

Commuting block preconditioning with multigrid

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Multiphysics problems

Examples

- ▶ Saddle-point problems (e.g. incompressibility, contact)
- ▶ Stiff waves (e.g. low-Mach combustion)
- ▶ Mixed type (e.g. radiation hydrodynamics, ALE free-surface flows)
- ▶ Multi-domain problems (e.g. fluid-structure interaction)
- ▶ Full space PDE-constrained optimization

Software/algorithmic considerations

- ▶ Separate groups develop different “physics” components
- ▶ Do not know a priori which methods will have good algorithmic properties
- ▶ Achieving high throughput is more complicated
- ▶ Multiple time and/or spatial scales
 - ▶ Splitting methods are delicate, often not in asymptotic regime
 - ▶ Strongest nonlinearities usually non-stiff: prefer explicit for TVD limiters/shocks

The Great Solver Schism: Monolithic or Split?

Monolithic

- ▶ Direct solvers
- ▶ Coupled Schwarz
- ▶ Coupled Neumann-Neumann
(need unassembled matrices)
- ▶ Coupled multigrid
- X Need to understand local spectral and compatibility properties of the coupled system

- ▶ Preferred data structures depend on which method is used.
- ▶ Interplay with geometric multigrid.

Split

- ▶ Physics-split Schwarz
(based on relaxation)
- ▶ Physics-split Schur
(based on factorization)
 - ▶ approximate commutators
SIMPLE, PCD, LSC
 - ▶ segregated smoothers
 - ▶ Augmented Lagrangian
 - ▶ “parabolization” for stiff waves
- X Need to understand global coupling strengths

Multi-physics coupling in PETSc



Momentum

Pressure

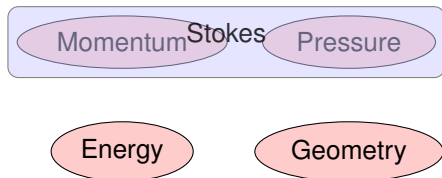
- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers, fieldsplit inside multigrid, multigrid inside fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (e.g. symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Multi-physics coupling in PETSc



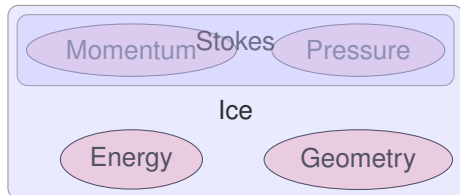
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Multi-physics coupling in PETSc



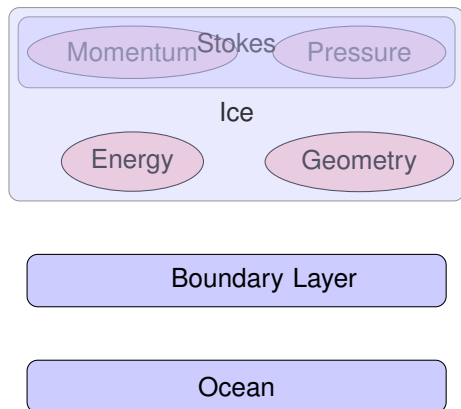
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Splitting for Multiphysics

