Parallel Computing Strategy for Multi-Size-Mesh, Multi-Time-Step DRP Scheme

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The multi-size-mesh multi-time-step DRP scheme (Tam & Kurbatskii 2003) is suited for numerical simulations of multiple-scales aeroacoustics problems. In regions where there are high flow gradients (jet or flow near walls), small grid sizes to resolve small scales are needed. In regions where sound dominates, larger grid sizes for long sound wave lengths may be used to save computation resources. Time steps are controlled by local grid sizes for numerical stability and accuracy. It is very inefficient to use a single time step for all the mesh points, as unnecessary computation has to be performed over mesh points with large mesh sizes. One unique feature of the DRP scheme is its multi-time step marching capability. The scheme synchronizes the size of the time step with the spatial mesh size. Half of the computations are done over regions with the highest resolution where time scale is the shortest.

Because of the multiple time steps, one must be careful when developing a parallel computing strategy for the DRP scheme. In this section we first analyze the serial computing of this scheme, and then propose parallel computing methods accordingly. To illustrate the idea, we will use the slit resonator in a two dimensional impedance tube as an example. The configuration is shown by Fig.1. Details of the simulation are in Tam et.al.2005.

Serial Computing

Two properties need to be taken into account when implementing a scheme with multi-size-mesh and multi-time-step. First, multi-size-mesh requires that the physics domain be divided into subdomains (Fig.2). Grid size is uniform in each subdomain. The smallest grid size, $D$, is in subdomains around the slit mouth where viscous effect is the strongest. Grid sizes are increased in subdomains away from the slit mouth by a factor of 2, i.e., $D_2 = 2D$, $D_4 = 4D$, $D_8 = 8D$, etc. In the simulation of the slit-resonator impedance tube in Tam et.al.2005, grid sizes up to $D_{128} = 128D$ are used. In Fig.2 only grid sizes up to $D_{8}$ are shown for clarity. For each subdomain, information outside of its boundaries is needed before spatial derivatives can be computed. Therefore data exchanges are necessary between adjacent subdomains.
Second, due to multiple time steps, the number of subdomains involved in computation is different at different time level \( n \). Subdomains in which computations are performed at time \( n\Delta t \) are shown by Fig.3(a). \((m_k \equiv \text{mod}(m,k) = m \text{ int}(m/k) \cdot k \) in Fig.3.) At time level \( n = 0 \) all the subdomains are involved in the computation. At \( n = 1 \) computation is done only in \( \Box_\Delta \) subdomains (subdomains with grid size \( \Box \)). At \( n = 2 \), \( \Box_\Delta \) and \( \Box_\Delta/2 \) subdomains are involved. The relation between physics time and CPU time is shown in Fig.4. It is clear that the number of subdomains involved in computation, and thus CPU time, is different at each time level \( n \).

At an interface between two subdomains with different grid sizes, flow variable update at half time level is needed in the coarser subdomain. This updating must be done before computing spatial derivatives in the finer subdomain. Therefore the computation order at each time level is crucial. It should be from coarser subdomains to finer subdomains for Fig.3(a). For example, at \( n = 0 \), \( \Box_8 \) subdomains must be first computed, then \( \Box_4 \) subdomains, \( \Box_2 \) subdomains, and finally \( \Box_\Delta \) subdomains. In each subdomain Fig.5 shows the computation sequence. Synchronization and data exchange need to be done twice, which means two times of message passing (MPI) or thread creating/terminating (OpenMP or Pthreads) are needed for parallel computing.
Fig. 3, Subdomains involved in simulation at different time levels.

Fig. 4, Relation between physics time and CPU time for Fig. 3(a).

Fig. 5, Computation sequence in each subdomain.
Parallel Partitioning

A single computation task can have multiple, concurrent execution processes. One process handles part of subdomains (domain decomposition), or part of the functions (function decomposition). Factors that affect parallel efficiency are workload balance among processes, overhead of message passing in MPI or thread creation/termination in multi-thread programming (OpenMP and Pthreads).

Only domain decomposition model will be considered for the impedance tube case. In a serial code, different number of subdomains are computed at different time level (Fig.3(a), Fig.4). A partition, say, of $\mathbb{D}$ and $\mathbb{D}_2$ subdomains for process 1, and $\mathbb{D}_4$ and $\mathbb{D}_8$ subdomains for process 2, will make unbalanced workloads among processes even there are the same amounts of grid points in both processes. For most of the time only $\mathbb{D}$ and $\mathbb{D}_2$ subdomains in process 1 are involved in computation, and process 2 is idle mostly.

Partition on Subdomains of the Same Grid Size

One may separate the computation domain into 2 or 4 parts by line $\mathbf{AB}$ in the slit and the symmetric line $\mathbf{CD}$, Fig.2. This partition distribute grid points of subdomains with the same grid size evenly among 2 or 4 processes. Data exchange between the two slit subdomains is only needed along $\mathbf{AB}$. Structure of exchanging arrays along $\mathbf{CD}$ is consistent with the column-bases array data structure in FORTRAN. Partition between two processes along line $\mathbf{AB}$ is easy to program based on an existing serial code.

