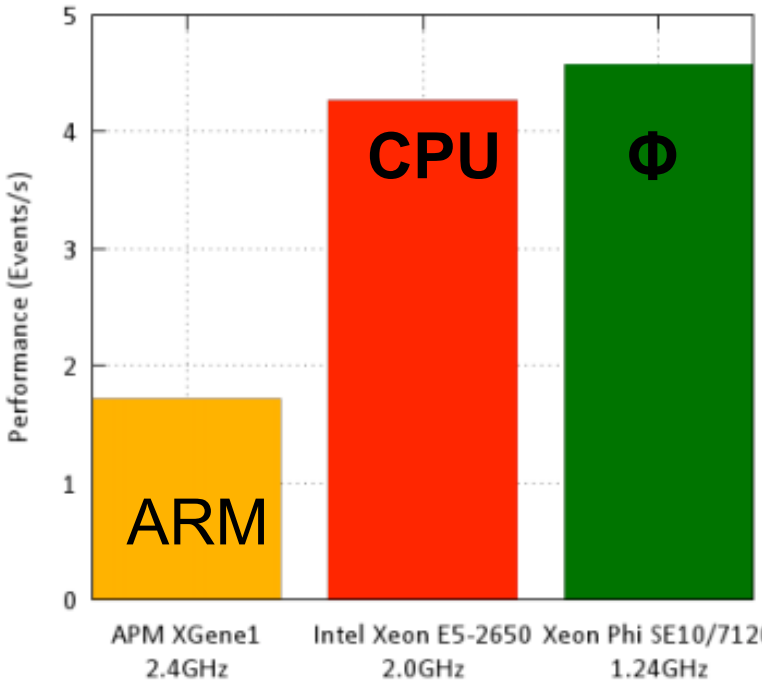
Knights Landing: ~3x more TFLOPs

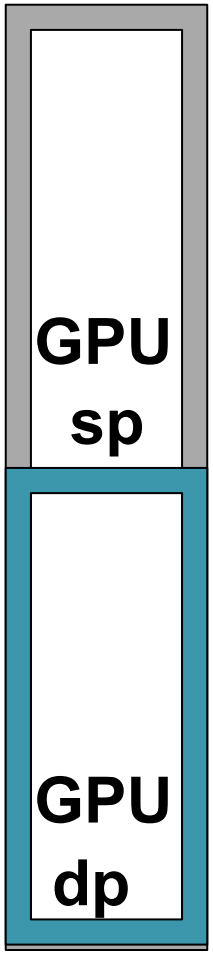
TFLOP = 1 T FLOP/s.

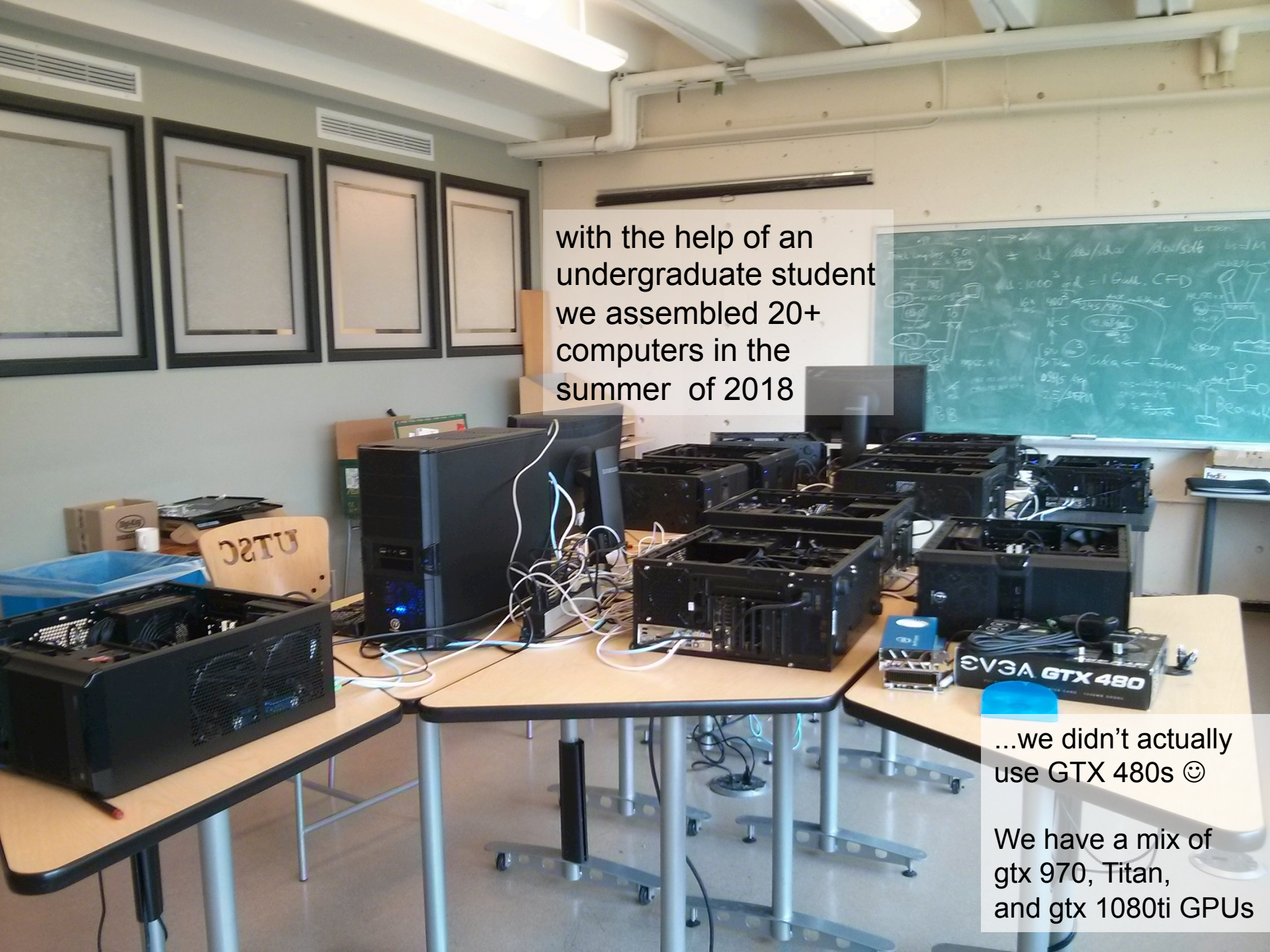
1 T = ~10^{18} exa
1 P = ~10^{15} peta
1 T = ~10^{12} tera
1 G = ~10^{9} giga
1 M = ~10^{6} mega
1 K = ~10^{3} kilo

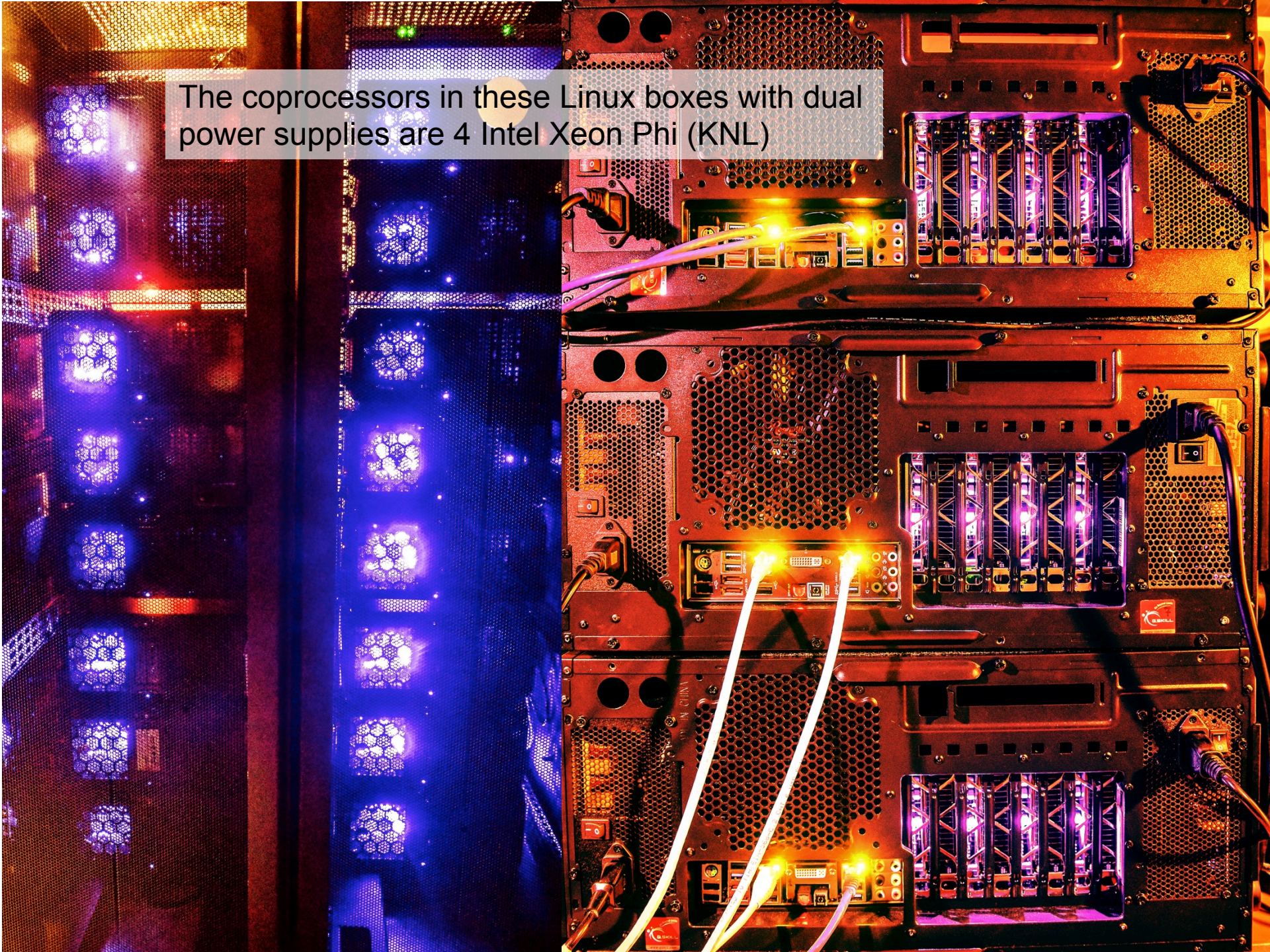
In 2014, CERN Researchers considered which of the platforms makes the most sense for distributed Worldwide LHC Computing Grid, processing data for Large Hadron Collider experiments in 170 computing centers, in 40 countries (incl. UofT). The height of the bar is proportional to the estimated speed in CERN simulations with then-current hardware. .Nowadays GPU have somewhat more advantage over CPU & MIC

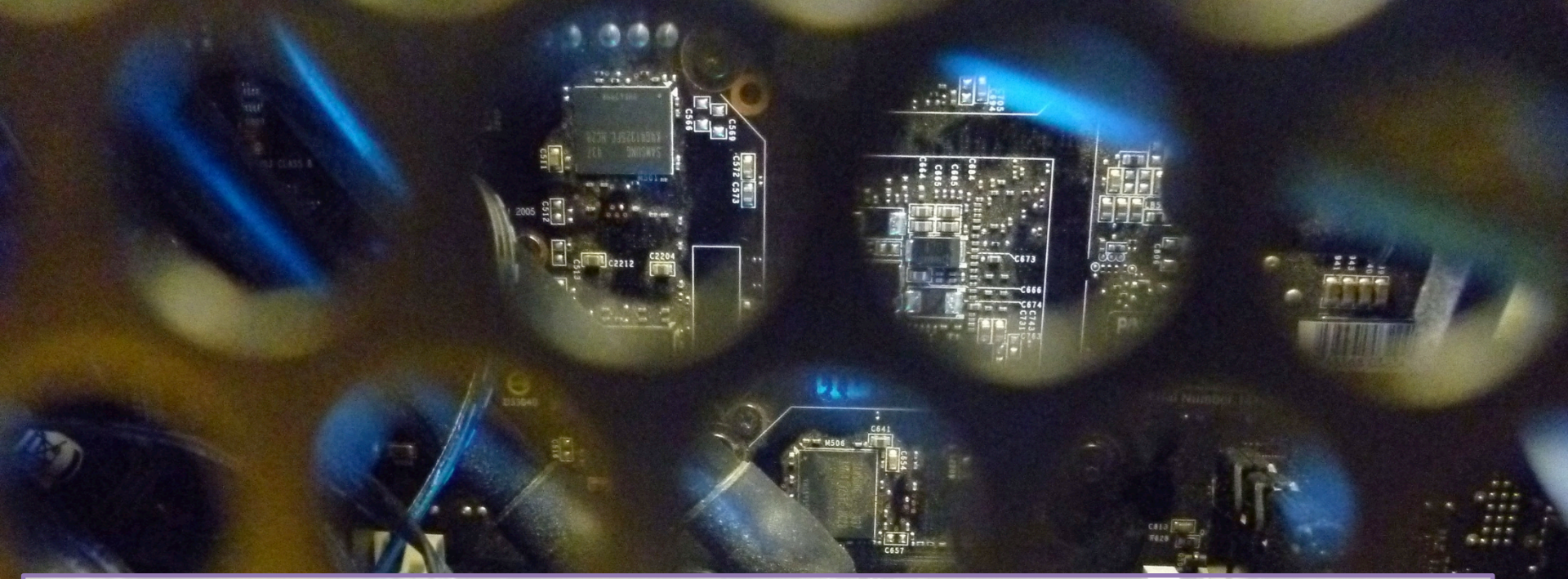
[dp = double precision (8B/float like in Python, 15 accurate decimal places), sp = single precision (4B/float, 7 decimal places accuracy)]






with the help of an undergraduate student we assembled 20+ computers in the summer of 2018
EVGA GTX 480
...we didn't actually use GTX 480s ☺
We have a mix of gtx 970, Titan, and gtx 1080ti GPUs


The coprocessors in these Linux boxes with dual power supplies are 4 Intel Xeon Phi (KNL)



In a small cluster, CPU, MIC and GPU are combined. They can work together or separately. We can simulate a galaxy's inner part star by star (~4 G stars), and/or its gas disk at high resolution (2 Gcell) by exchanging data between linux nodes in every time step.

We can run 200 8-planet simulations very fast (1G periods simulated in a day at 360+ steps per orbit), or 7000 simulations, 5 times slower

Large N-body systems by direct summation

20 arithmetic operations per one pairwise grav. interaction

leapfrog (Fortran90) **leapfrog (CUDA C)**

N = 10 K ... 1 M

CPU (i7-5820K 4GHz)	**MIC** (KNC)	**GPU** (gtx 980, Titan)
0.28 TFLOP sp	1.33 TFLOP sp	3.5 TFLOP sp (gtx980)
14 G interac/s	67 G interac/s	190 G interac/s
0.09 TFLOP dp	0.51 TFLOP dp	0.81 TFLOP dp (Titan)
4.5 G interac/s	25 G interac/s	40 G interac/s

!
! on MIC the calculation is **2.8 times slower** than on GPU (sp)
! **1.6 times slower** than on GPU (dp)
! CPU (6c.) is **9..13 times slower** than GPU
!

note: this is a rare fully compute-bound calculation!

Concurrent 8-body systems by 4th order symplectic code

n8b-aug14.3.f90 Same double precision program. Compiled with ifort

platform	CPU	MIC
compiler flag	-xhost	-mmic
number of N-body systems per processor	12	224
N [#threads per sys.]	8 [1]	8 [1]
exec. time per step	0.871 μs	4.58 μs
steps per orbit	360	360
exec. time of 1 orbit	0.313 ms	1.65 ms
exec. time (1G orbits)	3.63 days	19.1 days
system clock	4 GHz	1.1 GHz
throughput	13.8 M sys-step/s	49 M sys-step/s
# concurrent systems (SciPhi cluster UTSC)	192	10752

Practical capabilities of processor platforms for dynamical astro-calculations. Single (co)processors
CPU ~ E5 and i7 ser. (Intel), MIC = Knights Corner (Intel 2013),
GPU = Nvidia GTX970..1080 (sp) and Titan (dp) run:

1. Gravit. **N-body problem O(~N^2)**. N ~10^6 real-time (~1 fps)
   GPU > MIC ~ CPU (mostly comput. limited, > TFLOP)

2. Disks of **particles** (stars; asteroids, planetesimals, meteoroids and dust).
   ~ 10^9/s, ~10^8 in RAM, (~10 fps)
   GPU ~ MIC **>** CPU (bandwidth-limited to 150 GB/s)

3. Pure CFD = **fluids,** cells: ~10^8/s, ~10^8 in RAM
   GPU ~ MIC **~** CPU (mostly bandwidth limited) , (~1 fps)

GPU – some have decent double precision, most don't.
Somewhat difficult to program and optimize, compared to x86 platforms. Very fast on direct summation.