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} f \\ g \end{bmatrix}$$

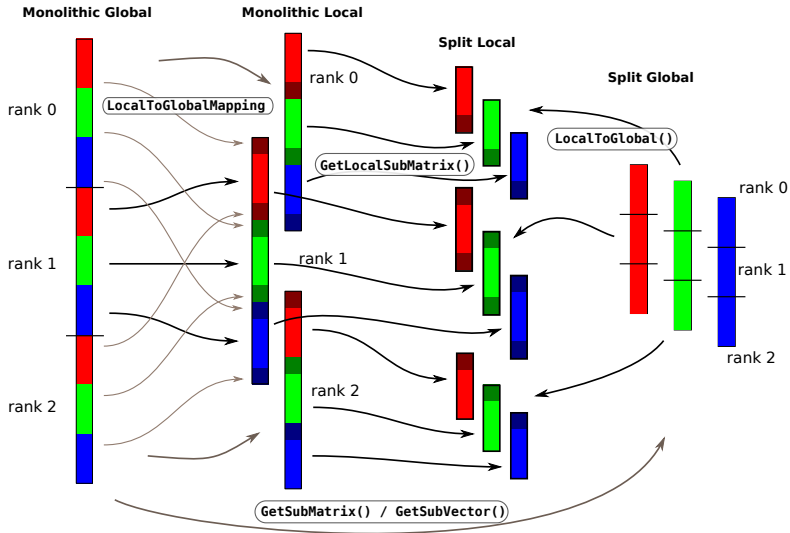
- ▶ Relaxation: `-pc_fieldsplit_type`
`[additive,multiplicative,symmetric_multiplicative]`

$$\begin{bmatrix} A & \\ & D \end{bmatrix}^{-1} \quad \begin{bmatrix} A & \\ C & D \end{bmatrix}^{-1} \quad \begin{bmatrix} A & \\ & 1 \end{bmatrix}^{-1} \left(1 - \begin{bmatrix} A & B \\ & 1 \end{bmatrix} \begin{bmatrix} A & \\ C & D \end{bmatrix}^{-1} \right)$$

- ▶ Gauss-Seidel inspired, works when fields are loosely coupled
- ▶ Factorization: `-pc_fieldsplit_type schur`

$$\begin{bmatrix} A & B \\ & S \end{bmatrix}^{-1} \begin{bmatrix} 1 & \\ CA^{-1} & 1 \end{bmatrix}^{-1}, \quad S = D - CA^{-1}B$$

- ▶ robust (exact factorization), can often drop lower block
- ▶ how to precondition S which is usually dense?
 - ▶ interpret as differential operators, use approximate commutators



Work in Split Local space, matrix data structures reside in any space.

Multiphysics Assembly Code: Jacobians

```
FormJacobian_Coupled(SNES snes,Vec X,Mat J,Mat B,...) {  
  // Access components as for residuals  
  MatGetLocalSubMatrix(B,is[0],is[0],&Buu);  
  MatGetLocalSubMatrix(B,is[0],is[1],&Buk);  
  MatGetLocalSubMatrix(B,is[1],is[0],&Bku);  
  MatGetLocalSubMatrix(B,is[1],is[1],&Bkk);  
  FormJacobianLocal_U(user,&infou,u,k,Buu);           // single physics  
  FormJacobianLocal_UK(user,&infou,&infok,u,k,Buk);   // coupling  
  FormJacobianLocal_KU(user,&infou,&infok,u,k,Bku);   // coupling  
  FormJacobianLocal_K(user,&infok,u,k,Bkk);           // single physics  
  MatRestoreLocalSubMatrix(B,is[0],is[0],&Buu);  
  // More restores
```

- ▶ Assembly code is independent of matrix format
- ▶ Single-physics code is used unmodified for coupled problem
- ▶ No-copy fieldsplit:
-pack_dm_mat_type nest -pc_type fieldsplit
- ▶ Coupled direct solve:
-pack_dm_mat_type aij -pc_type lu -pc_factor_mat_solver_package mumps

```
MatGetLocalSubMatrix(Mat A,IS rows,IS cols,Mat *B);
```

- ▶ Primarily for assembly
 - ▶ B is not guaranteed to implement `MatMult`
 - ▶ The communicator for B is not specified, only safe to use non-collective ops (unless you check)
- ▶ IS represents an index set, includes a block size and communicator
- ▶ `MatSetValuesBlockedLocal()` is implemented
- ▶ `MatNest` returns nested submatrix, no-copy
- ▶ No-copy for Neumann-Neumann formats (unassembled across procs, e.g. BDDC, FETI-DP)
- ▶ Most other matrices return a lightweight proxy `Mat`
 - ▶ `COMM_SELF`
 - ▶ Values not copied, does not implement `MatMult`
 - ▶ Translates indices to the language of the parent matrix
 - ▶ Multiple levels of nesting are flattened