Partition across Subdomains with Different Grid Sizes

Shown in Fig.3(a) is not the only computation order in a serial code. Here we propose a different computation order in Fig.3(b). At time level $n = 0$ $\mathbb{D}$ and $\mathbb{D}_2$ subdomains are computed. At $n = 1$ computation is done in $\mathbb{D}$ and $\mathbb{D}_4$ subdomains. At $n = 2$ $\mathbb{D}$ and $\mathbb{D}_2$ subdomains are computed, et.al. The physics time ~ CPU time relation is shown in Fig.6.

Fig.6, Relation between physics time and CPU time for Fig.3(b).

At each time level the computation and data exchange order is totally different from those in Fig.3(a). The computation must be performed from finer subdomains to coarser subdomains. And in each subdomain it is not correct to obtain information from finer subdomain. Instead one should transfer data from this subdomain to its coarser neighbors. As an example, the correct orders for $\mathbb{D}_2$ subdomain are: (1) exchange $\mathbf{D}, u, v, p$ between $\mathbb{D}_4$ subdomains; (2) exchange $\mathbf{D}, u, v, p$ between $\mathbb{D}_2$ and $\mathbb{D}_4$ subdomains; (3) exchange $\mathbf{D}, u, v, p$ between $\mathbb{D}_2$ subdomains if necessary; (4) compute viscous terms $\mathbf{D}_{xx}, \mathbf{D}_{xy}, \mathbf{D}_{yy}$ in
\[2\text{ subdomains and near the interfaces in } 4\text{ subdomains}; (5) exchange } i_x, i_y, j_y \text{ between } 4\text{ subdomains}; (6) exchange } i_x, i_y, j_y \text{ between } 2\text{ and } 4\text{ subdomains; (7) exchange } i_x, i_y, j_y \text{ between } 2\text{ subdomains is necessary; (8) update } j, u, v, p \text{ to the next time level in } 2\text{ subdomains.}

The advantage of this new order is, the number of subdomains involved at one time level is 2 most of the time. One may designate 2 subdomains to process 1 and all others to process 2. If message passing model is used, the data exchange is needed along \text{EFGH and PQRS in Fig.2, which may need more message passing CPU time than the partition method on each domain. But as we will see later, message passing time is very small compared to computation time. The advantage of this partition is that it is easier to program based on a serial code.}

\textit{Combined Partition}

The two partition methods, partition on subdomains with the same grid size and partition across subdomains with different grid sizes, can be combined to support 8 or more processes in this case.

\textit{Parallel Computation Implementation}

\textit{Parallel Programming Models}

The computation was performed on the IBM RS/6000 SP3 supercomputer at Florida State University. IBM SP3 has a parallel architecture with hybrid \textit{shared} and \textit{distributed} memory. It is composed of 42 nodes, 4 CPUs on each node. Each node is a shared memory component, which can be viewed as a SMP (symmetric multiprocessor) machine. Processors on a SMP node can address that machine's memory as global. On the other hand, different nodes are separated machines between which communications are undertaken by network.

There are two different parallel programming models. \textit{MPI} (message passing interface) treats all processors as single machines no matter if they are on the same node. Explicit data communication is needed among distributed memories on different machines. A MPI code is portable and scalable with large amount of processors. But it needs much effort on reprogramming serial codes, and data communication overhead needs to be taken into account.

\textit{Threads} (multi-threaded programs) models are for shared memory machines. A thread is an independent control flow within the same address space as other independent control flows in a process. There are two threads models: \textit{OpenMP} and \textit{Pthreads}. In OpenMP a serial program is augmented with directives specifying which loops (sections) are to be parallelized. The compiler automatically creates threads for the loop (section) across SMP processors. It needs less labor on reprogramming and facilitates "incremented
parallelism" for serial codes. On the other hand, in a Pthreads (POSIX) model, a process has to be threaded by hand using library functions. It needs explicit parallelism, but may have benefits when well done. No explicit data communication is needed for threads models. However they may be less portable (especially Pthreads). In cases of time dependent computational aeroacoustics (CAA), overhead of thread managing may be quite significant since at each time level threads have to be created and terminated dynamically.

IBM SP3 supports all the three parallel models (MPI, OpenMP, and Pthreads). When one task is partitioned over multiple nodes, MPI is the only choice. For processes within one node, OpenMP or Pthreads can also be used. For large application codes, experience indicates that MPI often works better than threads models. OpenMP is mostly useful on loop levels with iteration counts over 10000. If there are subroutine and function calls in the loop, variable scoping, which is the critical part of programming in threads models, becomes more difficult, and parallelization becomes less efficient or even worse than its serial version.

OpenMP or Pthreads is not suitable for the 2-D impedance tube case. Implementation shows that the code with OpenMP runs slower than the serial code. Therefore we will use MPI as our parallel model.