Collisionless gigaparticle disks can be simulated with
4th order symplectic algorithm

Algorithm: 4th Order Symplectic

Forest and Ruth (1990)

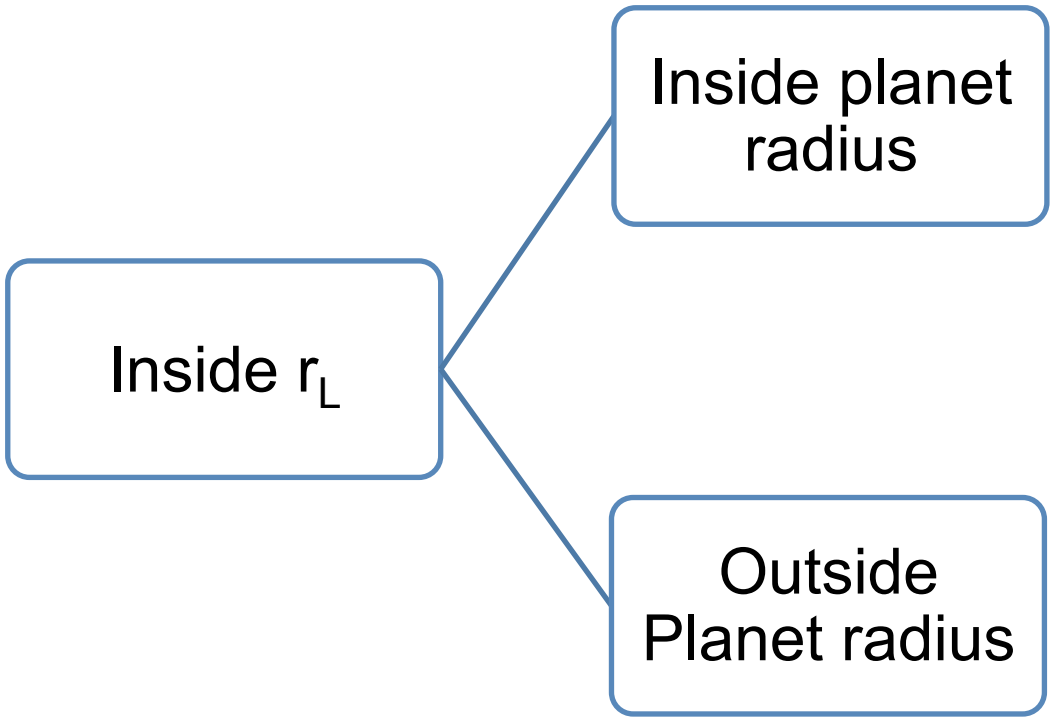
1. Push position: $x_2 = x_1 + c_1 * v$
2. Calculate **force** (at updated position)
3. Kick velocity: $v_2 = v_1 + d_1 * a$

4. Push position: $x_2 = x_1 + c_2 * v$
5. Calculate **force** (at updated position)
6. Kick velocity: $v_2 = v_1 + d_2 * a$

7. Push position: $x_2 = x_1 + c_3 * v$
8. Calculate **force** (at updated position)
9. Kick velocity: $v_2 = v_1 + d_3 * a$

10. Push position: $x_2 = x_1 + c_4 * v$

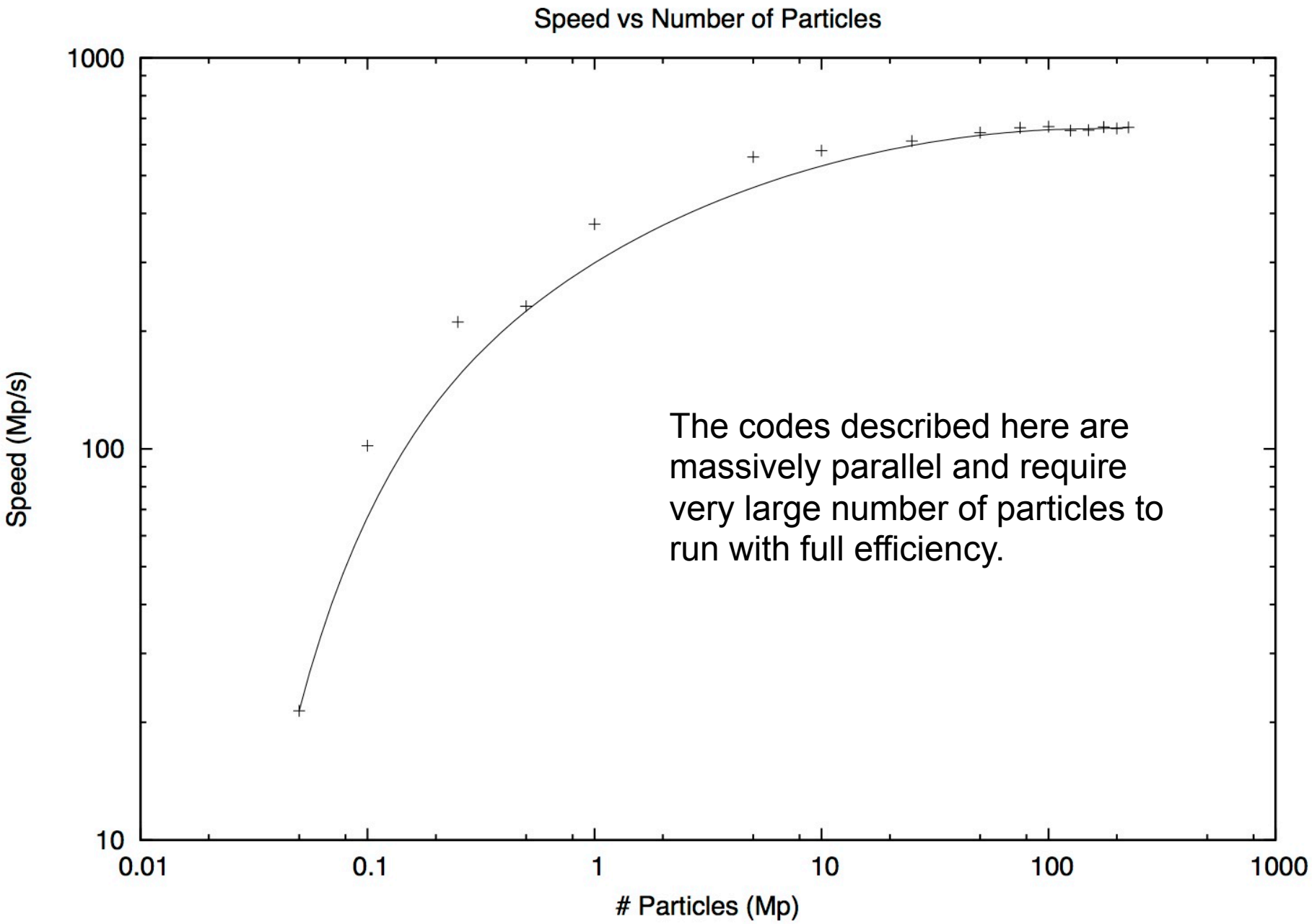
Collision with Binary and Variable dt



- Store particle and set to large r in main array
- Remove from array
- Transfer momentum and cm position
- Increase mass and spin

- Store particle and set to larger *r* in main array
- Perform same scheme but with variable dt
- Range 1e-8 – dt_1(0.004)

source: Fergus Horrobin, UTSC



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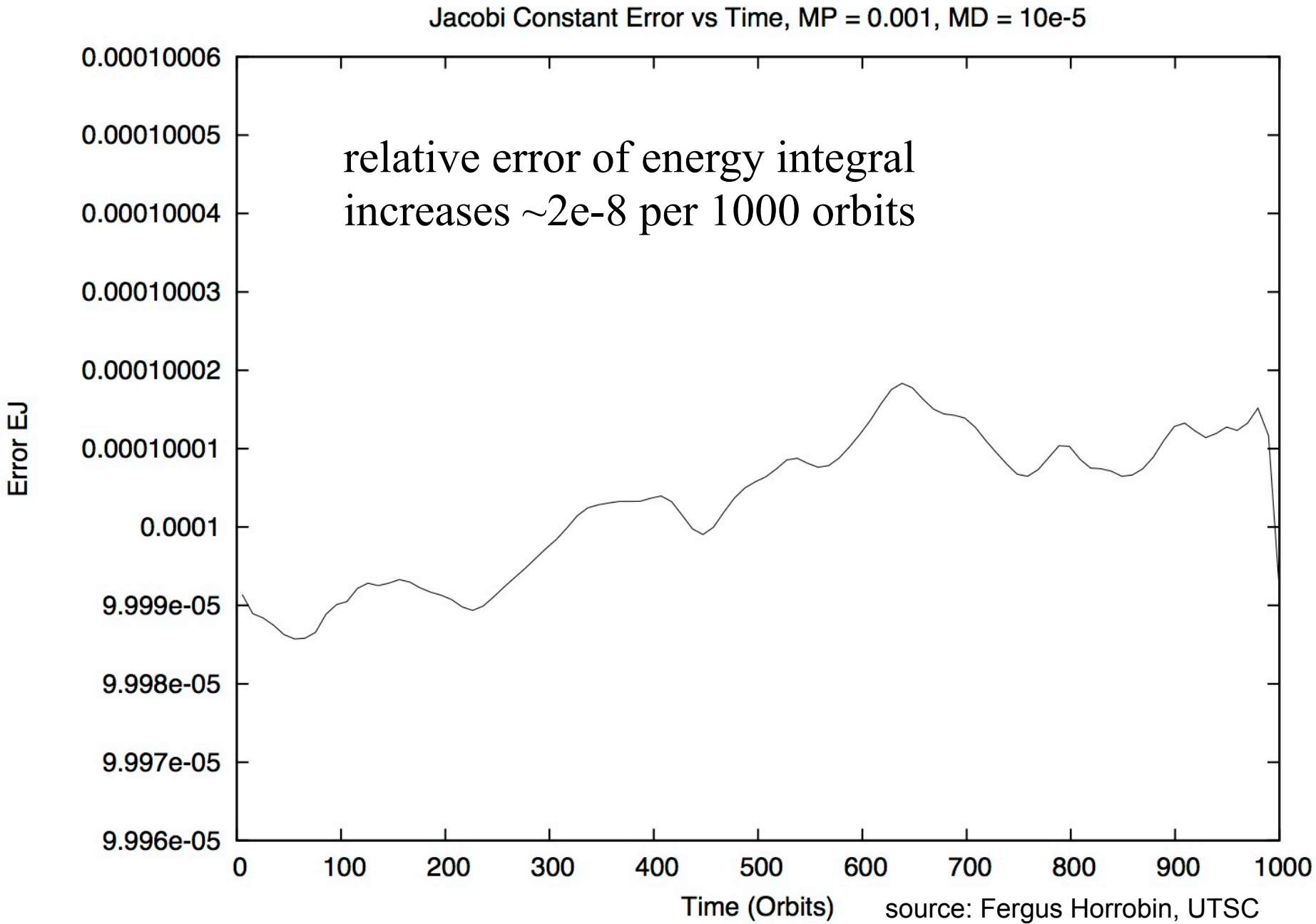

Jacobi Constant Error vs Time, MP = 0.001, MD = 10e-5
relative error of energy integral
increases ~2e-8 per 1000 orbits
Error EJ
0.00010006
0.00010005
0.00010004
0.00010003
0.00010002
0.00010001
0.0001
9.999e-05
9.998e-05
9.997e-05
9.996e-05
0
100
200
300
400
500
600
700
800
900
1000
Time (Orbits)
source: Fergus Horrobin, UTSC

We study type III migration in Disks

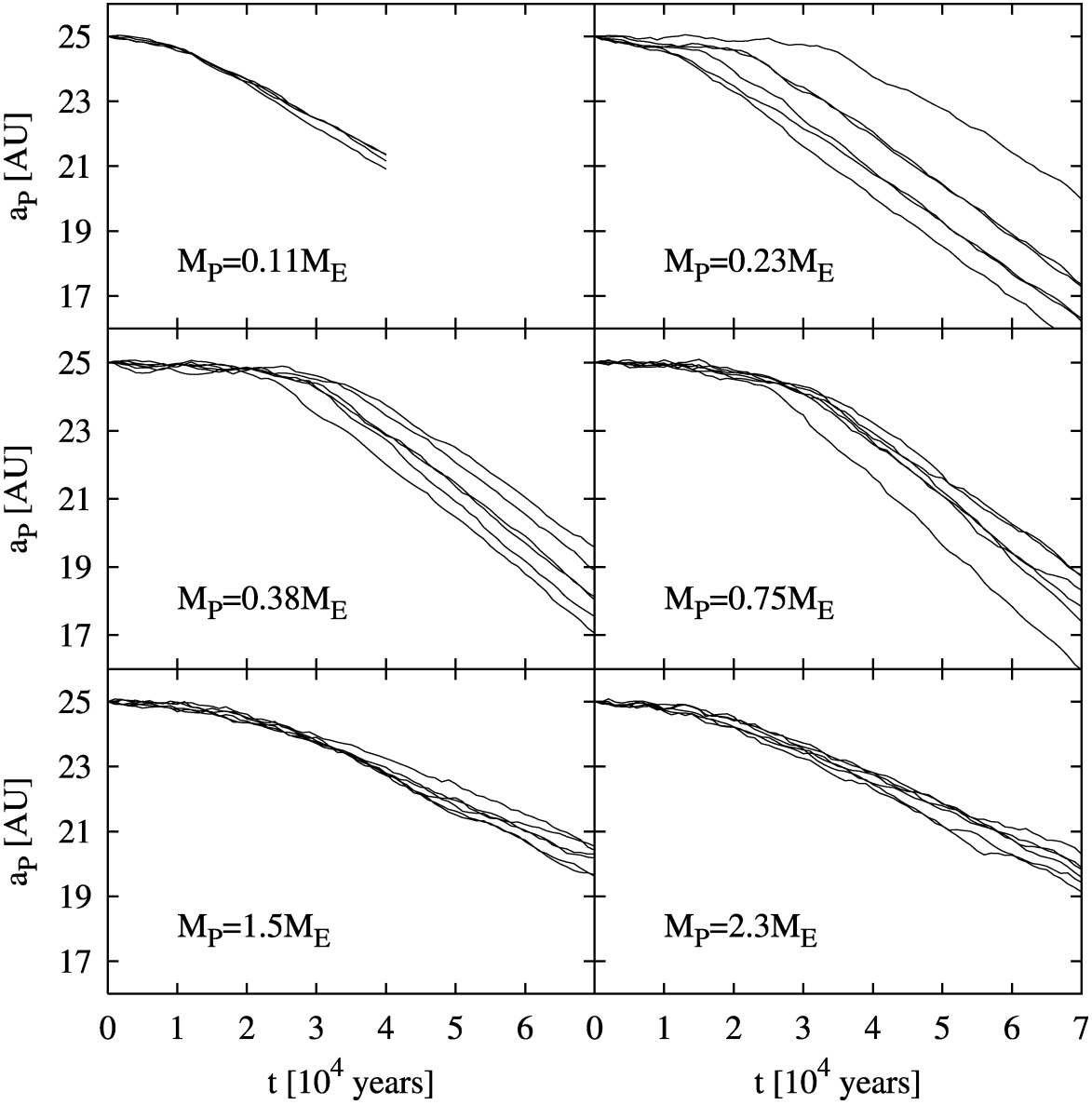
- Very rapid migration in *gas* disks: 40-50 orbits timescale for Jupiter-mass planet in a solar nebula disk

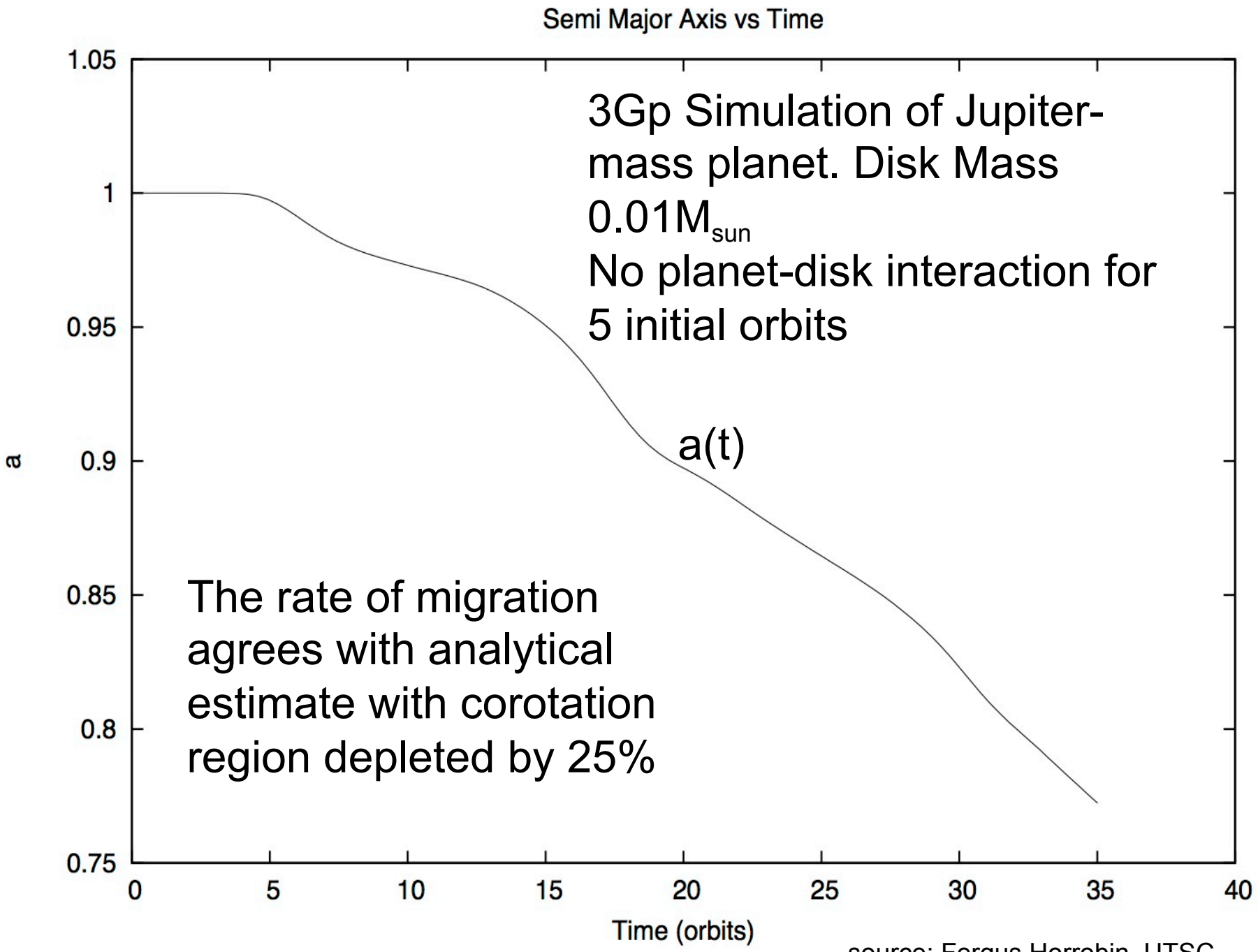
  (Papaloizou et al. in Protostars and Planets V, 2005)
- Rate does not depend on mass of planet
- Criterion compares disk (in CR = corotation region) and planet masses:
  - $M_p < M_{deficit}$. Difficult to satisfy by planetesimals...

source: Fergus Horrobin, UTSC

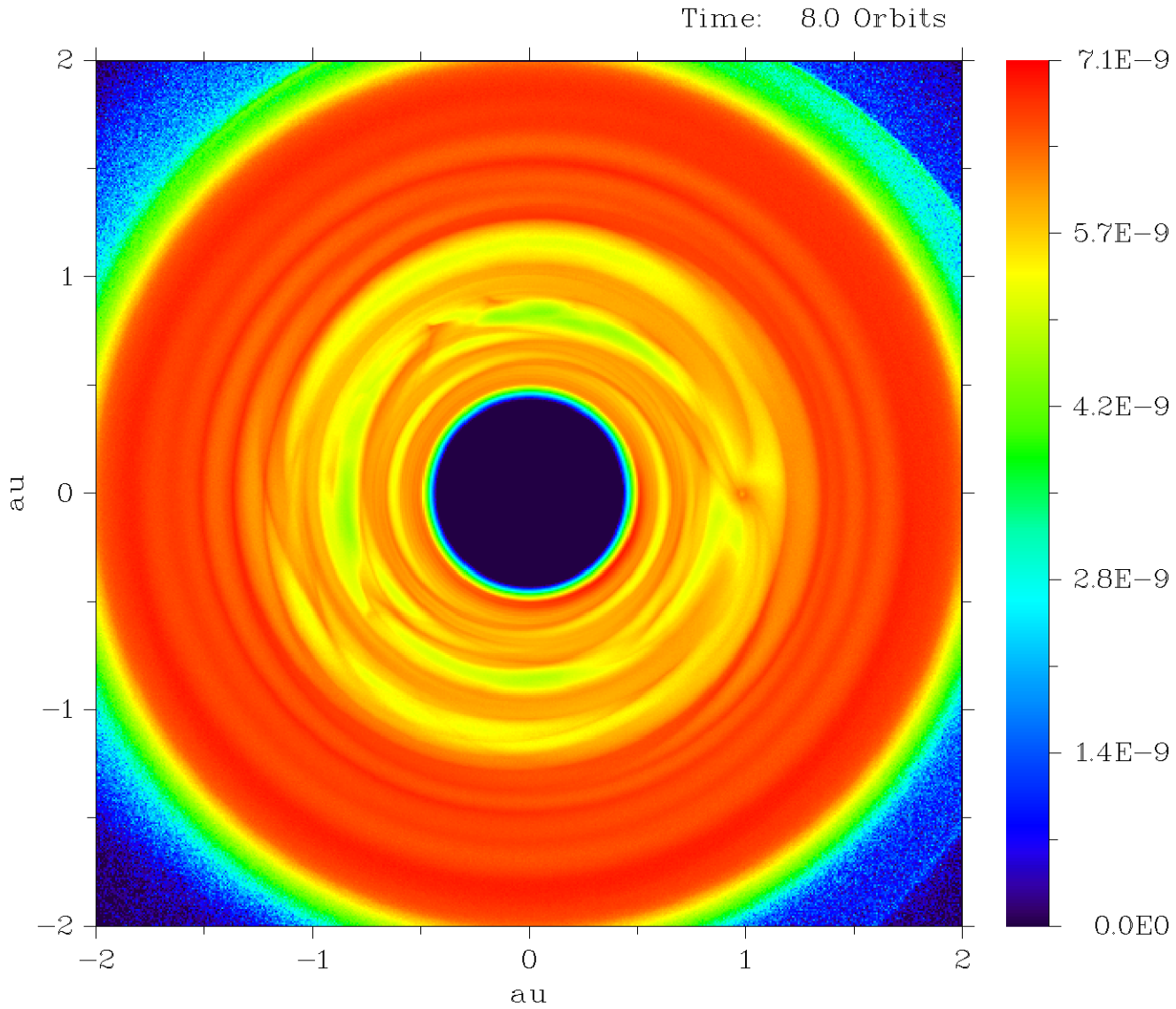
Previous results: Kirsh et al. 2009 identified the fast migration and offered an explanation [without noticing a connection with type III migration, e.g. as reviewed by Papaloizou et al. 2006, PP V]

