Computational methods for several models of ice stream flow

Jed Brown

Laboratory of Hydrology, Hydraulics, and Glaciology ETH Zürich

2011-02-18

▲□▶ ▲□▶ ▲ □▶ ▲ □▶ ▲ □ ● ● ● ●

Bathymetry and stickyness distribution

- Bathymetry:
 - Aspect ratio $\varepsilon = [H]/[x] \ll 1$
 - Need surface and bed slopes to be small
- Stickyness distribution:
 - Limiting cases of plug flow versus vertical shear
 - Stress ratio: $\lambda = [\tau_{xz}]/[\tau_{membrane}]$
 - Discontinuous: frozen to slippery transition at ice stream margins

Bed slope is discontinuous and of order 1.

- Taylor expansions no longer valid
- high resolution, subgrid parametrization, short time steps

Bathymetry and stickyness distribution

- Bathymetry:
 - Aspect ratio $\varepsilon = [H]/[x] \ll 1$
 - Need surface and bed slopes to be small
- Stickyness distribution:
 - Limiting cases of plug flow versus vertical shear
 - Stress ratio: $\lambda = [\tau_{xz}]/[\tau_{membrane}]$
 - Discontinuous: frozen to slippery transition at ice stream margins

Bed slope is discontinuous and of order 1.

- Taylor expansions no longer valid
- high resolution, subgrid parametrization, short time steps

It's all about algorithms (at the petascale)

• Given, for example:

- a "physics" phase that scales as *O(N)*
- a "solver" phase that scales as $O(N^{3/2})$
- computation is almost all solver after several doublings
- Most applications groups have not yet "felt" this curve in their gut
 - as users actually get into queues with more than 4K processors, this will change

Weak scaling limit, assuming efficiency of 100% in both physics and solver phases



Hydrostatic equations for ice sheet flow

- ► Valid when w_x ≪ u_z, independent of basal friction (Schoof&Hindmarsh 2010)
- Eliminate *p* and *w* from Stokes by incompressibility:
 3D elliptic system for *u* = (*u*, *v*)

$$-\nabla \cdot \left[\eta \begin{pmatrix} 4u_x + 2v_y & u_y + v_x & u_z \\ u_y + v_x & 2u_x + 4v_y & v_z \end{pmatrix} \right] + \rho g \overline{\nabla} h = 0$$

$$\eta(\theta, \gamma) = \frac{B(\theta)}{2} (\gamma_0 + \gamma)^{\frac{1-n}{2n}}, \quad n \approx 3$$
$$\gamma = u_x^2 + v_y^2 + u_x v_y + \frac{1}{4} (u_y + v_x)^2 + \frac{1}{4} u_z^2 + \frac{1}{4} v_z^2$$

and slip boundary $\sigma \cdot n = \beta^2 u$ where

1

$$\beta^2(\gamma_b) = \beta_0^2 (\varepsilon_b^2 + \gamma_b)^{\frac{m-1}{2}}, \qquad 0 < \mathfrak{m} \le 1$$
$$\gamma_b = \frac{1}{2} (u^2 + v^2)$$



▲□▶▲圖▶▲≣▶▲≣▶ ≣ のQ@



Grid-sequenced Newton-Krylov solution of test X. The solid lines denote nonlinear iterations, and the dotted lines with \times denote linear residuals.



- Bathymetry is essentially discontinuous on any grid
- Shallow ice approximation produces oscillatory solutions
- Nonlinear and linear solvers have major problems or fail
- Grid sequenced Newton-Krylov multigrid works as well as in the smooth case



Figure: Grid sequenced Newton-Krylov convergence for test *Y*. The "cliff" has 58° angle in the red line (12×125 meter elements), 73° for the cyan line (6×62 meter elements).



Figure: Average number of Krylov iterations per nonlinear iteration. Each nonlinear system was solved to a relative tolerance of 10^{-2} .

Review: two definitions of scalability

• "Strong scaling"

- execution time (T) decreases in inverse proportion to the number of processors (p)
- fixed size problem (N) overall
- often instead graphed as reciprocal, "speedup"
- "Weak scaling" (memory bound)
 - execution time remains constant, as problem size and processor number are increased in proportion
 - fixed size problem per processor
 - also known as "Gustafson scaling"



▲□▶▲□▶▲□▶▲□▶ □ のQで

Strong scaling on Blue Gene/P (Shaheen)



Figure: Strong scaling on Shaheen for different size coarse levels problems and different coarse level solvers. The straight lines on the strong scaling plot have slope -1 which is optimal.