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit
```

```
-pc_field_split_type
```

```
-fieldsplit_0_pc_type ml
```

```
-fieldsplit_0_ksp_type preonly
```

$$\begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix}$$

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit  
-pc_field_split_type additive  
-fieldsplit_0_pc_type ml  
-fieldsplit_0_ksp_type preonly  
-fieldsplit_1_pc_type jacobi  
-fieldsplit_1_ksp_type preonly
```

$$\begin{pmatrix} \hat{A} & 0 \\ 0 & I \end{pmatrix}$$

Cohouet and Chabard, *Some fast 3D finite element solvers for the generalized Stokes problem*, 1988.

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit  
-pc_field_split_type  
multiplicative  
  
-fieldsplit_0_pc_type ml  
-fieldsplit_0_ksp_type preonly  
  
-fieldsplit_1_pc_type jacobi  
-fieldsplit_1_ksp_type preonly
```

$$\begin{pmatrix} \hat{A} & B \\ 0 & I \end{pmatrix}$$

Elman, *Multigrid and Krylov subspace methods for the discrete Stokes equations*, 1994.

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit
-pc_field_split_type schur
-fieldsplit_0_pc_type ml
-fieldsplit_0_ksp_type preonly
-fieldsplit_1_pc_type none
-fieldsplit_1_ksp_type minres
-pc_fieldsplit_schur_factorization_type diag
```

$$\begin{pmatrix} \hat{A} & 0 \\ 0 & -\hat{S} \end{pmatrix}$$

May and Moresi, *Preconditioned iterative methods for Stokes flow problems arising in computational geodynamics*, 2007.

Olshanskii, Peters, and Reusken *Uniform preconditioners for a parameter dependent saddle point problem with application to generalized Stokes interface equations*, 2006.

Stokes Example

The common block preconditioners for Stokes require only options:

`-pc_type fieldsplit`

`-pc_field_split_type schur`

`-fieldsplit_0_pc_type ml`

`-fieldsplit_0_ksp_type preonly`

`-fieldsplit_1_pc_type none`

`-fieldsplit_1_ksp_type minres`

`-pc_fieldsplit_schur_factorization_type lower`

May and Moresi, *Preconditioned iterative methods for Stokes flow problems arising in computational geodynamics*, 2007.

$$\begin{pmatrix} \hat{A} & 0 \\ B^T & \hat{S} \end{pmatrix}$$

Stokes Example

The common block preconditioners for Stokes require only options:

`-pc_type fieldsplit`

`-pc_field_split_type schur`

`-fieldsplit_0_pc_type ml`

`-fieldsplit_0_ksp_type preonly`

`-fieldsplit_1_pc_type none`

`-fieldsplit_1_ksp_type minres`

`-pc_fieldsplit_schur_factorization_type upper`

$$\begin{pmatrix} \hat{A} & B \\ 0 & \hat{S} \end{pmatrix}$$

May and Moresi, *Preconditioned iterative methods for Stokes flow problems arising in computational geodynamics*, 2007.

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit  
-pc_field_split_type schur  
-fieldsplit_0_pc_type ml  
-fieldsplit_0_ksp_type preonly  
-fieldsplit_1_pc_type lsc  
-fieldsplit_1_ksp_type minres  
-pc_fieldsplit_schur_factorization_type full
```

$$\begin{pmatrix} \hat{A} & B \\ 0 & \hat{S}_{LSC} \end{pmatrix}$$

May and Moresi, *Preconditioned iterative methods for Stokes flow problems arising in computational geodynamics*, 2007.

Elman, Howle, Shadid, Shuttleworth, and Tuminaro, *Block preconditioners based on approximate commutators*, 2006.

Stokes Example

The common block preconditioners for Stokes require only options:

```
-pc_type fieldsplit
```

```
-pc_field_split_type schur
```

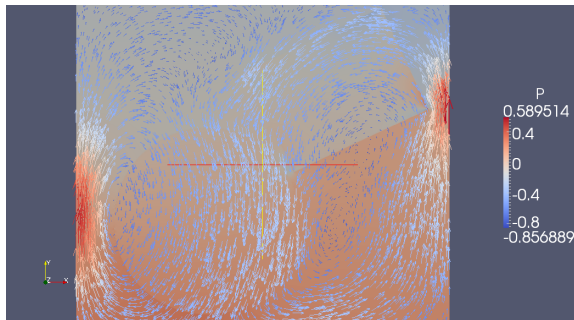
```
-pc_fieldsplit_schur_factorization_type
```

$$\begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} \begin{pmatrix} \hat{A} & 0 \\ 0 & \hat{S} \end{pmatrix} \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix}$$

Coupled MG for Stokes, split smoothers

$$J = \begin{pmatrix} A & B^T \\ B & C \end{pmatrix}$$

$$P_{\text{smooth}} = \begin{pmatrix} A_{\text{SOR}} & 0 \\ B & M \end{pmatrix}$$



```
-pc_type mg -pc_mg_levels 5 -pc_mg_galerkin  
-mg_levels_pc_type fieldsplit  
-mg_levels_pc_fieldsplit_block_size 3  
-mg_levels_pc_fieldsplit_0_fields 0,1  
-mg_levels_pc_fieldsplit_1_fields 2  
-mg_levels_fieldsplit_0_pc_type sor
```

Rediscretized Multigrid using DM

- ▶ DM manages problem data beyond purely algebraic objects
 - ▶ structured, redundant, and (less mature) unstructured implementations in PETSc
 - ▶ third-party implementations
- ▶ `DMCoarsen(dmfine, coarse_comm, &coarsedm)` to create “geometric” coarse level
 - ▶ Also `DMRefine()` for grid sequencing and convenience
 - ▶ `DMCoarsenHookAdd()` for external clients to move resolution-dependent data for rediscretization and FAS
- ▶ `DMCreateInterpolation(dmcoarse, dmfine, &Interp, &Rscale)`
 - ▶ Usually uses geometric information, can be operator-dependent
 - ▶ Can be improved subsequently, e.g. using energy-minimization from AMG
- ▶ `DMCreateDecomposition(dm, &nplits, &splitnames, &splits, &dms)`
 - ▶ New/tentative API to expose split information to preconditioner and nonlinear solvers
 - ▶ Can have multiple named decompositions
- ▶ Resolution-dependent solver-specific callbacks use attribute caching on DM.
 - ▶ Managed by solvers, not visible to users unless they need exotic things (e.g. custom homogenization, reduced models)

Monolithic nonlinear solvers

Coupled nonlinear multigrid accelerated by NGMRES with multi-stage smoothers