Much slower migration by mean-motion resonant scattering (w/similarly v. massive disks) proposed by Murray et al (1998).





source: Fergus Horrobin, UTSC



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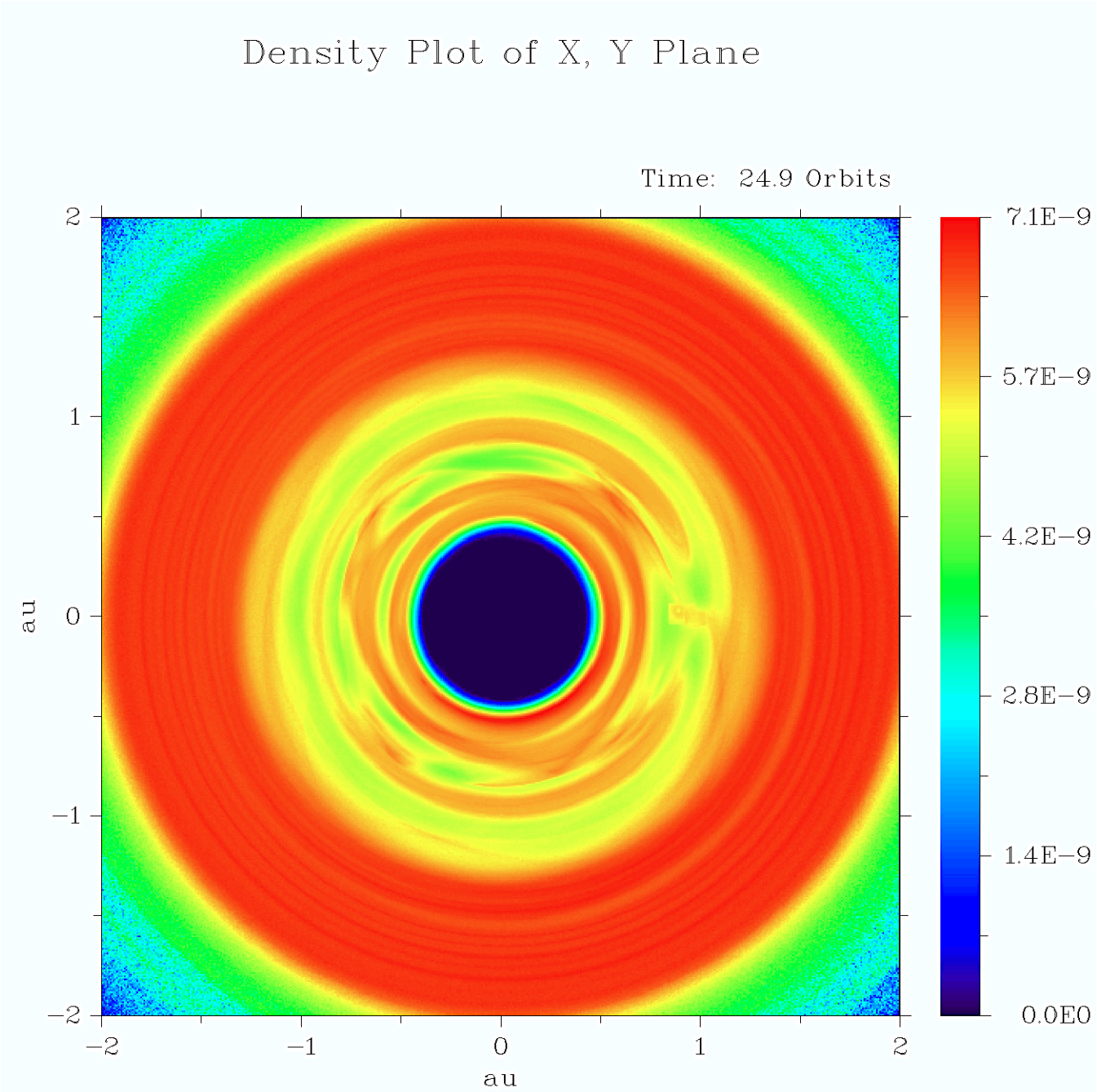


source: Fergus Horrobin, UTSC

Conclusions of Fergus Horrobin's summer research in 2017

For large-scale particle integrations in non-collisional disks, codes can run v. fast on MIC cluster (Xeon Phi)

- 3+ billion particles (150M per MIC), timestep ~0.2 s
- Hybrid parallelization method combining OpenMP and MPI seems best for this type of platform
- We've implemented 4^{th} order symplectic integrator.
- Though deeper analysis must be made, we see similarities between gas and particle disks in the context of rapid migrations

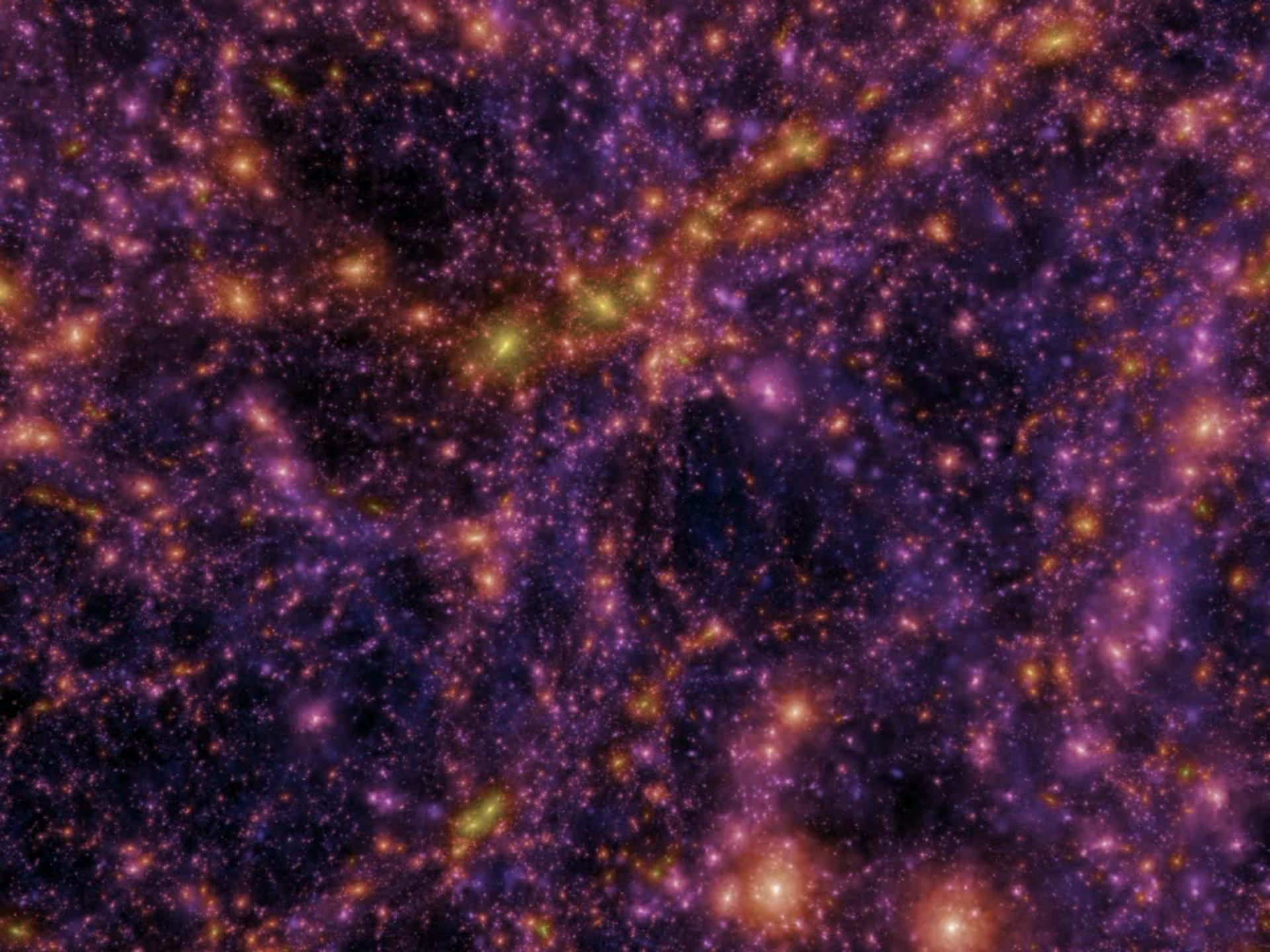
N-body simulations of the Universe

- https://www.youtube.com/watch?v=YjUICiYICYE
- Millenium – 10+G particles Gadget code,
- kept the main supercomp at MPI Inst of Astronomy in Garching, Germany, busy for a month in 2004
- $(700\ \mathrm{MPc})^3$

- https://www.youtube.com/watch?v=32qqEzBG9OI

$(350\mathrm{Mpc})^3$, 5e4 galaxies, 12G particles, 8k CPUs

- Millenium XXL



N-body simulations of the Universe

- https://www.youtube.com/watch?v=YjUICiYICYE
- https://www.youtube.com/watch?v=32qqEzBG9OI

  $(350\text{Mpc})^3 = (1\text{ billion ly})^3$, 50K galaxies, 12G particles
- Simulation name: Bolshoi
- Run on Pleiades cluster (supercomputer) at NASA Ames Research Center in Mountainview, California.

N-body simulations of the Universe

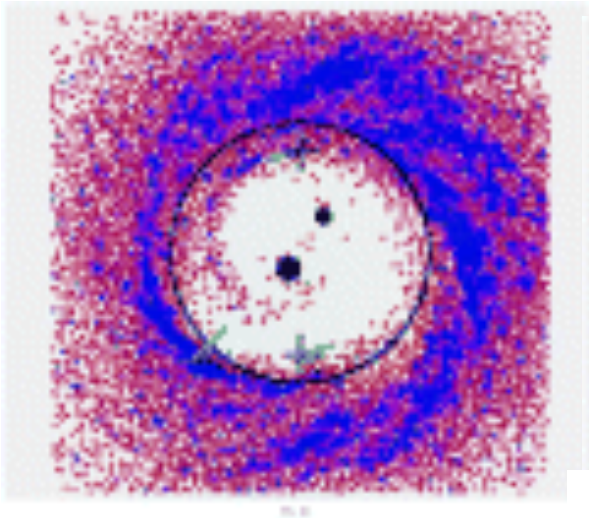
12G particles create 50000 galaxies, gas: Adapt. Mesh Refinement grid, 8k CPUs used for Bolshoi-Planck simulation

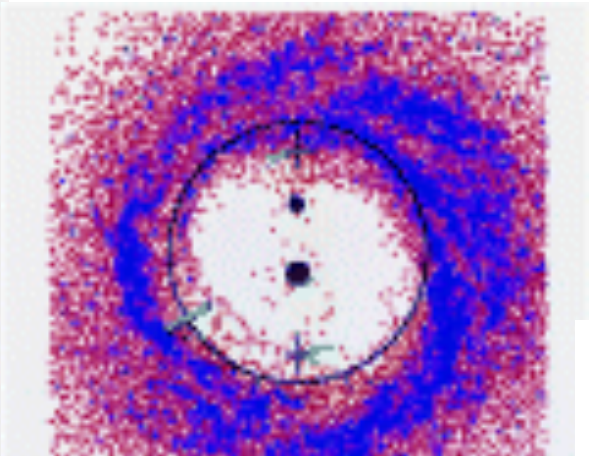
Pleiades has theor. peak performance 7.3 PFLOPS

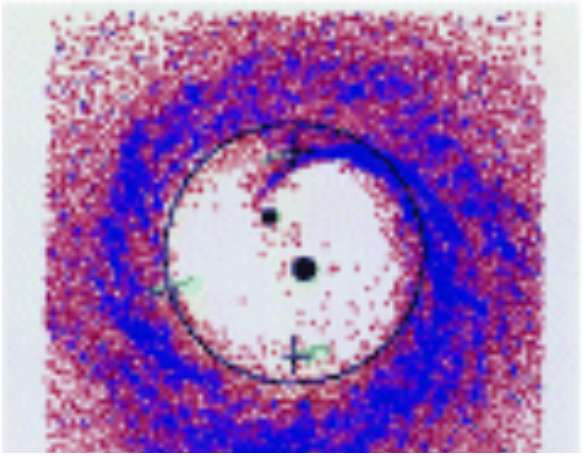
1. Astrophysical problems for CPU and GPU calc's:
   Disk-planet interaction and migration
   Disks with structure: IRI (irradiation instability in particle and gas disks)
   Flow of gas around Super-Earth (5 M_E)

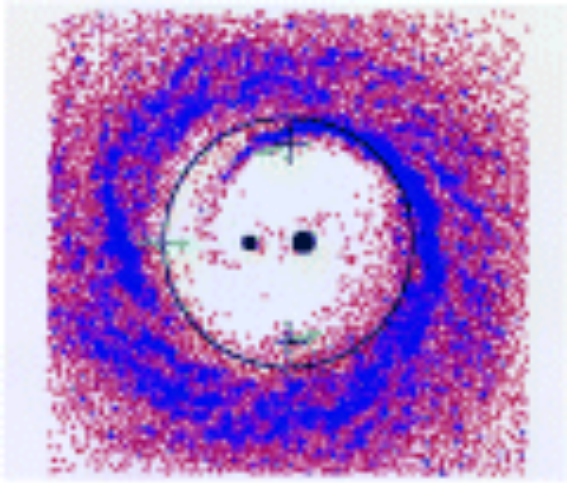
2. Massively parallel numerics on mini-supercomputers:
   Comparison of HPC platforms: CPU, GPU, and MIC (Φ)
   UTSC clusters

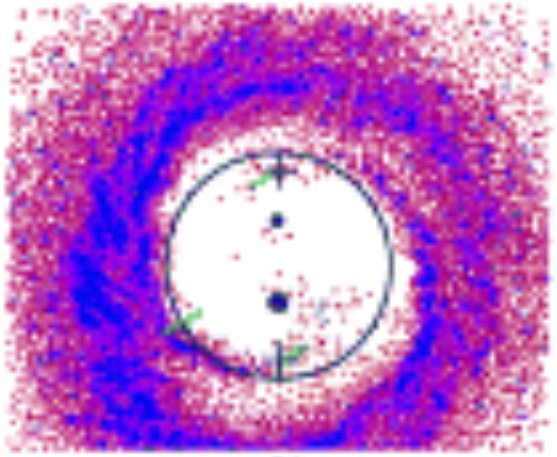
Binary-disk interaction

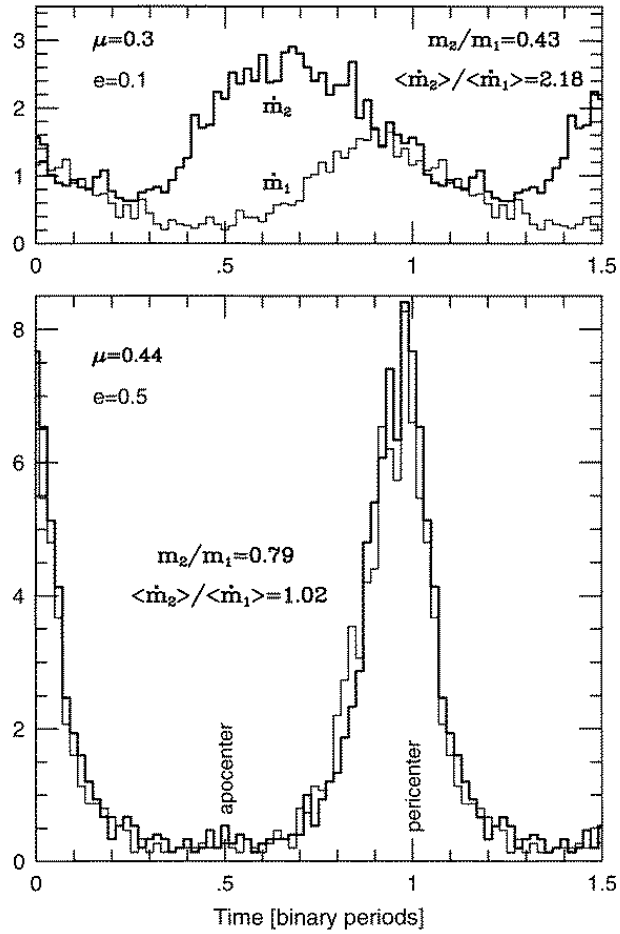










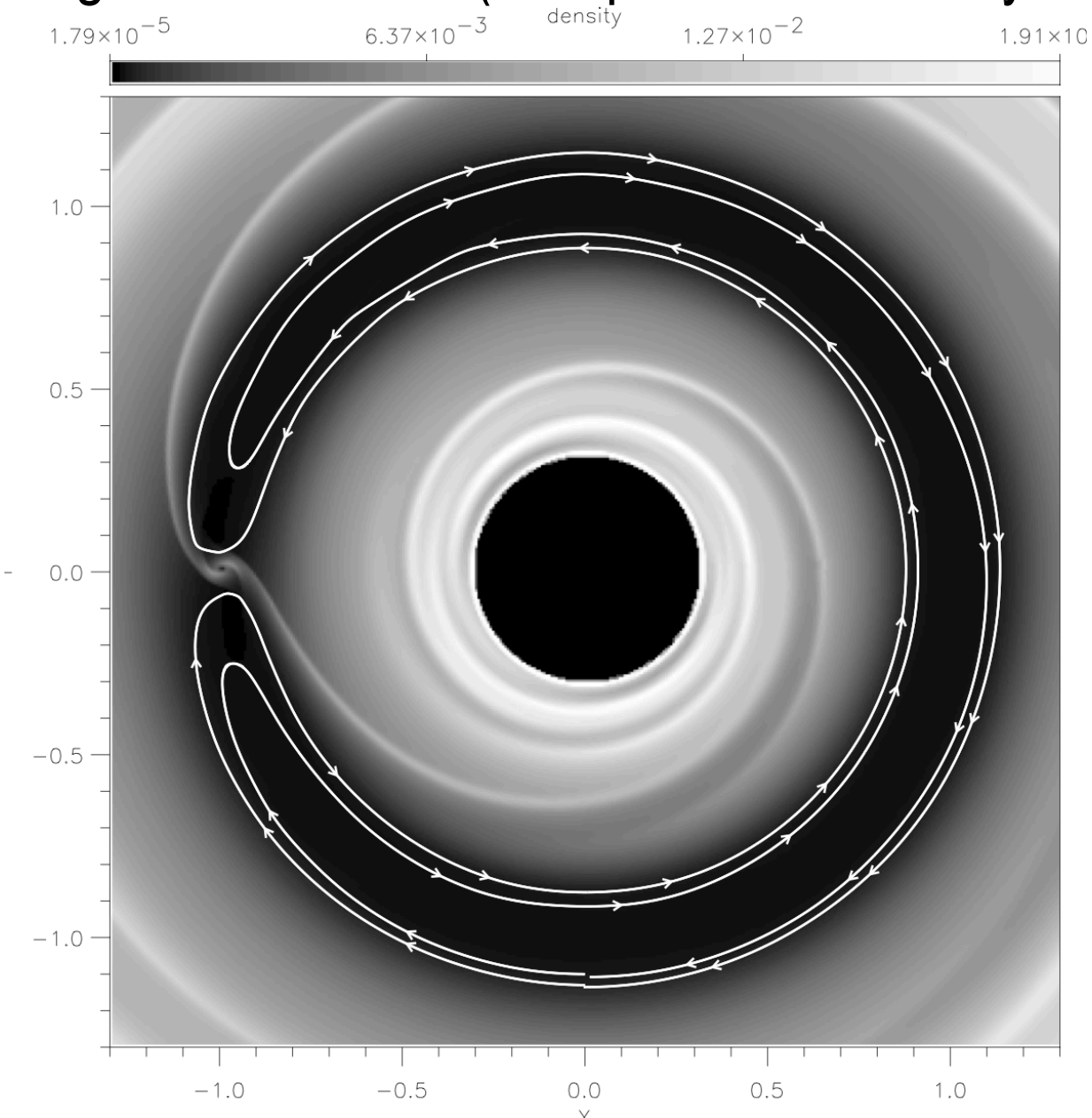


SPH = smoothed hydrodynamics: cf. wiki

Artymowicz and Lubow (1996)