Weak scaling on Blue Gene/P (Shaheen)



Figure: Weak scaling on Shaheen with a breakdown of time spent in different phases of the solution process. Times are for the full grid-sequenced problem, not just the finest level solve.

One high-accuracy solve costs 30 times as much as a residual evaluation

about 15 to reach truncation error

1000 times faster than existing methods

(Brown, Smith, Ahmadia 2011; submitted to JGR)

▲□▶▲□▶▲□▶▲□▶ ▲□ ● のへで

One high-accuracy solve costs 30 times as much as a residual evaluation

about 15 to reach truncation error

1000 times faster than existing methods

(Brown, Smith, Ahmadia 2011; submitted to JGR)

Standard shallow approximations

- Shallow Ice Approximation (SIA):
 - Purely local definition of velocity

$$u(z) = -(\rho g)^{\mathfrak{n}} \int_{b}^{z} A(T(z))(h-z)^{\mathfrak{n}} \left| \overline{\nabla} h \right|^{\mathfrak{n}-1} \overline{\nabla} h$$

- No membrane stresses so only acceptable for $\lambda \gg 1$
- No solve so costs similar to one residual evaluation per time step
- "Shelfy Stream" Approximation (SSA)
 - Need to solve elliptic problem posed in the map plane (2D):

$$-\overline{\nabla} \cdot \begin{bmatrix} H\overline{\eta} \begin{pmatrix} 4\overline{u}_x + 2\overline{v}_y & \overline{v}_x + \overline{u}_y \\ \overline{v}_x + \overline{u}_y & 2\overline{u}_x + 4\overline{v}_y \end{pmatrix} \end{bmatrix} + \beta^2 \overline{u} + \rho g H \overline{\nabla} h = 0$$
$$\eta(\theta, \gamma) = \frac{B(\theta)}{2} (\gamma_0 + \gamma)^{\frac{1-\mathfrak{n}}{2\mathfrak{n}}}, \quad \mathfrak{n} \approx 3$$
$$\gamma = \overline{u}_x^2 + \overline{v}_y^2 + \overline{u}_x \overline{v}_y + \frac{1}{4} (\overline{u}_y + \overline{v}_x)^2$$

< □ > < 同 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

No vertical shear so only acceptable when $\lambda \ll 1$

Standard shallow approximations

- Shallow Ice Approximation (SIA):
 - Purely local definition of velocity

$$u(z) = -(\rho g)^{\mathfrak{n}} \int_{b}^{z} A(T(z))(h-z)^{\mathfrak{n}} \left| \overline{\nabla} h \right|^{\mathfrak{n}-1} \overline{\nabla} h$$

- No membrane stresses so only acceptable for $\lambda \gg 1$
- No solve so costs similar to one residual evaluation per time step
- "Shelfy Stream" Approximation (SSA)
 - Need to solve elliptic problem posed in the map plane (2D):

$$-\overline{\nabla} \cdot \begin{bmatrix} H\overline{\eta} \begin{pmatrix} 4\overline{u}_x + 2\overline{v}_y & \overline{v}_x + \overline{u}_y \\ \overline{v}_x + \overline{u}_y & 2\overline{u}_x + 4\overline{v}_y \end{pmatrix} \end{bmatrix} + \beta^2 \overline{u} + \rho g H \overline{\nabla} h = 0$$
$$\eta(\theta, \gamma) = \frac{B(\theta)}{2} (\gamma_0 + \gamma)^{\frac{1-\mathfrak{n}}{2\mathfrak{n}}}, \quad \mathfrak{n} \approx 3$$
$$\gamma = \overline{u}_x^2 + \overline{v}_y^2 + \overline{u}_x \overline{v}_y + \frac{1}{4} (\overline{u}_y + \overline{v}_x)^2$$