```
-lidvelocity 200 -grashof 1e4
-snes_grid_sequence 5 -snes_monitor -snes_view
-snes_type ngmres
-npc_snes_type fas
-npc_snes_max_it 1
-npc_fas_coarse_snes_type ls
-npc_fas_coarse_ksp_type preonly
-npc_fas_snes_type ms
-npc_fas_snes_ms_type vltp61
-npc_fas_snes_max_it 1
-npc_fas_ksp_type preonly
-npc_fas_pc_type pbjacobi
-npc_fas_snes_max_it 1
```

- ▶ Uses only residuals and point-block diagonal
- ▶ High arithmetic intensity and parallelism

Nonlinear solvers in PETSc SNES

LS, TR Newton-type with line search and trust region

NRichardson Nonlinear Richardson, usually preconditioned

VIRS, VIRSAUG, and VISS reduced space and semi-smooth methods for variational inequalities

QN Quasi-Newton methods like BFGS

NGMRES Nonlinear GMRES

NCG Nonlinear Conjugate Gradients

SORQN Multiplicative Schwarz quasi-Newton

GS Nonlinear Gauss-Seidel/multiplicative Schwarz sweeps

FAS Full approximation scheme (nonlinear multigrid)

MS Multi-stage smoothers, often used with FAS for hyperbolic problems

Shell Your method, often used as a (nonlinear) preconditioner

Quasi-Newton revisited: ameliorating setup costs

▶ Newton-Krylov with analytic Jacobian

Lag	FunctionEval	JacobianEval	PCSetUp	PCApply
1 bt	12	8	8	31
1 cp	31	6	6	24
2 bt		— diverged —		
2 cp	41	4	4	35
3 cp	50	4	4	44

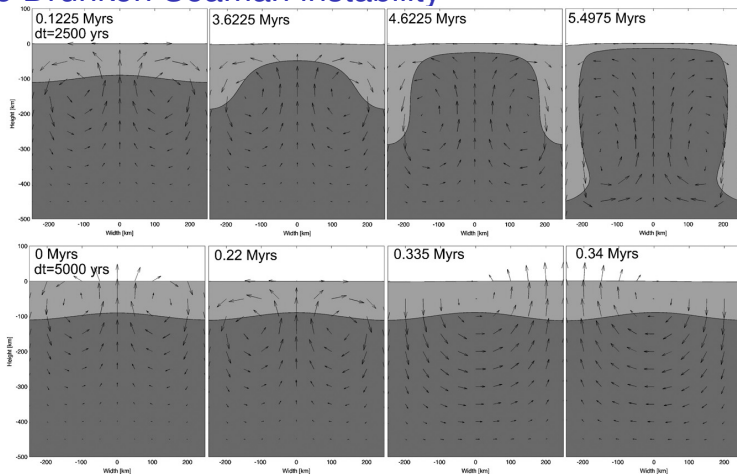
▶ Jacobian-free Newton-Krylov with lagged preconditioner

Lag	FunctionEval	JacobianEval	PCSetUp	PCApply
1 bt	23	11	11	31
2 bt	48	4	4	36
3 bt	64	3	3	52
4 bt	87	3	3	75

▶ Limited-memory Quasi-Newton/BFGS with lagged solve for H_0

Restart	H_0	FunctionEval	JacobianEval	PCSetUp	PCApply
1 cp	10^{-5}	17	4	4	35
1 cp	preonly	21	5	5	10
3 cp	10^{-5}	21	3	3	43
3 cp	preonly	23	3	3	11
6 cp	10^{-5}	29	2	2	60
6 cp	preonly	29	2	2	14

The Drunken Seaman instability



- ▶ Subduction and mantle convection with a free surface.
- ▶ Free surface critical to long-term dynamics (e.g. mountain range formation)
- ▶ Advective 0.01 CFL for stability.
- ▶ Semi-implicit helps: Kaus, Mühlhaus, and May, 2010

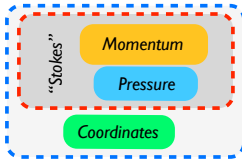


Stokes + Implicit Free Surface

$$\left[\eta D_{ij}(\mathbf{u}) \right]_{,j} - p_{,i} = f_i$$

$$u_{k,k} = 0$$

$$\hat{x}_i = \hat{x}_i^{t-\Delta t} + \Delta t u_i(\hat{x}_i)$$



COORDINATE RESIDUALS

$$F_x := -u_i + \frac{\hat{x}_i}{\Delta t} - \frac{\hat{x}_i^{t-\Delta t}}{\Delta t}$$

[We use a full Lagrangian update of our mesh, with no remeshing]

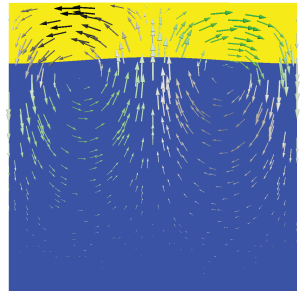
JACOBIAN