Binary-disk interaction

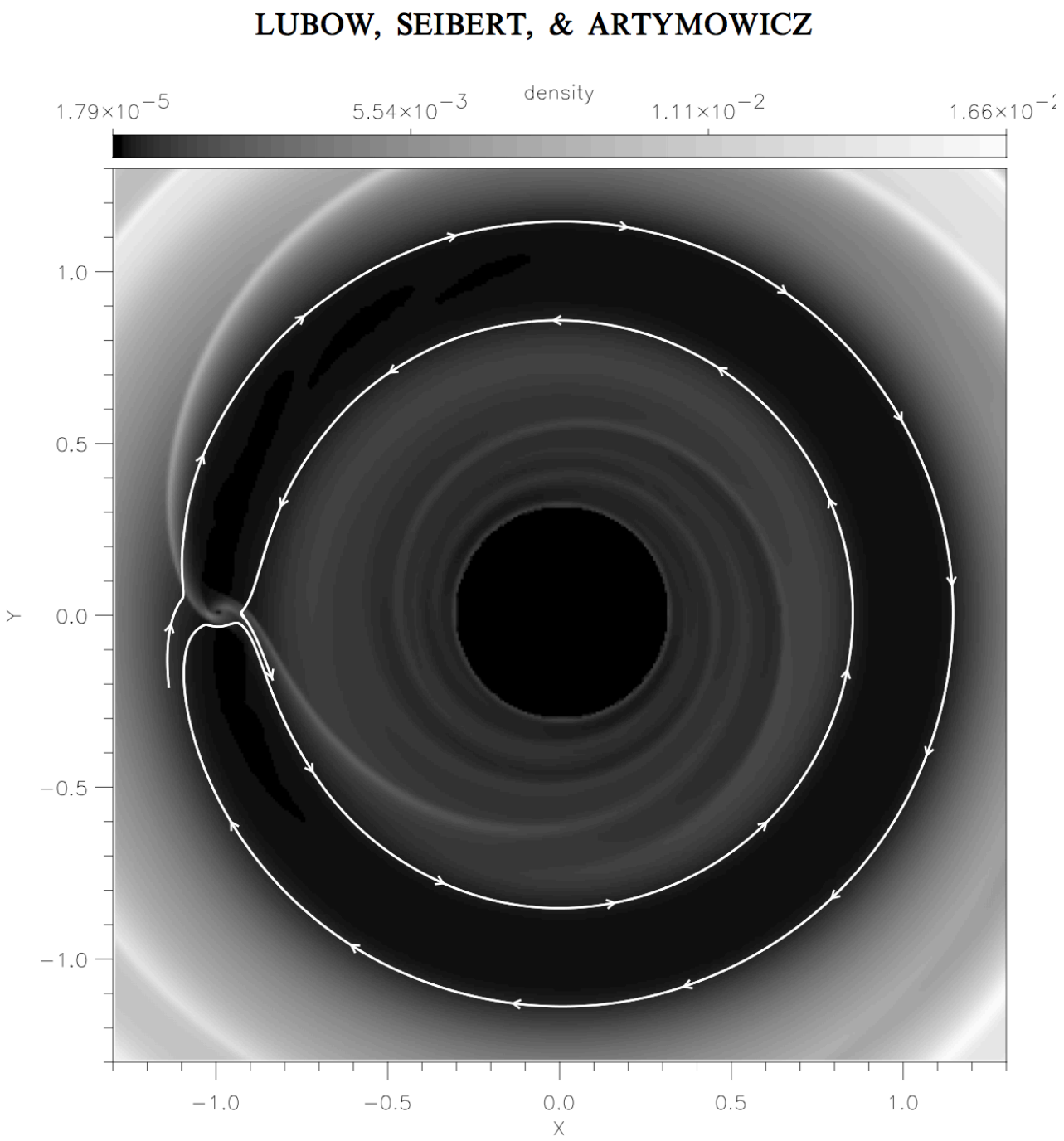
method: grid-based CFD (Computational fluid dynamics)



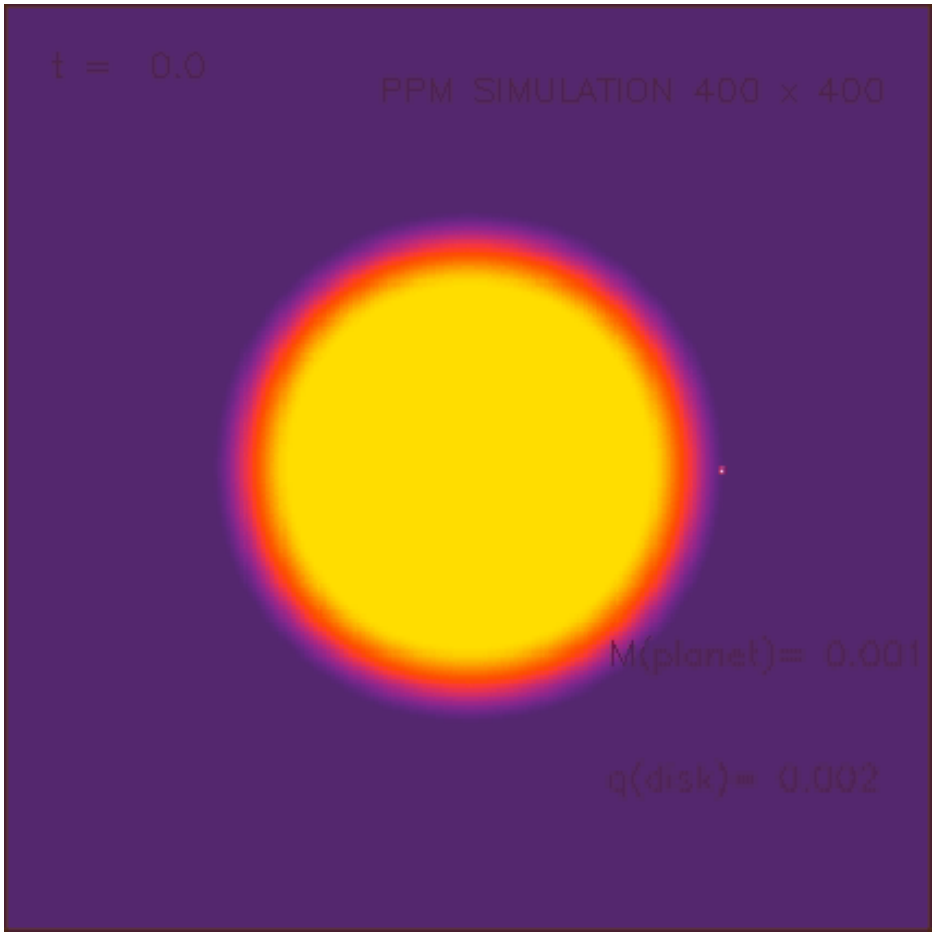
CPU 2-d

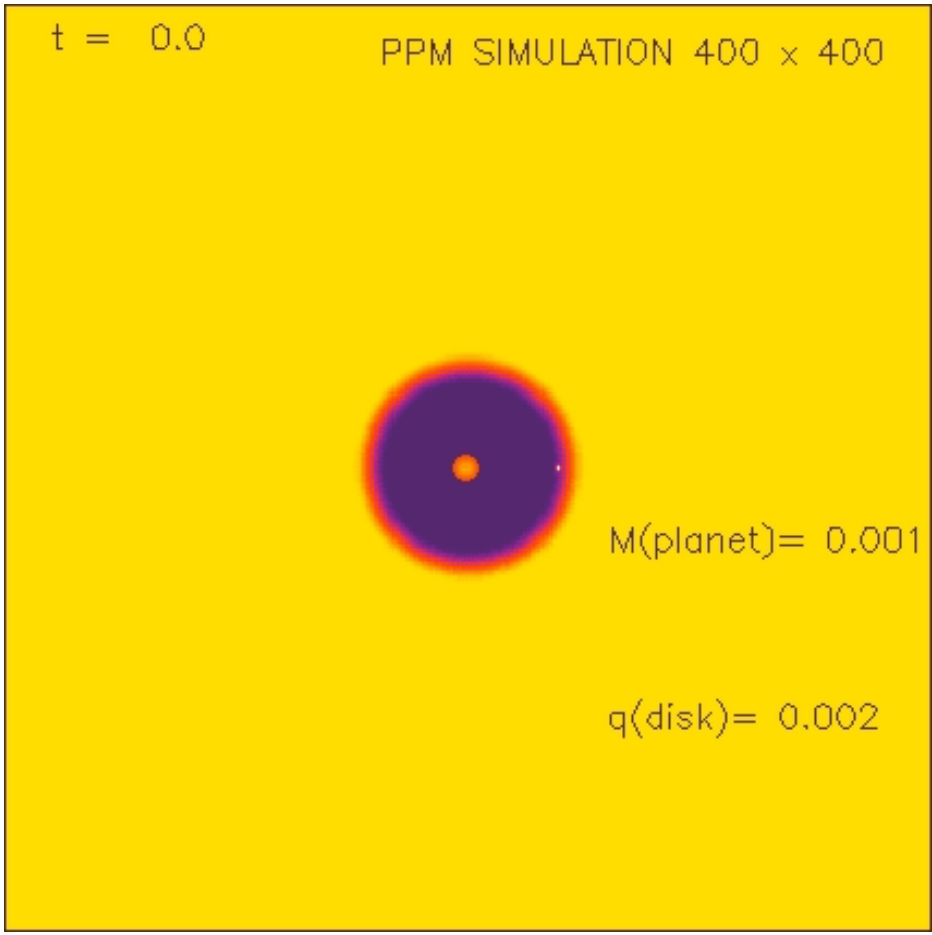
2nd order ZEUS hydro

notice mass flow through gap



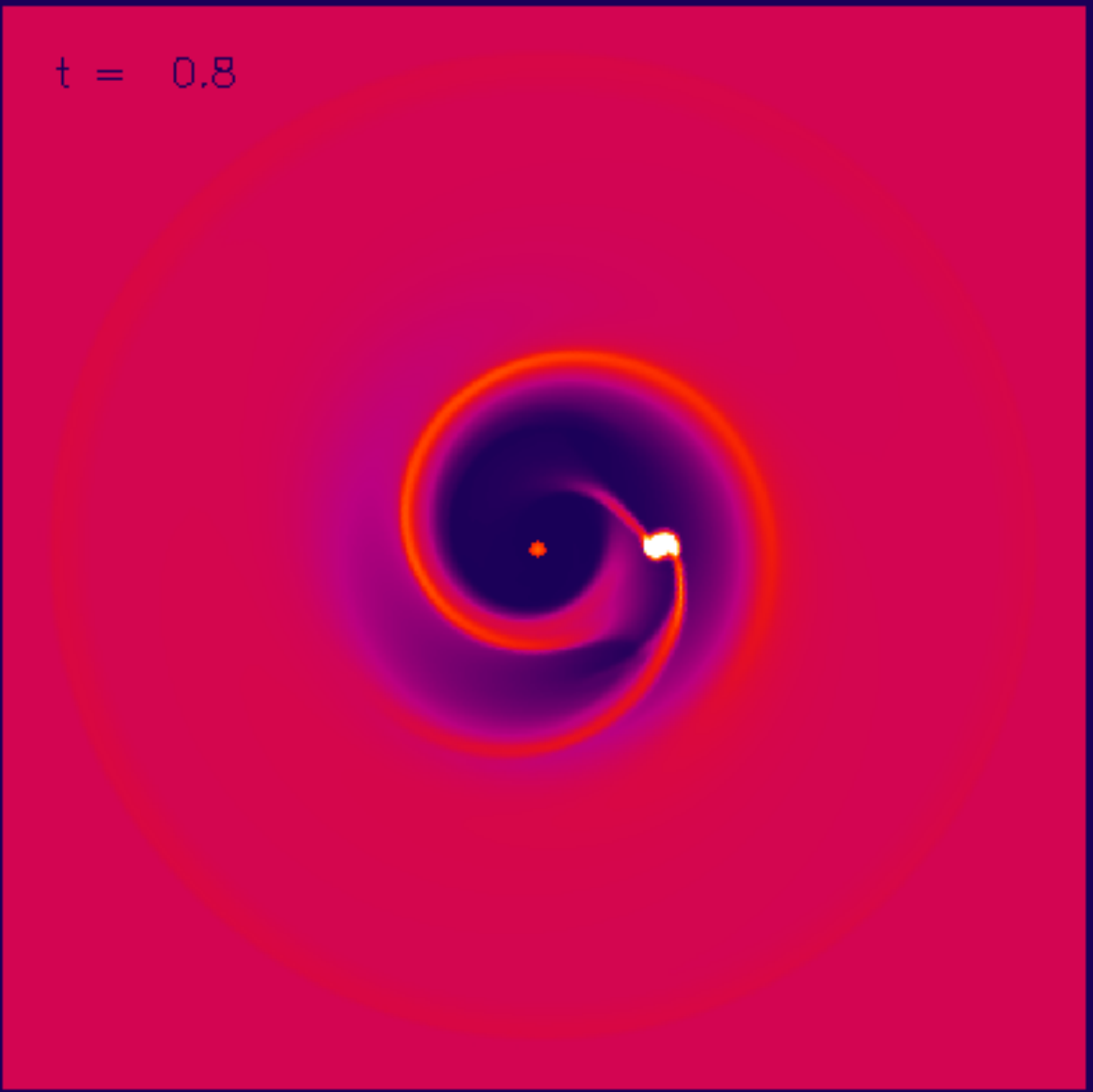
One-sided disk (**inner/outer disk only**). The rapid inward migration is OPPOSITE to the expectation based on shepherding (Lindblad resonances).