< □ > < 同 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

• No vertical shear so only acceptable when $\lambda \ll 1$

Vertically-integrated Hybrids

- Daniel Goldberg 2010, same order of accuracy as hydrostatic
 - Vertically average "membrane" part of hydrostatic equations

$$-\overline{\nabla} \cdot \left[\overline{\eta} \begin{pmatrix} 4\overline{u}_x + 2\overline{v}_y & \overline{v}_x + \overline{u}_y \\ \overline{v}_x + \overline{u}_y & 2\overline{u}_x + 4\overline{v}_y \end{pmatrix}\right] - \left[\eta \begin{pmatrix} u_z \\ v_z \end{pmatrix}\right]_z + \beta^2 \overline{u} + \rho g H \overline{\nabla} h = 0$$
$$\eta(\theta, \gamma) = \frac{B(\theta)}{2} (\gamma_0 + \gamma)^{\frac{1-n}{2n}}, \qquad \mathfrak{n} \approx 3$$
$$\gamma = \overline{u}_x^2 + \overline{v}_y^2 + \overline{u}_x \overline{v}_y + \frac{1}{4} (\overline{u}_y + \overline{v}_x)^2 + \frac{1}{4} u_z^2 + \frac{1}{4} v_z^2$$

- Solve by integrating *z*-dependence and η, solve linear elliptic problem in map plane for *ū*, iterate (Picard, ≈ 50 its)
- Evaluating viscosity (or a Newton residual) costs about one hydrostatic residual
- Bueler and Brown 2009, used in PISM
 - Ad-hoc combination of independent SSA and SIA solutions
 - Lower formal order of accuracy, but nonlinear solve is strictly 2D

Non-Newtonian Stokes system: velocity *u*, pressure *p*

$$-\nabla \cdot (\eta Du) + \nabla p - f = 0$$
$$\nabla \cdot u = 0$$

$$Du = \frac{1}{2} \left(\nabla u + (\nabla u)^T \right)$$

$$\gamma(Du) = \frac{1}{2} Du : Du$$

$$\eta(\gamma) = B(\theta, \dots) \left(\gamma_0 + \gamma \right)^{\frac{p-2}{2}}$$

$$\mathfrak{p} = 1 + \frac{1}{\mathfrak{n}} \approx \frac{4}{3}$$

$$T = 1 - n \otimes n$$

with boundary conditions

$$\begin{split} (\eta Du - p1) \cdot n &= \begin{cases} 0 & \text{free surface} \\ -\rho_w zn & \text{ice-ocean interface} \\ u &= 0 & \text{frozen bed}, \theta < \theta_0 \\ u \cdot n &= g_{\text{melt}}(Tu, \ldots) \\ T(\eta Du - p1) \cdot n &= g_{\text{slip}}(Tu, \ldots) \end{cases} \text{ nonlinear slip}, \theta \geq \theta_0 \\ g_{\text{slip}}(Tu) &= \beta_{\text{m}}(\ldots) |Tu|^{\text{m}-1}Tu \\ \text{Navier m} = 1, & \text{Weertman m} \approx \frac{1}{3}, & \text{Coulomb m} = 0. \end{split}$$

Stokes challenges

Mass conservation is critical

- Staggered grid finite difference (hard to deal with geometry)
- Stabilized methods (conservation artifacts when non-smooth)
- Inf-sup stable mixed finite element method
 - Use discontinuous pressure to enforce local mass conservation
 - Inf-sup constant decays like $\sqrt{\varepsilon}$ for $Q_k P_{k-1}^{\mathsf{disc}}$
 - Sub-optimal order of accuracy for $Q_k Q_{k-2}^{\text{disc}}$

Solving saddle-point problems

- Not uniformly elliptic: solvers are much less robust
- Standard preconditioners do not work
- Coupled multigrid with Vanka smoothers offer best performance, not robust for stretched grids or anisotropic viscosity

▲□▶ ▲□▶ ▲ □▶ ▲ □▶ ▲ □ ● ● ● ●

 Block preconditioners require approximate commutators, fragile for strong anisotropy and non-smooth viscosity

Outlook

- We have textbook multigrid efficiency for hydrostatic equations
- All other models are currently slower at high resolution because there are no scalable implementations
- Daniel Goldberg's model could be as much as 4 times faster, probably closer to 2 times
- Bueler & Brown's model (or SSA) could be up to 10 times faster
- Technical challenges for Stokes
- Bathymetry is rough enough that we should solve Stokes
- Singularities: reentrant corners, transition from frozen to slip bounadry conditions, grounded margins, grounding lines
- Implicit time integration

▲□▶▲圖▶▲≣▶▲≣▶ ■ の久ぐ