The domain partition strategy for the case is shown in Table 1.

<table>
<thead>
<tr>
<th>Number of Processes</th>
<th>Separation Lines (Fig.2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>AB</td>
</tr>
<tr>
<td>4</td>
<td>AB&amp;EFGH&amp;PQRS</td>
</tr>
<tr>
<td>8</td>
<td>AB&amp;EFGH&amp;PQRS&amp;CD</td>
</tr>
</tbody>
</table>

In the DRP scheme, there are roughly 388 operations to solve N.S. equations at one time step. Each operation takes \( 2.7 \times 10^7 \) second of SP3 CPU. Therefore for a typical computation domain with 100x100 grid points, the computation time of one time step is:

\[
100 \times 100 \times 388 \times 2.7 \times 10^7 \approx 0.1 \text{ Second.}
\]

Communication time is estimated by:

\[
\text{Communication Time} = \text{Latency} + \frac{\text{Message Size}}{\text{Bandwidth}}.
\]

Table 2 lists the latency and bandwidth of SP3. If the interface of two grid subdomains has 100 grid points, the total grid points at which data exchange is needed are 100x8. At each point there are 7 variables \( (\mathcal{I}, u, v, p, \mathcal{I}_x, \mathcal{I}_x, \mathcal{I}_y) \), 8 bytes each variable with double
precision. Data needs to be transferred twice (send and receive). Therefore the communication time on different nodes is:

\[
22\text{Sec.} + \frac{2\times 100\times 8\times 7\times 8\times 10^6\text{MB}}{133\text{MB/Sec.}} \sim 7.5\times 10^3\text{Sec.},
\]

which is much small compared with the computation time.

<table>
<thead>
<tr>
<th>Protocol</th>
<th>Location of 2 Processes</th>
<th>Latency</th>
<th>Bandwidth</th>
</tr>
</thead>
<tbody>
<tr>
<td>User Space</td>
<td>On different nodes</td>
<td>22 \text{Sec.}</td>
<td>133 \text{MB/Sec.}</td>
</tr>
<tr>
<td></td>
<td>On the same node</td>
<td>37 \text{Sec.}</td>
<td>72 \text{MB/Sec.}</td>
</tr>
</tbody>
</table>

Table 2, Latency and Bandwidth of IBM SP3

Suppose the fraction of running time for the part which is not parallelized is \( s \) in a code. The fraction of the remaining part, \( p = 1 - s \), is computed concurrently by \( N \) processes, Fig.7. Then speed up of the parallelization is defined as:

\[
\frac{1}{s + \frac{p}{N}}.
\]

Efficiency of the parallelization is defined as the speed up divided by the number of processes \( N \):

\[
\frac{1}{sN + p}.
\]

Table 3 shows \( p \) is extremely important for large number of processes. If \( p \) is small, the more processes are used, the more processes are wasted.
Table 3, Speed Up and Efficiency of Parallelization

<table>
<thead>
<tr>
<th>$N$</th>
<th>$p = 0.5$</th>
<th></th>
<th>$p = 0.9$</th>
<th></th>
<th>$p = 0.99$</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Speed Up</td>
<td>Efficiency</td>
<td>Speed Up</td>
<td>Efficiency</td>
<td>Speed Up</td>
<td>Efficiency</td>
</tr>
<tr>
<td>10</td>
<td>1.82</td>
<td>18.2%</td>
<td>5.26</td>
<td>50.26%</td>
<td>9.17</td>
<td>91.7%</td>
</tr>
<tr>
<td>100</td>
<td>1.98</td>
<td>1.98%</td>
<td>9.17</td>
<td>9.17%</td>
<td>50.25</td>
<td>50.25%</td>
</tr>
<tr>
<td>1000</td>
<td>1.99</td>
<td>0.199%</td>
<td>9.91</td>
<td>0.991%</td>
<td>90.99</td>
<td>9.099%</td>
</tr>
<tr>
<td>10000</td>
<td>1.99</td>
<td>0.0199%</td>
<td>9.91</td>
<td>0.0991%</td>
<td>99.02</td>
<td>0.99%</td>
</tr>
</tbody>
</table>

Uneven workload among processes has the same effect as low $p$. Fig.8 shows an example of uneven workload. Speed up of this parallelization is:

$$\frac{1}{s + s' + (p \frac{s}{s'})/N} = \frac{1}{s + s'(N \frac{1}{1})/N + p/N}.$$

Uneven workload $s'$ lowers the parallelization fraction dramatically and makes parallelization less effective.

For the impedance tube case, speed up of the 2 processes run (Table 1) is 1.9663, parallel efficiency 98.3%. For the 4 processes code, there are 10000 grid points for each of the two processes, 15738 grid points for each of the other two processes. Speed up is 3.1919, parallel efficiency: 79.8%. The 8 processes code in Table 1 wasn’t implemented.

The techniques described in this section were also used in simulations of three-dimensional slit resonators in impedance tube. (Tam et al. 2009)

**References**