$$J_{si} = \begin{bmatrix} A + \delta_{\hat{x}} A & B + \delta_{\hat{x}} B & J_{ac} \\ B^T + \delta_{\hat{x}} B^T & 0 & J_{bc} \\ -I & 0 & \frac{I}{\Delta t} \end{bmatrix}$$

Reuse stokes operators and saddle point preconditioners

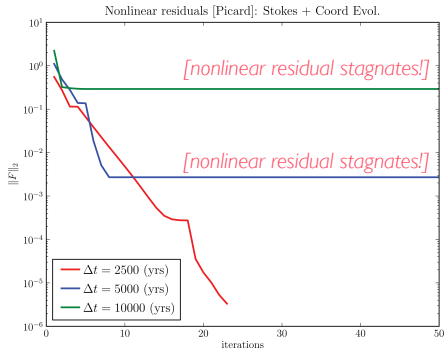
NESTED PRECONDITIONER

$$\mathcal{P}_{si} = \begin{bmatrix} \mathcal{P}_s^l \\ I \end{bmatrix} \begin{bmatrix} -\frac{I}{\Delta t} \\ \end{bmatrix} \quad \mathcal{P}_s^l = \begin{bmatrix} A & 0 \\ B^T & -S \end{bmatrix}$$

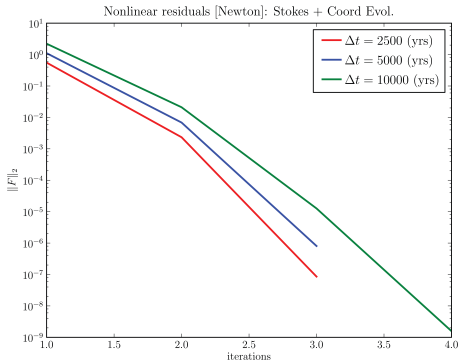


“Drunken seaman”, Rayleigh Taylor instability test case from Kaus et al., 2010. Dense, viscous material (yellow) overlying less dense, less viscous material (blue).

Stokes + Implicit Free Surface



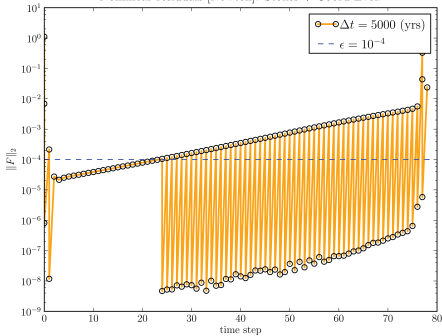
* Picard fails to converge for large time step sizes.



* Newton is robust for a wide range of time step sizes.

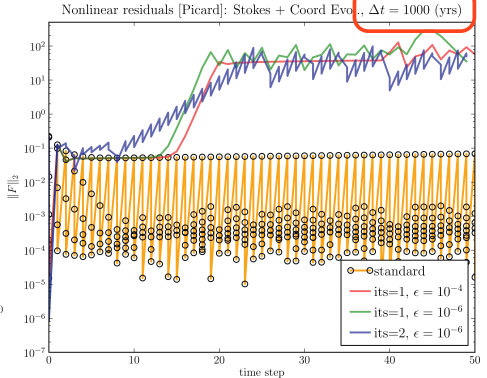
Stokes + Implicit Free Surface

Nonlinear residuals [Newton]: Stokes + Coord Evol.



- * The nonlinear residual *ALWAYS* increases from one step to the next.
- * A nonlinear solve is required to control the error.

Nonlinear residuals [Picard]: Stokes + Coord Evol., $\Delta t = 1000$ (yrs)



- * An accurate nonlinear solve on the first time step, combined with 1 or 2 nonlinear iterations on subsequent steps still results in severe errors. *This is true even when dt is small.*

Conservative (non-Boussinesq) two-phase ice flow

Find momentum density ρu , pressure p , and total energy density E :

$$(\rho u)_t + \nabla \cdot (\rho u \otimes u - \eta Du_i + p1) - \rho g = 0$$

$$\rho_t + \nabla \cdot \rho u = 0$$

$$E_t + \nabla \cdot ((E + p)u - k_T \nabla T - k_\omega \nabla \omega) - \eta Du_i : Du_i - \rho u \cdot g = 0$$

- ▶ Solve for density ρ , ice velocity u_i , temperature T , and melt fraction ω using constitutive relations.
 - ▶ Simplified constitutive relations can be solved explicitly.
 - ▶ Temperature, moisture, and strain-rate dependent rheology η .
 - ▶ High order FEM, typically Q_3 momentum & energy
- ▶ DAEs solved implicitly after semidiscretizing in space.
- ▶ Preconditioning using nested fieldsplit

Relative effect of the blocks

$$J = \begin{pmatrix} J_{uu} & J_{up} & J_{uE} \\ J_{pu} & 0 & 0 \\ J_{Eu} & J_{Ep} & J_{EE} \end{pmatrix}.$$

- J_{uu} Viscous/momentum terms, nearly symmetric, variable coefficients, anisotropy from Newton.