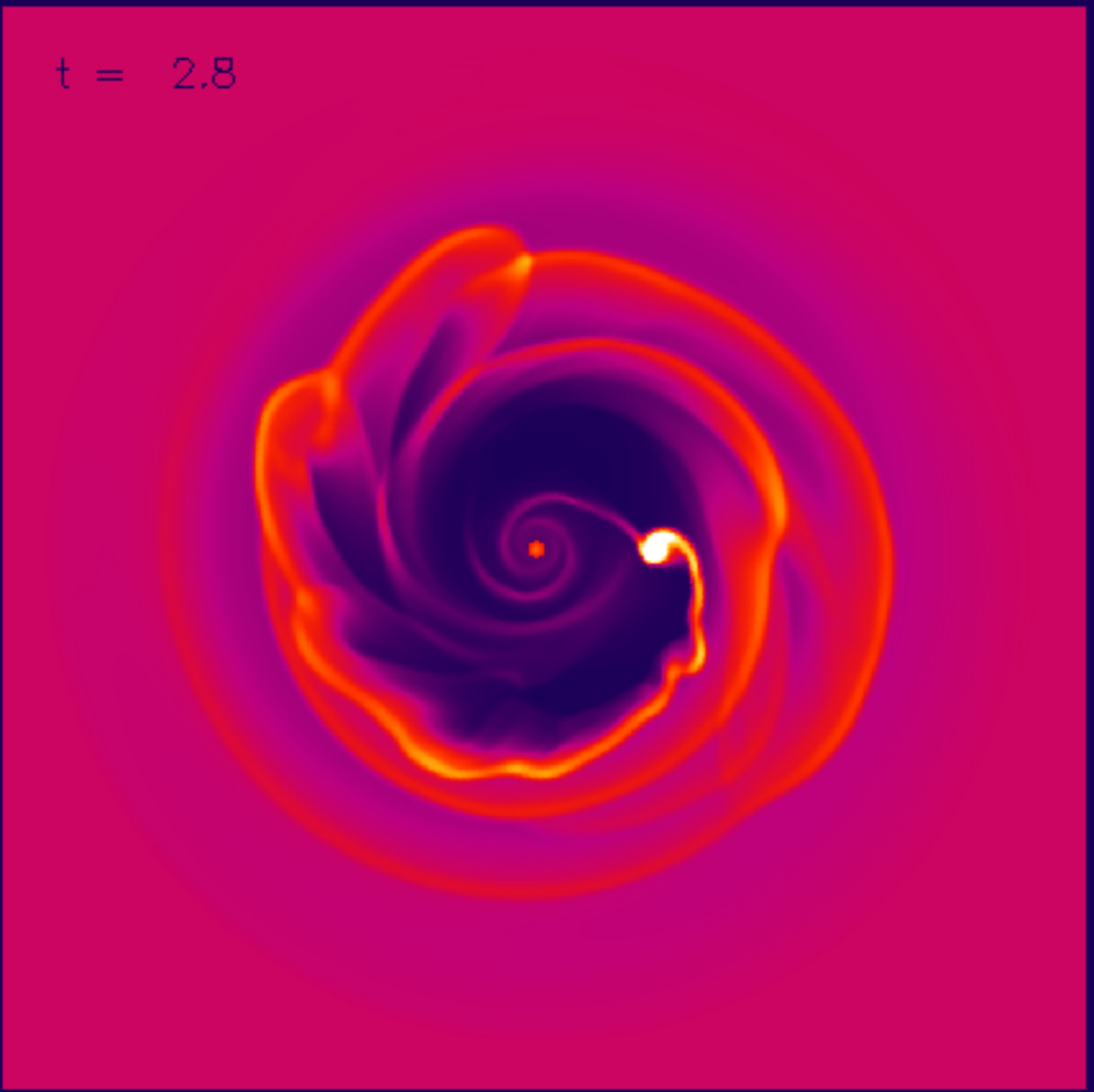


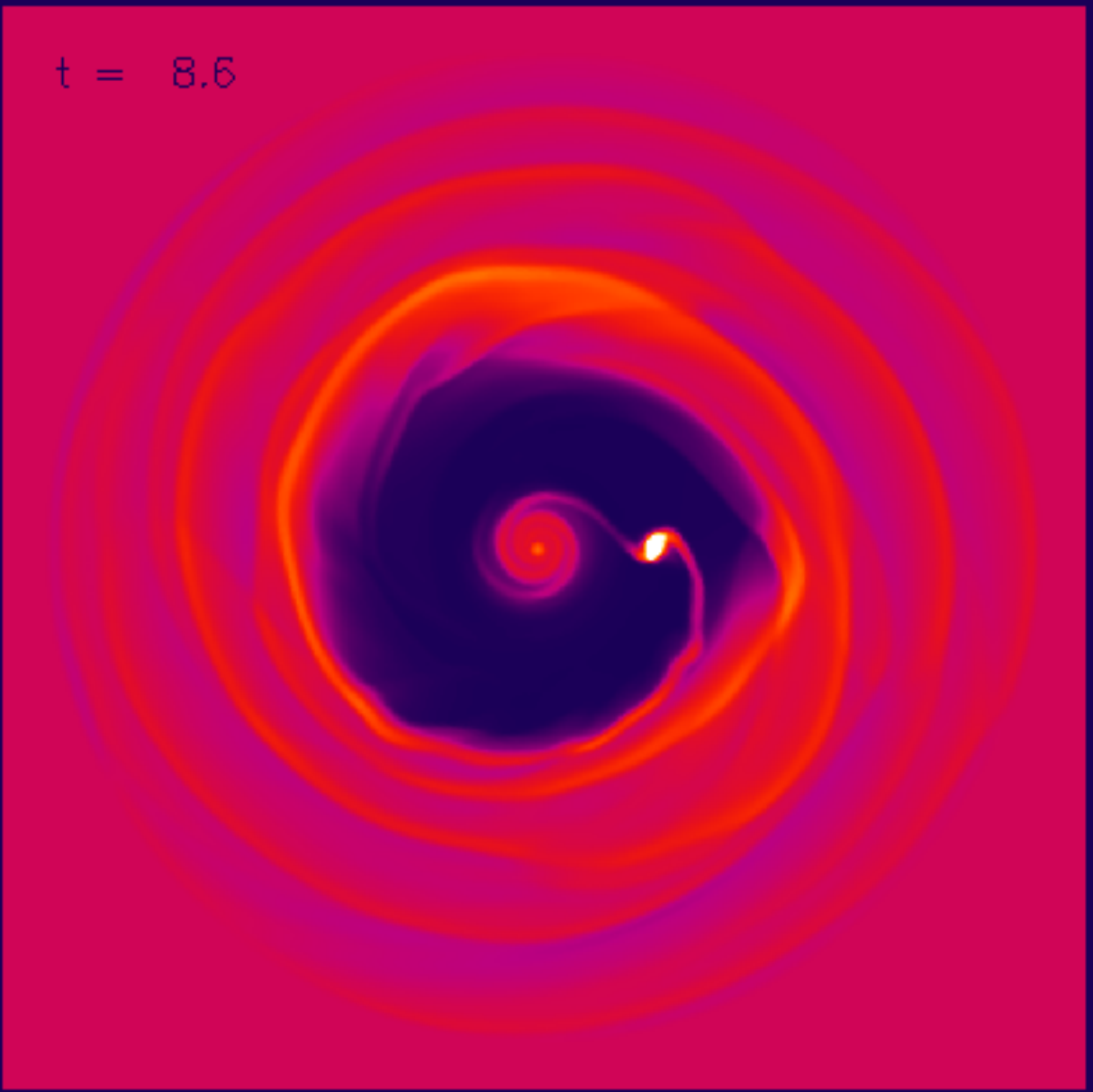


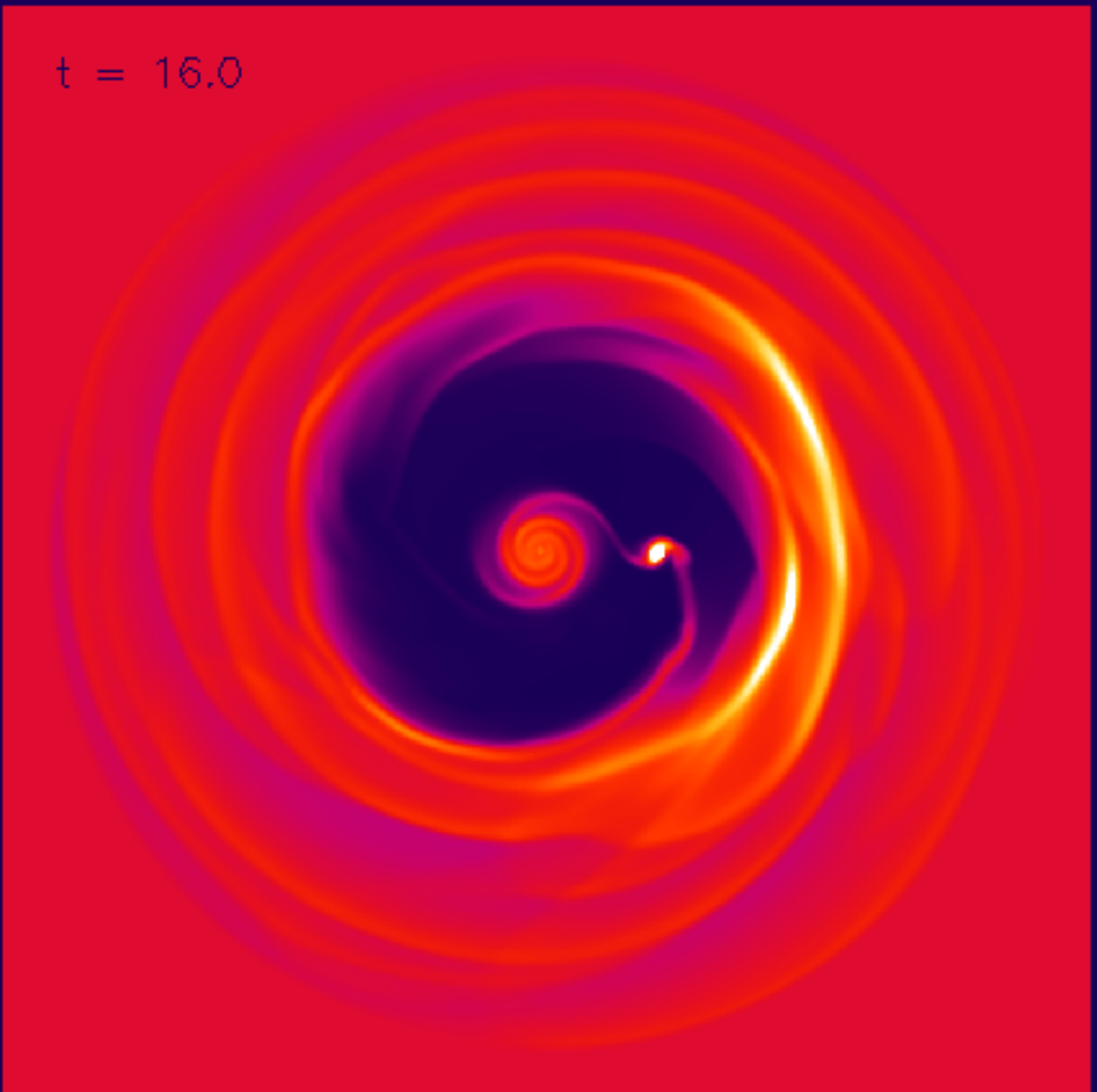
Like in the well-known problem of "sinking satellites" (small satellite galaxies merging with the target disk galaxies),
Corotational torques cause rapid inward sinking.

A few snapshots from a 2-D simulation of a brown dwarf circling a
interacting with the circum-binary disk. Density of gas is color-co

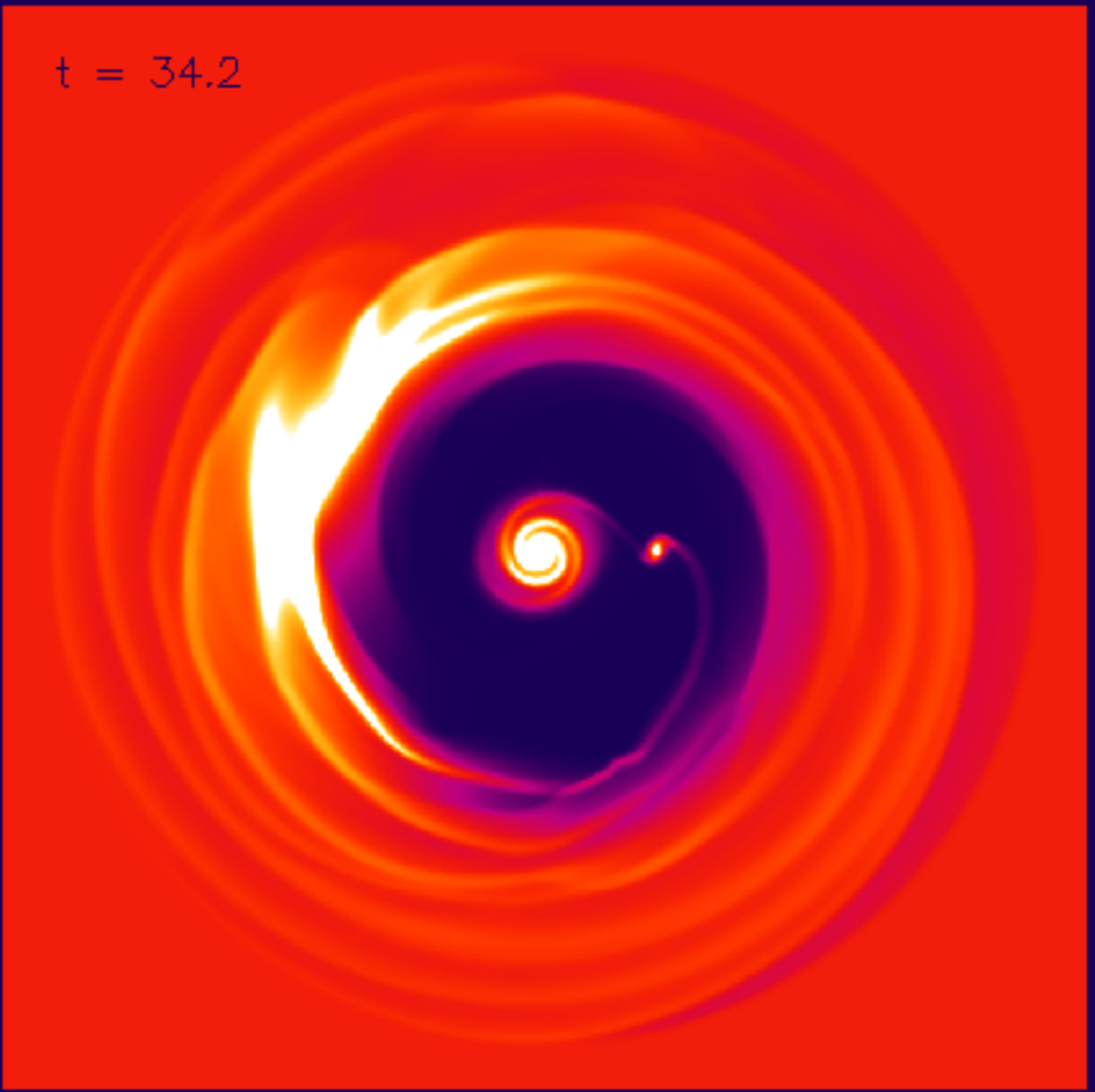



t = 2.8

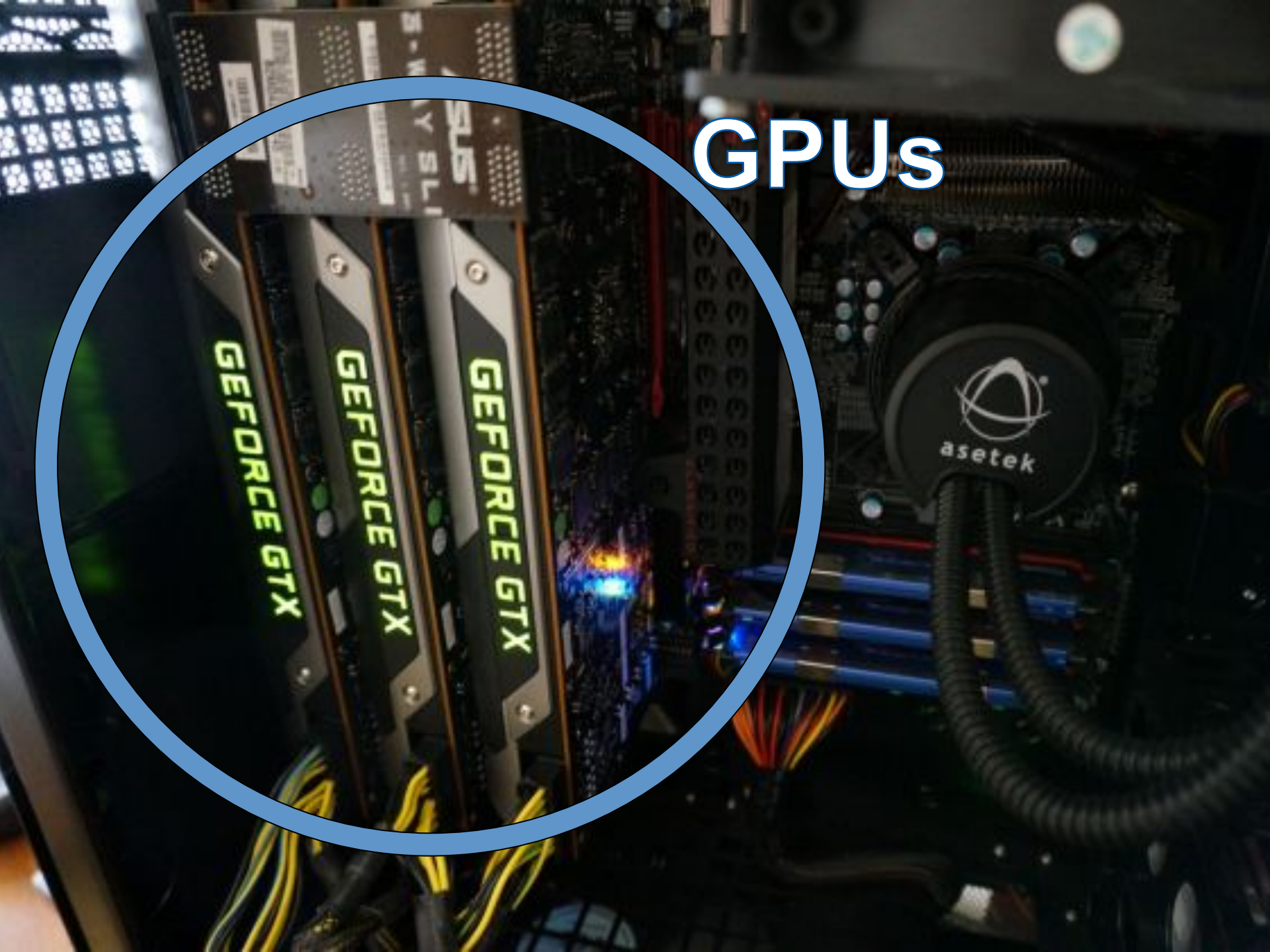

t = 8.6


t = 16.0

An edge mode of spiral density waves appears, grows non-linear, a
forms a vortex-like structure in disk. Density of gas is color-coded



This computation used C
Fortran hydrocode algo
PPM (Piecewise Parabo


GPUs
GEFORCE GTX
GEFORCE GTX
GEFORCE GTX
asetek

The 3-D flow around a small, embedded planet

J. Fung, P. Artymowicz and Y. Wu (ApJ, Nov 2015)

Code: PenGUIn.

CUDA C++. Processes up to ~20 Mcells/s (dp), ~40 Mcell/s (sp)

for comparison, Xeon Phi can run the same size problems at ~30 Mcell/s (sp)

and a modern 6-core CPU does ~28 Mcell/s.

These codes are bandwidth-bound. GPU > MIC ~ CPU

We have found big differences between 2-D and 3-D flow pattern of gas from a protoplanetary disk around a planet. These differences may influence the way planets form and migrate in disks.