- J_{up} Weak pressure gradient, viscosity dependence on pressure (small), gravitational contribution (pressure-induced density variation). Large, nearly balanced by gravitational forcing.
- J_{uE} Viscous dependence on energy, very nonlinear, not very large.
- J_{pu} Divergence (mass conservation), nearly equal to J_{up}^T .
- J_{Eu} Sensitivity of energy on momentum, mostly advective transport. Large in boundary layers with large thermal/moisture gradients.
- J_{Ep} Thermal/moisture diffusion due to pressure-melting, $u \cdot \nabla$.
- J_{EE} Advection-diffusion for energy, very nonlinear at small regularization. Advection-dominated except in boundary layers and stagnant ice, often balanced in vertical.

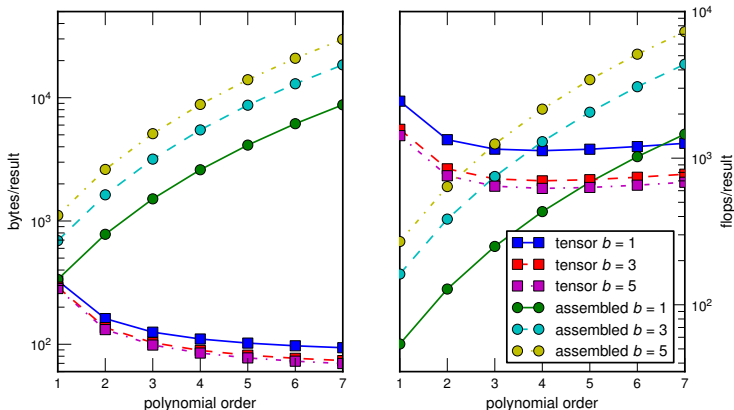
How much nesting?

$$P_1 = \begin{pmatrix} J_{uu} & J_{up} & J_{uE} \\ 0 & B_{pp} & 0 \\ 0 & 0 & J_{EE} \end{pmatrix}$$

$$P = \left[\begin{array}{cc} \begin{pmatrix} J_{uu} & J_{up} \\ J_{pu} & 0 \end{pmatrix} & \\ \begin{pmatrix} J_{Eu} & J_{Ep} \end{pmatrix} & J_{EE} \end{array} \right]$$

- ▶ B_{pp} is a mass matrix in the pressure space weighted by inverse of kinematic viscosity.
- ▶ Elman, Mihajlović, Wathen, JCP 2011 for non-dimensional isoviscous Boussinesq.
- ▶ Works well for non-dimensional problems on the cube, not for realistic parameters.
 - ▶ Low-order preconditioning full-accuracy unassembled high order operator.
 - ▶ Build these on command line with PETSc PCFieldSplit.
- ▶ Inexact inner solve using upper-triangular with B_{pp} for Schur.
- ▶ Another level of nesting.
- ▶ GCR tolerant of inexact inner solves.
- ▶ Outer converges in 1 or 2 iterations.

Performance of assembled versus unassembled



- ▶ High order Jacobian stored unassembled using coefficients at quadrature points, can use local AD
- ▶ Choose approximation order at run-time, independent for each field
- ▶ Precondition high order using assembled lowest order method
- ▶ Implementation > 70% of FPU peak, SpMV bandwidth wall < 4%

Phase field models

State variables $u = (u_1, \dots, u_N)^T$ are concentrations of different phases satisfying the inequality and sum constraints

$$u(x, t) \in G = \{v \in \mathbb{R}^d \mid v_i \geq 0, \sum_{i=1}^N v_i = 1\}, \quad \forall (x, t) \in Q.$$

Minimize free energy, reduced space active set method

$$J = \begin{pmatrix} A & 0 & 0 & -I \\ 0 & A & 0 & -I \\ 0 & 0 & A & -I \\ -I & -I & -I & 0 \end{pmatrix}, \quad P = \begin{pmatrix} A & 0 & 0 & 0 \\ 0 & A & 0 & 0 \\ 0 & 0 & A & 0 \\ -I & -I & -I & S_{\text{LSC}} \end{pmatrix}$$