2-D

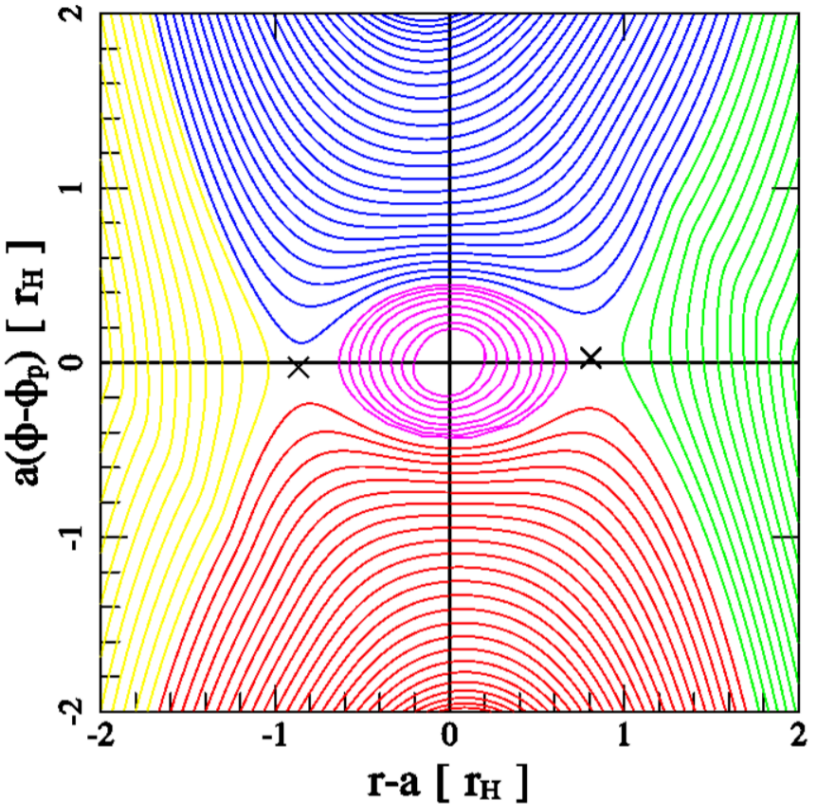


FIG. 1.— Streamlines around a planet in 2D, plotted in the corotating frame

3-D

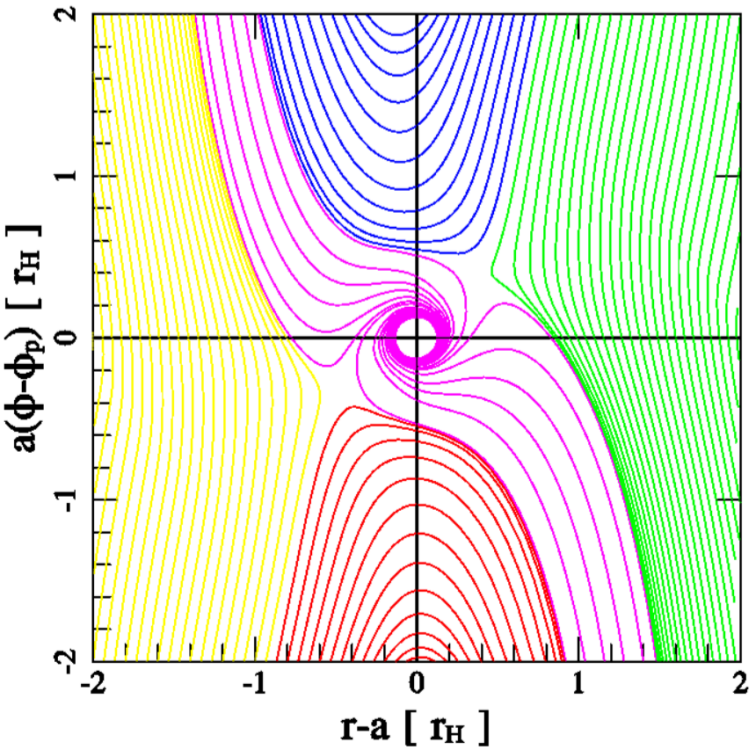
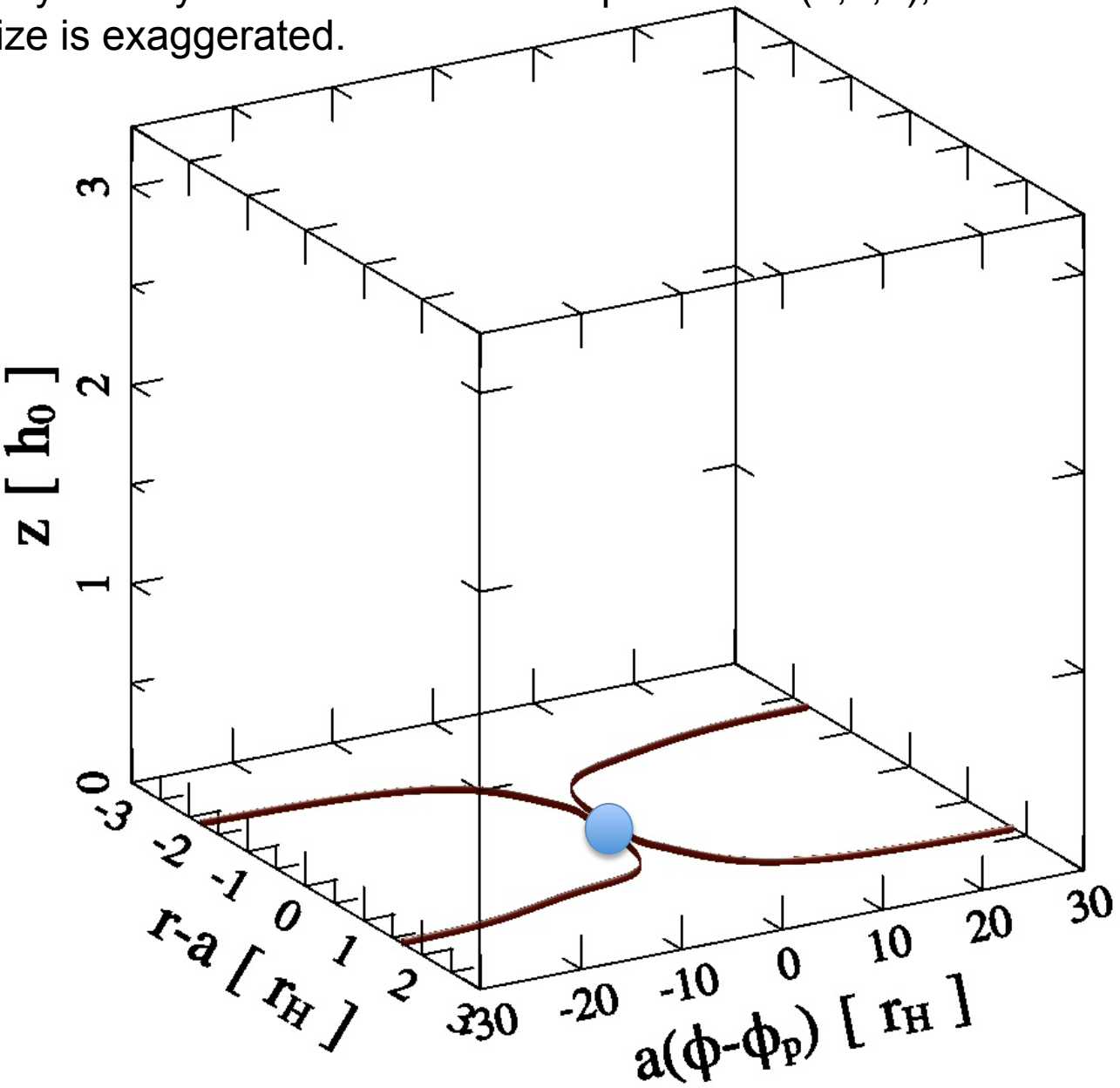
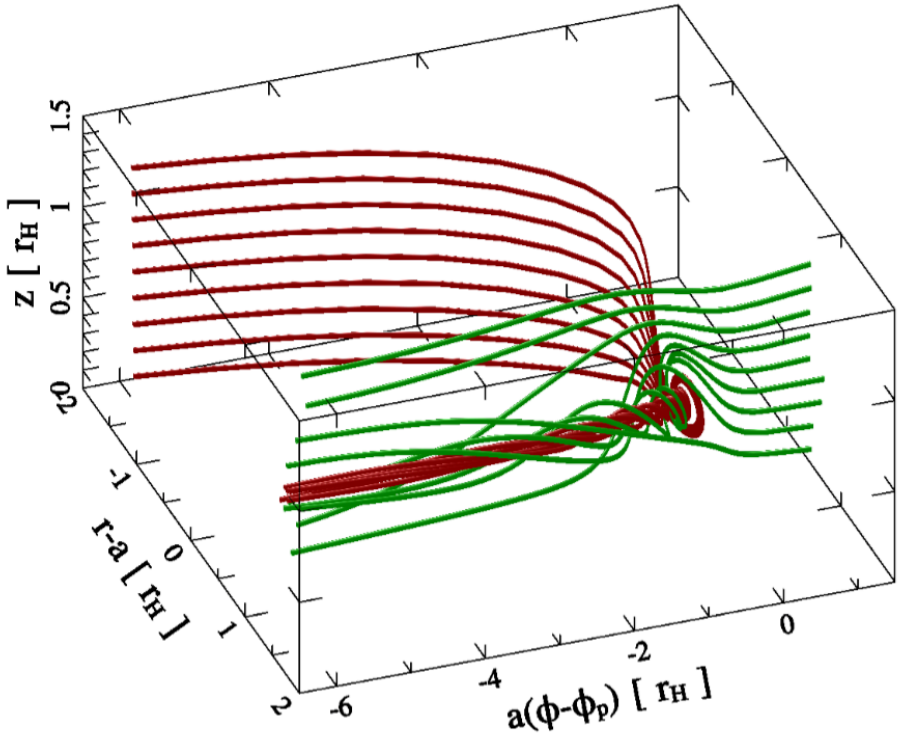


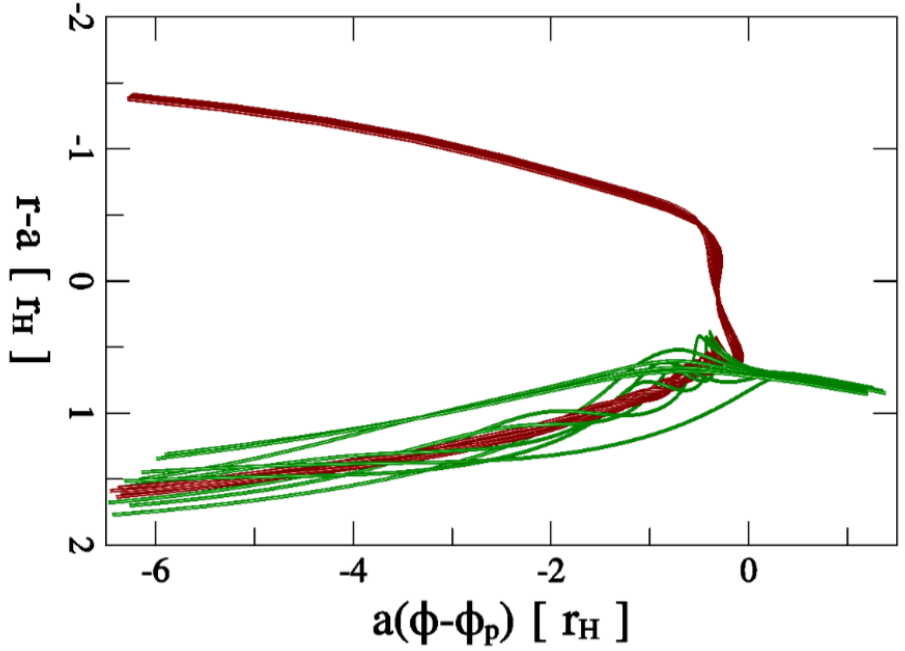
FIG. 8.— Streamlines in the disk midplane. Compare with Figure 1 for differences between 2D and 3D flow. Yellow, red, green, and blue streamlines are assigned in the same manner as Figure 1. Unlike Figure 1, magenta lines are outflows away from the planet, pulled down from initially higher altitudes. They reach as close as $1.5r_s$ from the planet and are unbound.

Computational box, the bottom part of which lies in the disk midplane.
Up-down symmetry is assumed. Planet's position is (0,0,0), indicated by a circle)
but the size is exaggerated.



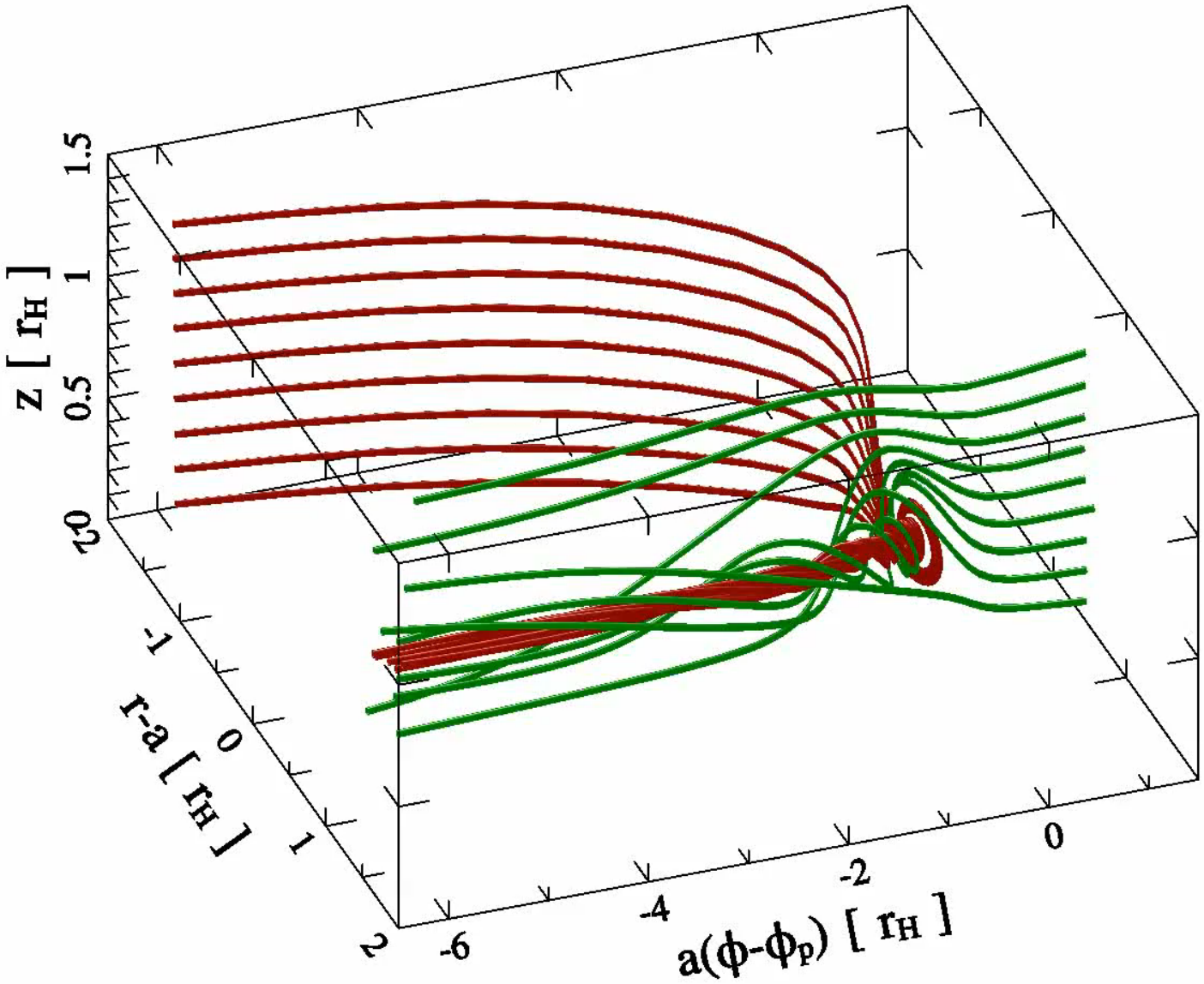
Gas flow approches planet on one side of the disk (say, further from the star than the orbit of the planet) and after curious vertical compression (into a vortex) departs on the other side (closer to the star than planet).

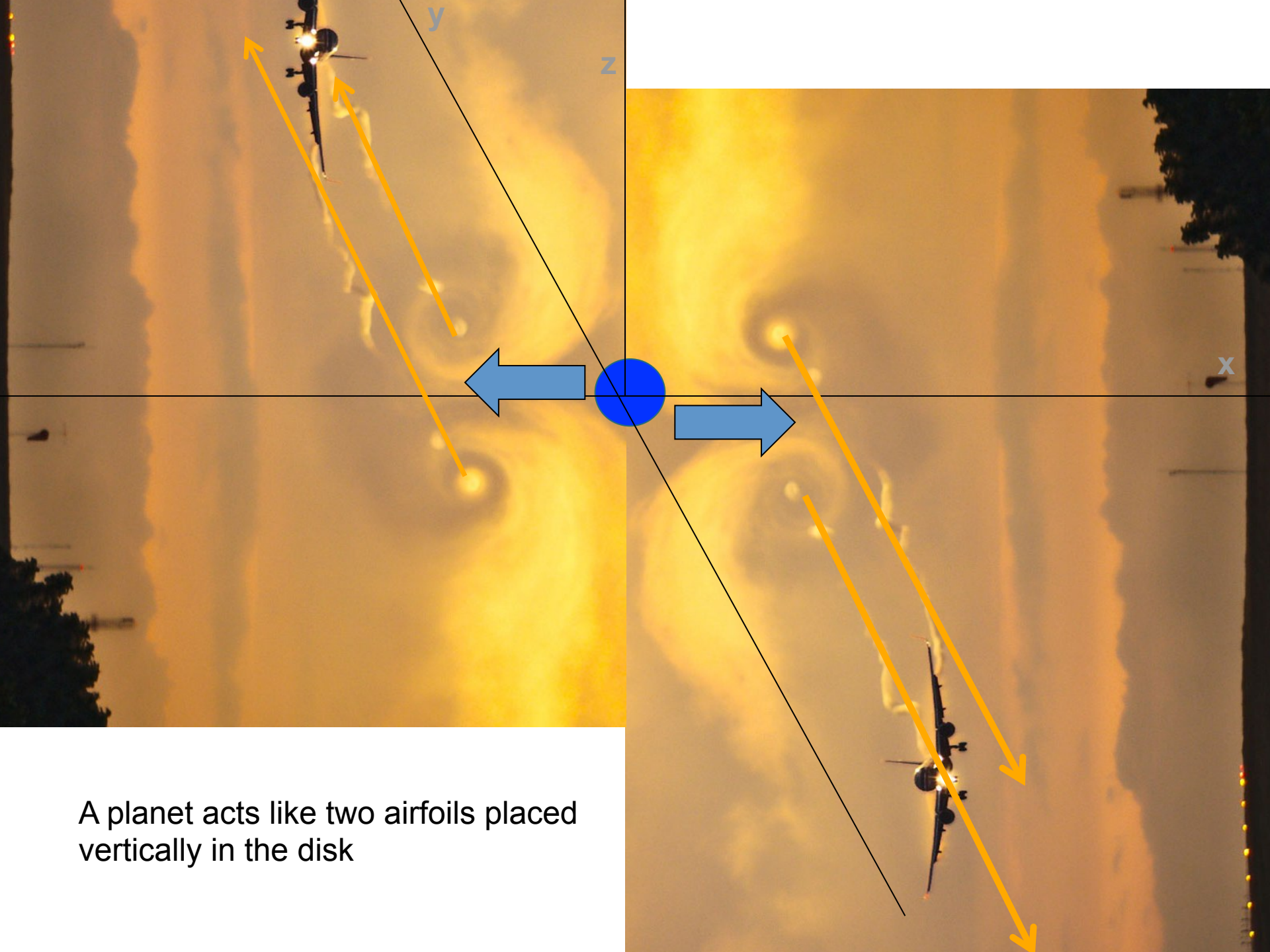




top view

Such vortex, because of up-down and far-near symmetry is found near the protoplanet in 4 copies (2 counterrotating pairs). A planet sheds vortices familiar to flows patterns in aerodynamics, where there are called wingtip vortices.





A planet acts like two airfoils placed vertically in the disk

Novel results from 3D simulaions

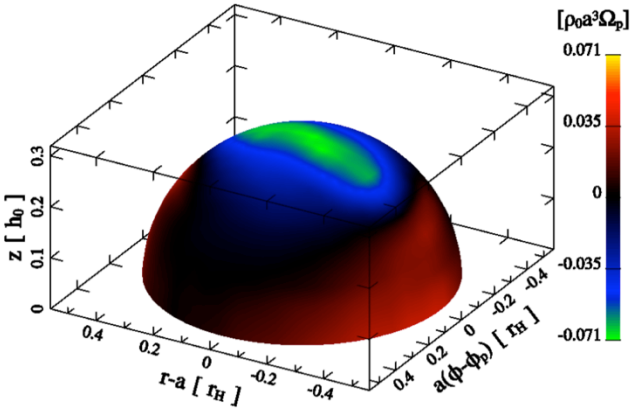


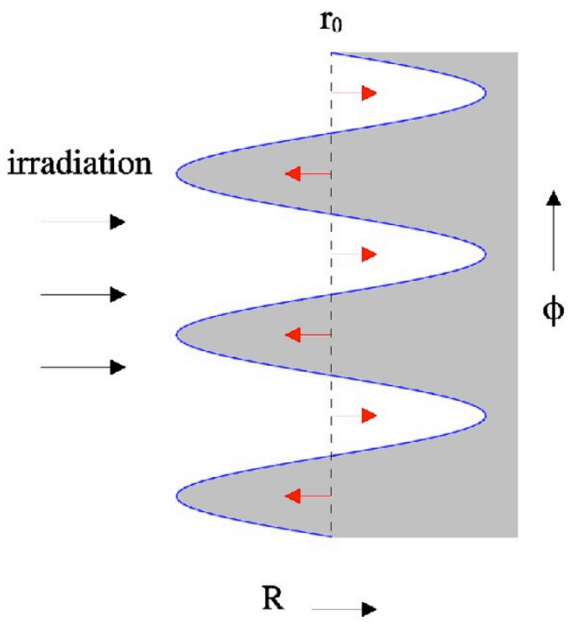
FIG. 9.— Mass flux across the surface of a sphere centered on the planet. The sphere has a radius of $0.5r_B$. Blue and green indicate influx; red and yellow are outflux. The speed of the downward flow is about $0.7c_s$ in this plot, while the two radial outward flows in the midplane (one not visible from this viewing angle) each has a speed of $\sim 0.2c_s$, as is explained in Appendix A. Match this figure with Figure 8 for a more complete view of the flow topology near the midplane.

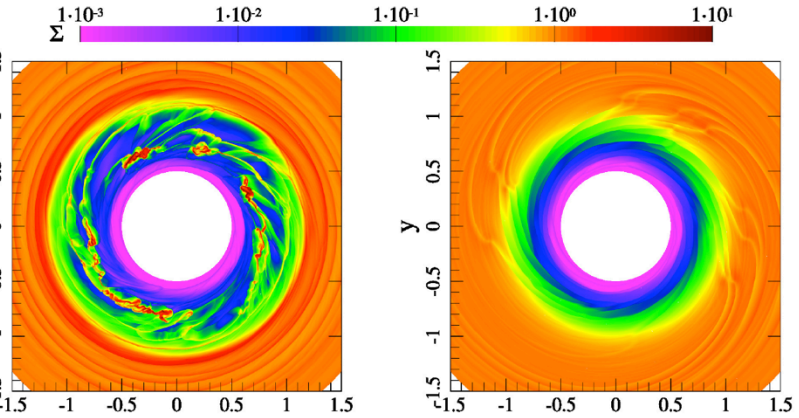
New 3D phenomena, absent in 2D flows, including new columnar topology

vorticity generation mechanism around a small planet, have a potential to resolve the long-standing problems in planet formation theory:

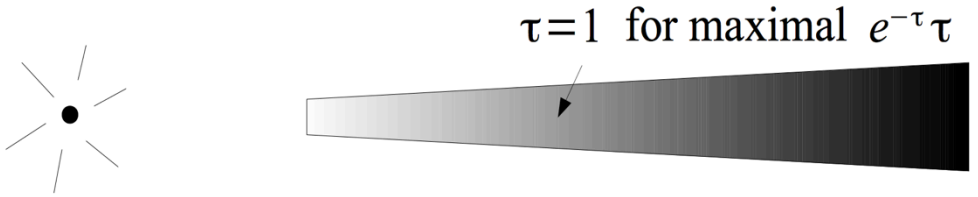
migration and cooling/contraction of the growing planet, occasional transmutation into a giant gaseous planet.

DUST/RADIATION PRESSURE-RELATED INSTABILITIES
including the IRI = IrRadiation Instability





Jeffrey Fung (UC Berkeley)
used workstations at UofT with 3 GPUs
for parallel computations



Criterion for instability: $\beta e^{-\tau}\tau\dfrac{d\ln[r\Re]}{d\ln r}>1$

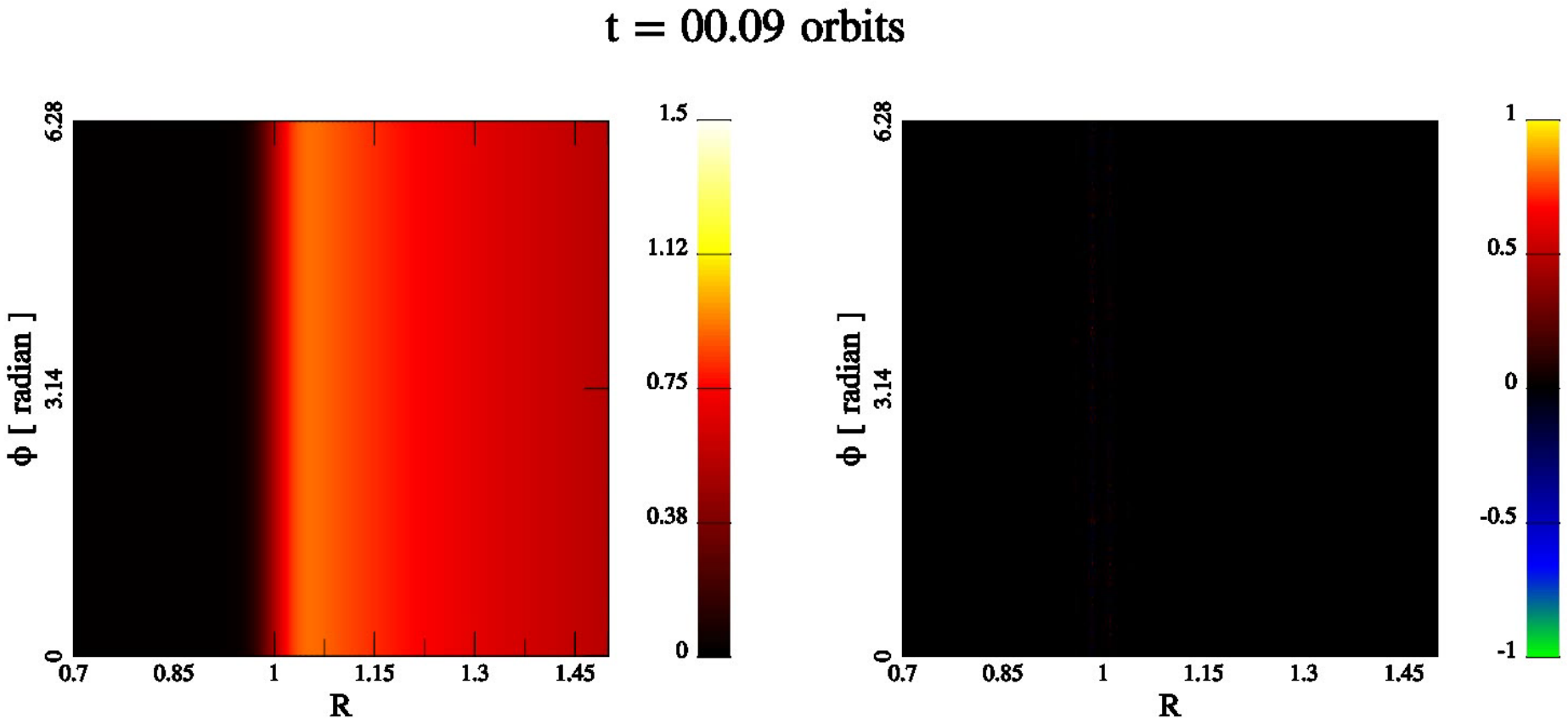
$$\Re\equiv\frac{\Sigma\Omega_k\beta e^{-\tau}}{\kappa^2}$$

See Fung & Artymowicz (2014) for details

GAS DISK HYDRODYNAMICAL SIMULATION (PPM method, 2-D)

R.h.s. shows a background-removed picture of density of growing modes.
Analytical predictions are in agreement with calculations.

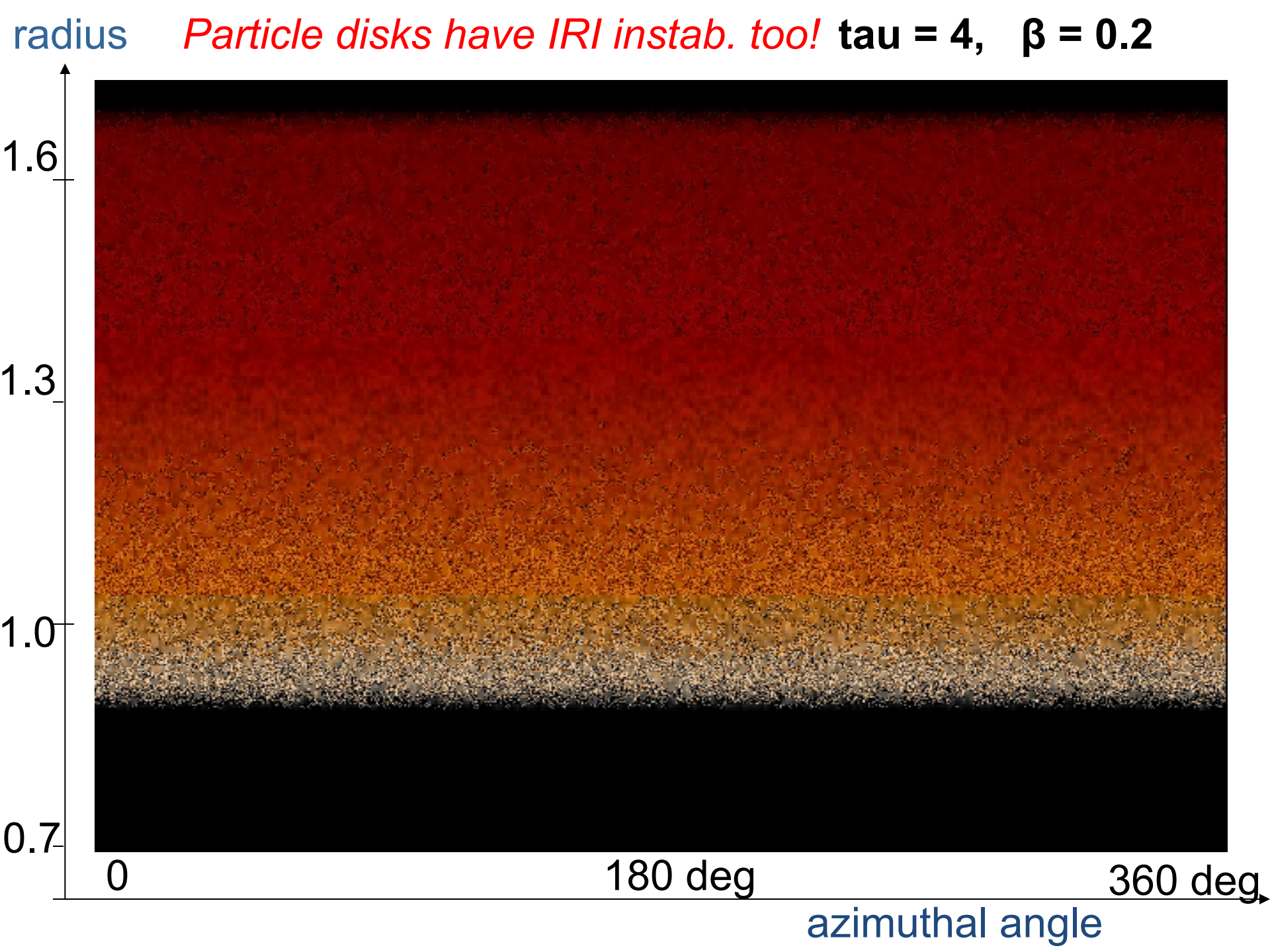
Models of disks were running faster on 3 GPUs than on UCB 128-cpu cluster.



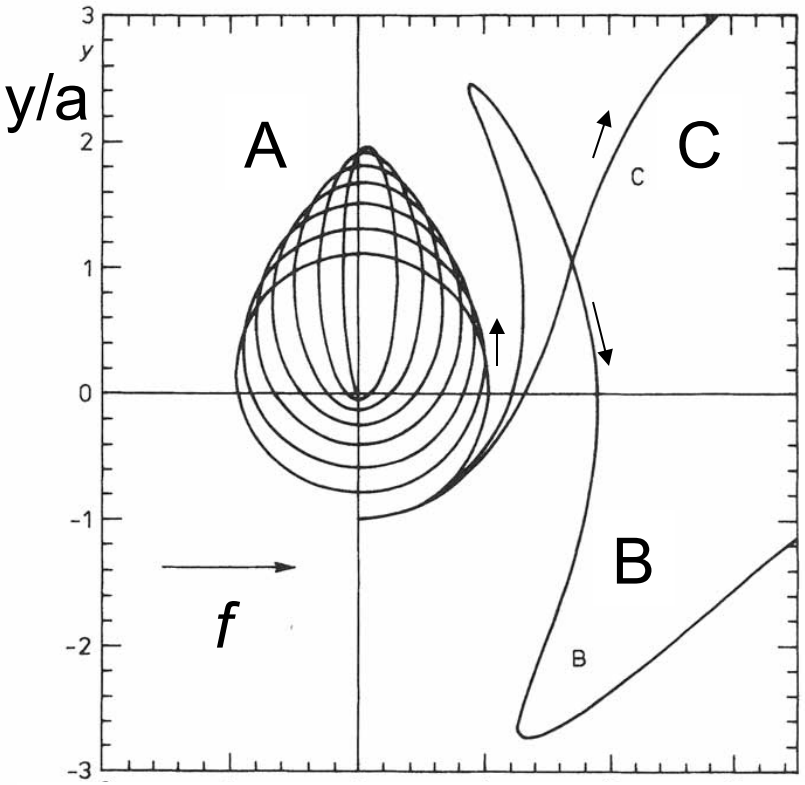
Opaque disks are unstable under illumination by the central object

Program tau-nopgpl.f that Jeffrey Fung used
to calculate IRI:

240 essential lines
+ 200 lines of plotting routines


radius
Particle disks have IRI instab. too!
tau = 4, β = 0.2
1.6
1.3
1.0
0.7
0
180 deg
360 deg
azimuthal angle

Solar sail problem (assig2): A



Numerical integration
(Euler method, h=dt=0.001 P)

A $f = 0.02 \cdot f_0$

B $f = 0.134 \cdot f_0$

C $f = 0.2\, f_0$

$\left(f_0 = \frac{GM}{a^2}\right)$

Newton's equations of motion

$$\ddot{\vec{r}} = -\frac{GM}{r^2}\cdot\frac{\vec{r}}{r} + \vec{f}$$

or

$$\begin{cases} \frac{d^2x}{dt^2} = -\frac{GMx}{r^3} + f \\ \frac{d^2y}{dt^2} = -\frac{GMy}{r^3} \end{cases}$$

Comparing the numerical results with analytical perturbation theory we see a good agreement in case A of small perturbations, f << 1. In this limit, analytical results are more elegant and general (valid for every f) than numerical integration:

For instance, e(t) = sin (t/t_e), where t_e = (2na)/(3f), for all sets of f, n, a.

- programs are placed in /progD57 directory and in art-2 program directory
  - Running your C-programs from Python (art-2:/progD57 callingC.py, fun_lib.c & .so)

Next lectures

- Supercomputing today (incl. at UTSC)

OpenMP = Open Multiprocessing (cf. wiki)

OpenMP, "Hands-on intro to OpenMP", a slide show by Intel programmers from SC08, Austin, TX

https://www.openmp.org/wp-content/uploads/omp-hands-on-SC08.pdf

Full description of OpenMP (fairly tedious reading but good to have for reference)

https://www.openmp.org/wp-content/uploads/openmp-4.5.pdf

Examples of good and erroneous application of OMP. Lots of interesting code snippets in C/C++ and Fortran:

https://www.openmp.org/wp-content/uploads/openmp-examples-4.5.0.pdf

Intel's writeup about performance limitations of OpenMP-instrumented codes.

https://software.intel.com/en-us/articles/performance-obstacles-for-threading-how-do-they-affect-openmp-code

Our code page http://planets.utsc.utoronto.ca/~pawel/PHYD57/
has links to program tetra*.f90/.f95 which solves a comp. demanding task

Massively parallel integration on the newest HPC platforms: CPU, GPU and MIC

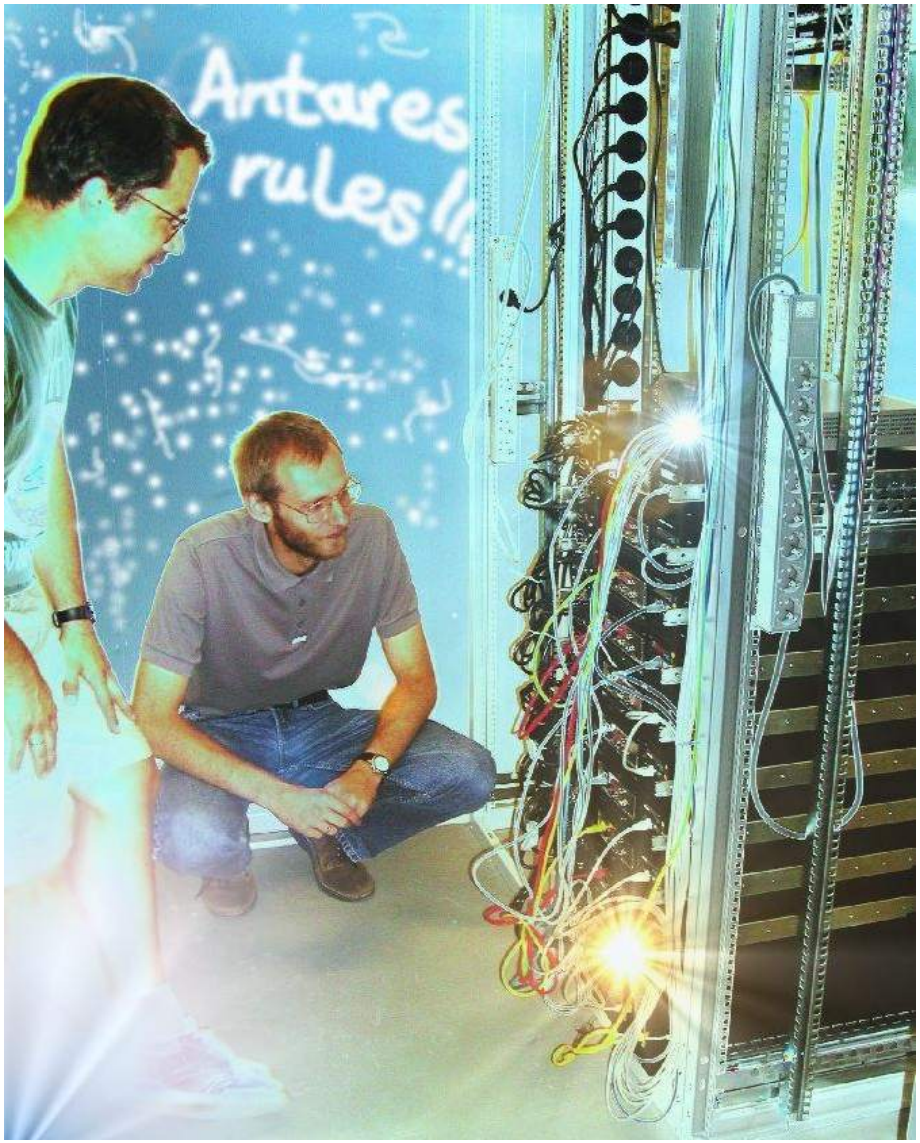
from a conference talk, 2017, discussing work by P. Artymowicz and F. Horrobin at UTSC

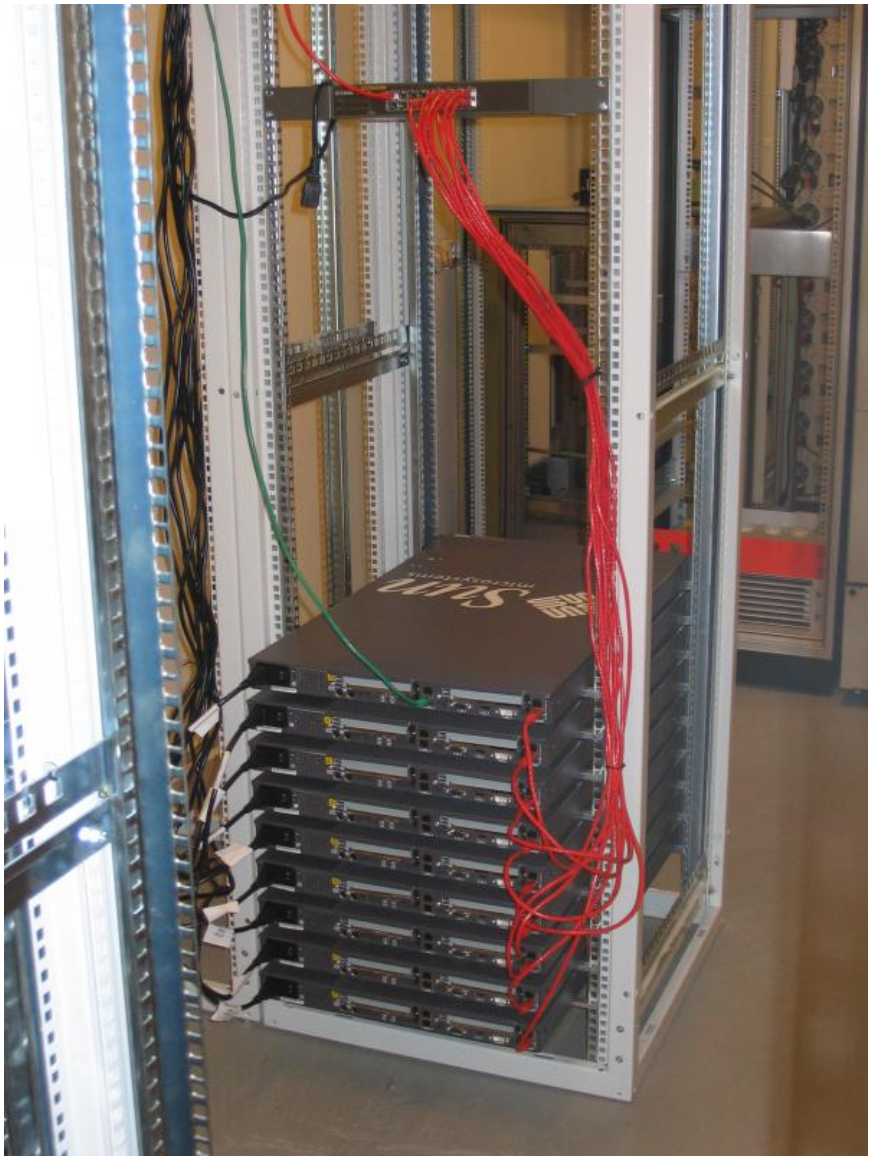
Concurrent simulation of 200 or 7000 planetary systems on CPUs or MIC

Collisionless gigaparticle disks. Interaction with binary system.