```
-ksp_type fgmres -pc_type fieldsplit
-pc_fieldsplit_detect_saddle_point
-pc_fieldsplit_type schur
-pc_fieldsplit_schur_precondition self
-fieldsplit_0_ksp_type preonly
-fieldsplit_0_pc_type hypre
-fieldsplit_1_ksp_type fgmres
-fieldsplit_1_pc_type lsc
```

IMEX time integration in PETSc

- ▶ Additive Runge-Kutta IMEX methods

$$G(t, x, \dot{x}) = F(t, x)$$

$$J_\alpha = \alpha G_{\dot{x}} + G_x$$

- ▶ User provides:
 - ▶ `FormRHSFunction(ts, t, x, F, void *ctx);`
 - ▶ `FormIFunction(ts, t, x, \dot{x}, G, void *ctx);`
 - ▶ `FormIJacobian(ts, t, x, \dot{x}, \alpha, J, J_p, mstr, void *ctx);`
- ▶ L-stable DIRK for stiff part G
- ▶ Choice of explicit method, e.g. SSP
- ▶ Orders 2 through 5, embedded error estimates
- ▶ Dense output, hot starts for Newton
- ▶ More accurate methods if G is linear, also Rosenbrock-W
- ▶ Can use preconditioner from classical “semi-implicit” methods
- ▶ Extensible adaptive controllers, can change order within a family
- ▶ Easy to register new methods: `TSARKIMEXRegister()`
- ▶ Eliminate many interface quirks
- ▶ Single step interface so user can have own time loop

Outlook on Solver Composition

- ▶ Unintrusive composition of multigrid and block preconditioning
- ▶ We can build many preconditioners from the literature *on the command line*
- ▶ User code does not depend on matrix format, preconditioning method, nonlinear solution method, time integration method (implicit or IMEX), or size of coupled system (except for driver).
- ▶ Similar infrastructure extends to nonlinear methods

In development

- ▶ Distributive relaxation, Vanka smoothers, coarsening for “dual” variables
- ▶ Improving operator-dependent semi-geometric multigrid
- ▶ More automatic spectral analysis and smoother optimization
- ▶ Automated support for mixing analysis into levels
- ▶ Nonlinear change of basis for preconditioner
- ▶ Better integration with IMEX time stepping