Hybrid algorithm (4^{th} order symplectic with collisions)
Implementation and optimization in Fortran90 on 1..32 MIC (Φ)
Migration problem
Tests and preliminary results
Fast migration in particle disks as type III CR-driven migration

1990s and 2000s was the era of clusters





MPI for parallelization.

Later, in 2000s, coprocessors appeared.... like

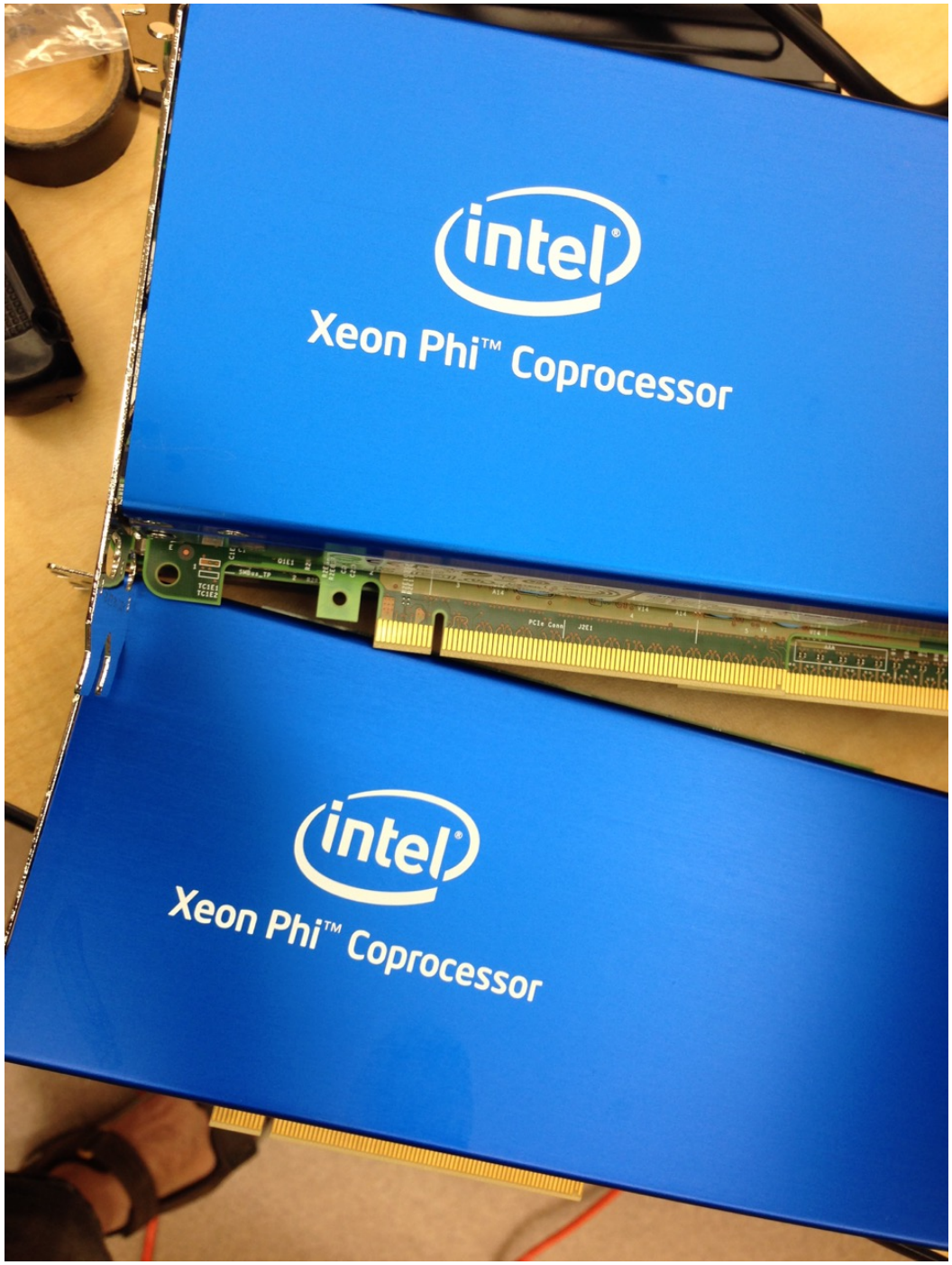
MIC

MIC = many integrated cores
(Intel's term for many-core, massively parallel, CPU-like processors)

and GPU

GPU = Graphics Processing Unit (processor inside graphics card, actually more capable of quick computation than CPU).

It seemed that the we won't bother to build clusters any more, but it wasn't true.



MIC = many integrated CPU-like cores (~60)

Intel Xeon Phi accelerators

Knights Corner:
~1 TFLOP dp
~2 TFLOP sp

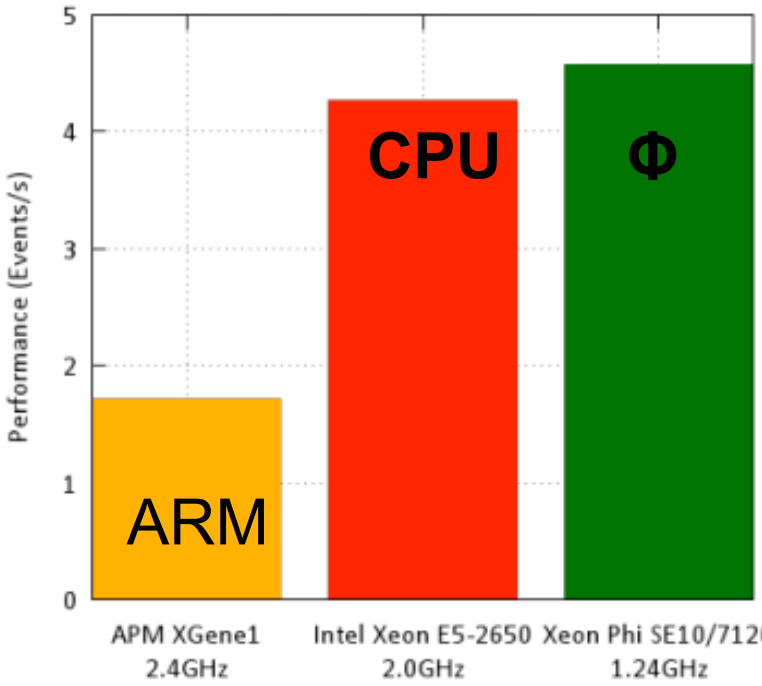
Knights Landing: ~3x more TFLOPs

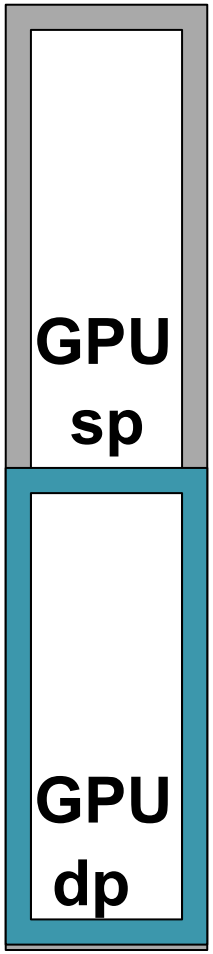
TFLOP = 1 T FLOP/s.

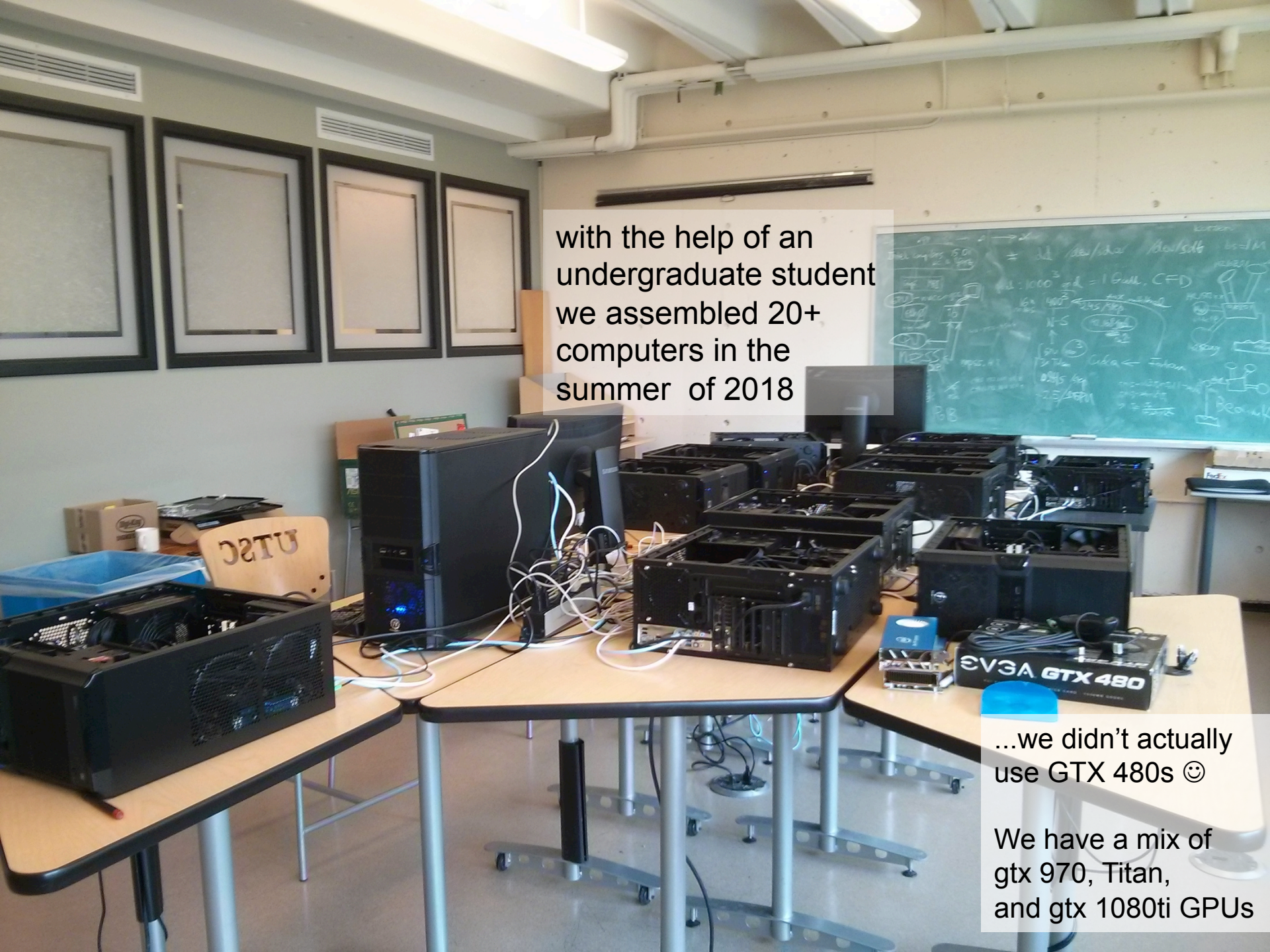
1 T = ~10^{18} exa
1 P = ~10^{15} peta
1 T = ~10^{12} tera
1 G = ~10^{9} giga
1 M = ~10^{6} mega
1 K = ~10^{3} kilo

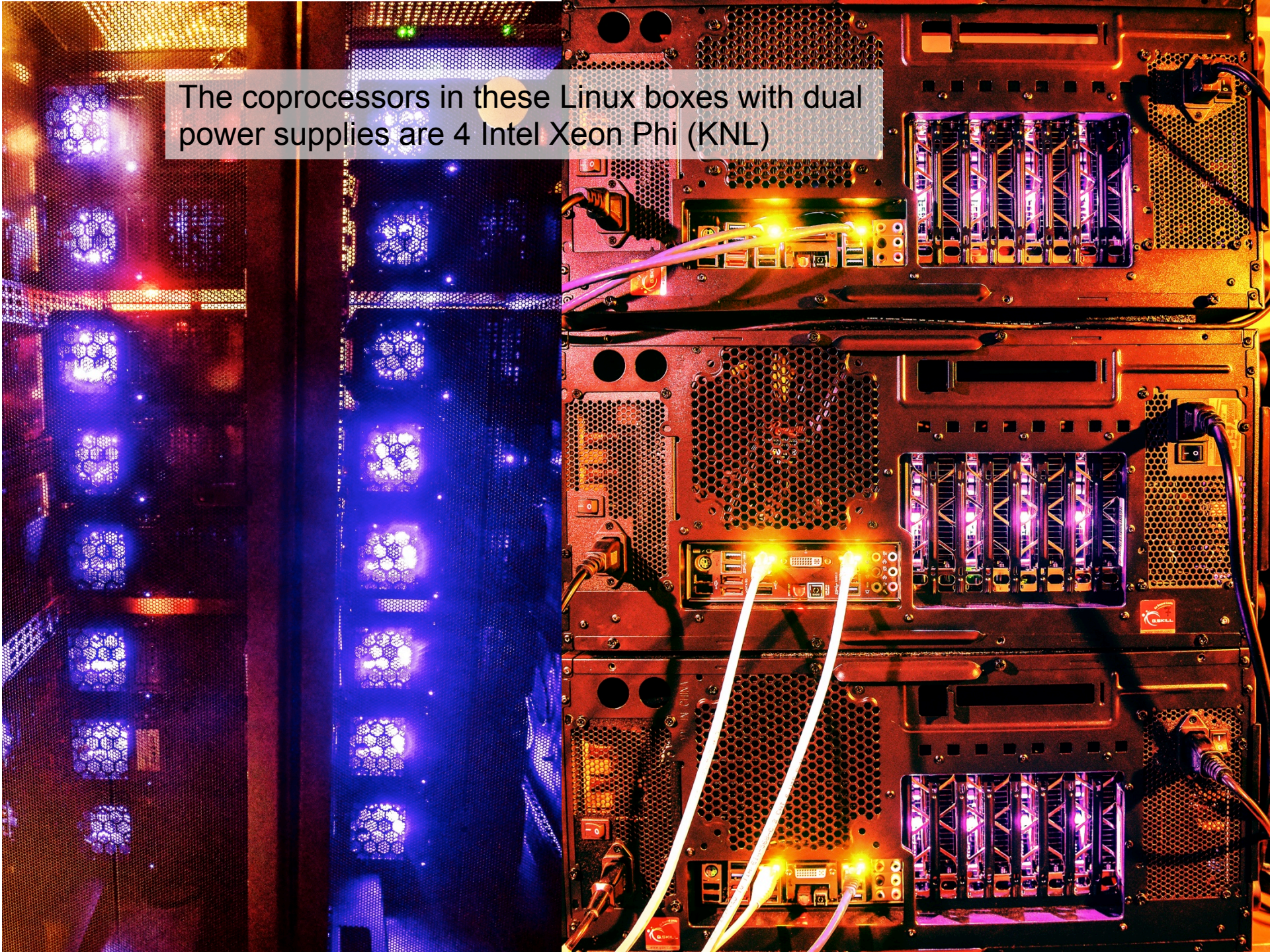
In 2014, CERN Researchers considered which of the platforms makes the most sense for distributed Worldwide LHC Computing Grid, processing data for Large Hadron Collider experiments in 170 computing centers, in 40 countries (incl. UofT). The height of the bar is proportional to the estimated speed in CERN simulations with then-current hardware. .Nowadays GPU have somewhat more advantage over CPU & MIC

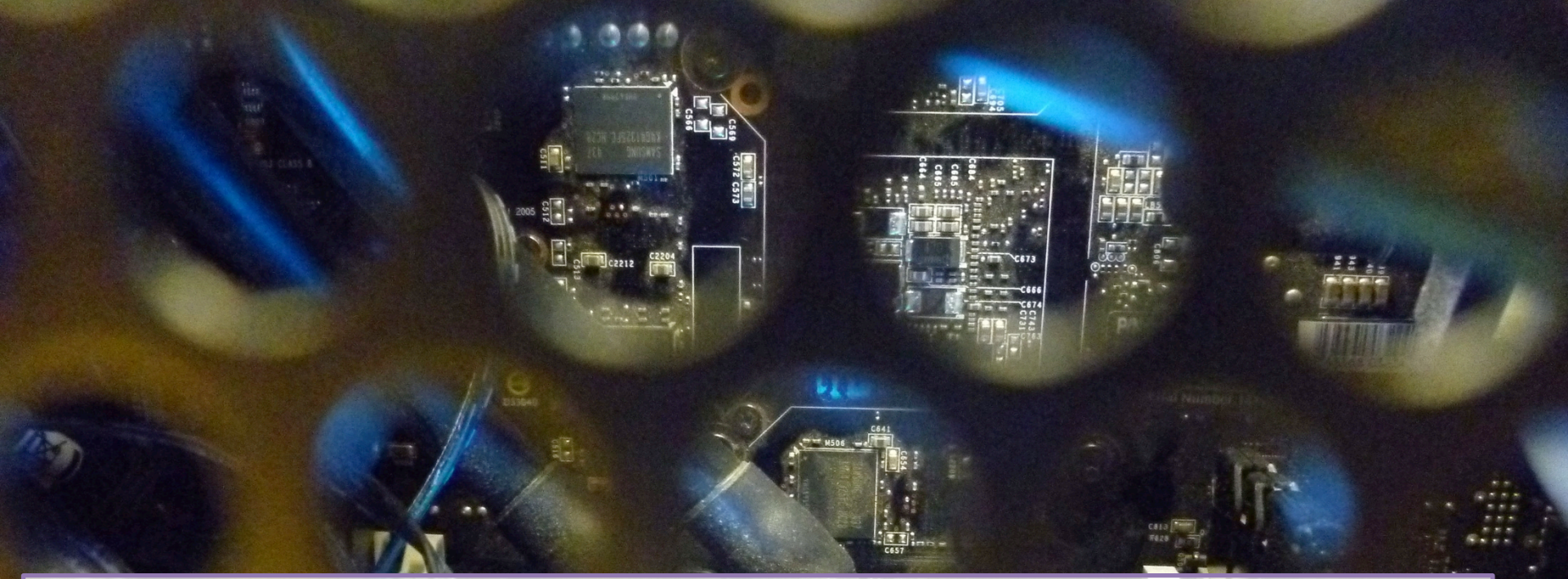
[dp = double precision (8B/float like in Python, 15 accurate decimal places), sp = single precision (4B/float, 7 decimal places accuracy)]






with the help of an undergraduate student we assembled 20+ computers in the summer of 2018
EVGA GTX 480
...we didn't actually use GTX 480s ☺
We have a mix of gtx 970, Titan, and gtx 1080ti GPUs


The coprocessors in these Linux boxes with dual power supplies are 4 Intel Xeon Phi (KNL)



In a small cluster, CPU, MIC and GPU are combined. They can work together or separately. We can simulate a galaxy's inner part star by star (~4 G stars), and/or its gas disk at high resolution (2 Gcell) by exchanging data between linux nodes in every time step.

We can run 200 8-planet simulations very fast (1G periods simulated in a day at 360+ steps per orbit), or 7000 simulations, 5 times slower