

PETSc Tutorial

About, Installation, Vectors and Matrices, Linear Solvers, Preconditioners, Distributed Arrays

Karl Rupp
`me@karlrupp.net`

Freelance Computational Scientist

Seminarzentrum-Hotel Am Spiegeln, Vienna, Austria

June 28-30, 2016



Education

Master's Degrees in Microelectronics and Mathematics

Doctoral Degree in Microelectronics

Home University: TU Wien



Interests

Efficient Numerics on Modern Hardware

High-level APIs

Semiconductor Device Simulation

Contact

Email: me@karlrupp.net

Web: <http://www.karlrupp.net/>

Find me at: Google+, Twitter, LinkedIn

Goal of this Workshop

You should learn new things about HPC

Ask Questions

Tell me if you do not understand

Ask for further details

Don't be shy

About PETSc

PETSc was developed as a Platform for **Experimentation**

We want to experiment with different

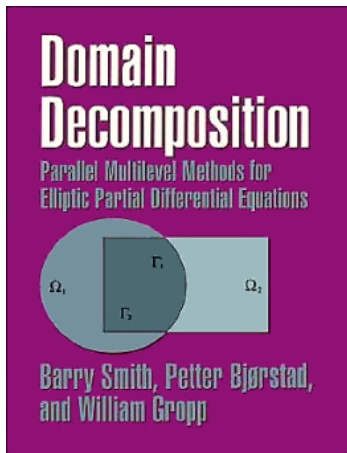
Models

Discretizations

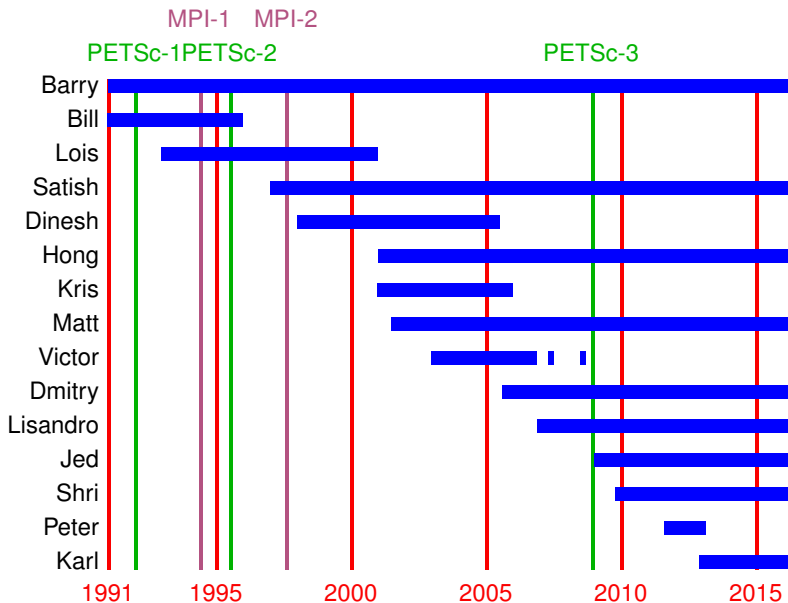
Solvers

Algorithms

These boundaries are often blurred...



Timeline



Portable Extensible Toolkit for Scientific Computing

Architecture

tightly coupled (e.g. XT5, BG/P, Earth Simulator)

loosely coupled such as network of workstations

GPU clusters (many vector and sparse matrix kernels)

Software Environment

Operating systems (Linux, Mac, Windows, BSD, proprietary Unix)

Any compiler

Usable from C, C++, Fortran 77/90, Python, and MATLAB

Real/complex, single/double/quad precision, 32/64-bit int

System Size

500B unknowns, 75% weak scalability on Jaguar (225k cores)
and Jugene (295k cores)

Same code runs performantly on a laptop

Free to everyone (BSD-style license), open development

Portable **Extensible** Toolkit for Scientific Computing

Philosophy: Everything has a plugin architecture

Vectors, Matrices, Coloring/ordering/partitioning algorithms

Preconditioners, Krylov accelerators

Nonlinear solvers, Time integrators

Spatial discretizations/topology

Example

Vendor supplies matrix format and associated preconditioner, distributes compiled shared library.

Application user loads plugin at runtime, no source code in sight.

Portable Extensible **Toolkit** for Scientific Computing

Toolset

- algorithms
- (parallel) debugging aids
- low-overhead profiling

Composability

- try new algorithms by choosing from product space
- composing existing algorithms (multilevel, domain decomposition, splitting)

Experimentation

- Impossible to pick the solver *a priori*
- PETSc's response: expose an algebra of composition
- keep solvers decoupled from physics and discretization

Portable Extensible Toolkit for **Scientific Computing**

Computational Scientists

PyLith (CIG), Underworld (Monash), Magma Dynamics (LDEO, Columbia),
PFLOTRAN (DOE), SHARP/UNIC (DOE)

Algorithm Developers (iterative methods and preconditioning)

Package Developers

SLEPc, TAO, Deal.II, Libmesh, FEniCS, PETSc-FEM, MagPar, OOFEM,
FreeCFD, OpenFVM

Funding

Department of Energy

SciDAC, ASCR ISICLES, MICS Program, INL Reactor Program

National Science Foundation

CIG, CISE, Multidisciplinary Challenge Program

Documentation and Support

Hundreds of tutorial-style examples

Hyperlinked manual, examples, and manual pages for all routines

Support from `petsc-maint@mcs.anl.gov`

Developing parallel, nontrivial PDE solvers that deliver high performance is still difficult and requires months (or even years) of concentrated effort.

*PETSc is a toolkit that can ease these difficulties and reduce the development time, but it is not a black-box PDE solver, **nor a silver bullet.***

— Barry Smith

Obtaining PETSc

Linux Package Managers

Web: <http://mcs.anl.gov/petsc>, download tarball

Git: <https://bitbucket.org/petsc/petsc>

Mercurial: <https://bitbucket.org/petsc/petsc-hg>

Installing PETSc

```
$> cd /path/to/petsc/workdir
$> git clone https://bitbucket.org/petsc/petsc.git \
    --branch maint --depth 1
$> cd petsc
```

```
$> export PETSC_DIR=$PWD PETSC_ARCH=mpich-gcc-dbg
$> ./configure --with-cc=gcc --with-fc=gfortran
    --download-fblaslapack --download-{mpich,ml,hypre}
```

Most packages can be automatically

- Downloaded

- Configured and Built (in `$PETSC_DIR/externalpackages`)

- Installed with PETSc

Works for (list incomplete)

- petsc4py

- PETSc documentation utilities (Sowing, lgrind, c2html)

- BLAS, LAPACK, BLACS, ScaLAPACK, PLAPACK

- MPICH, MPE, OpenMPI

- ParMetis, Chaco, Jostle, Party, Scotch, Zoltan

- MUMPS, Spooles, SuperLU, SuperLU_Dist, UMFPack, pARMS

- PaStiX, BLOPEX, FFTW, SPRNG

- Prometheus, HYPRE, ML, SPAI

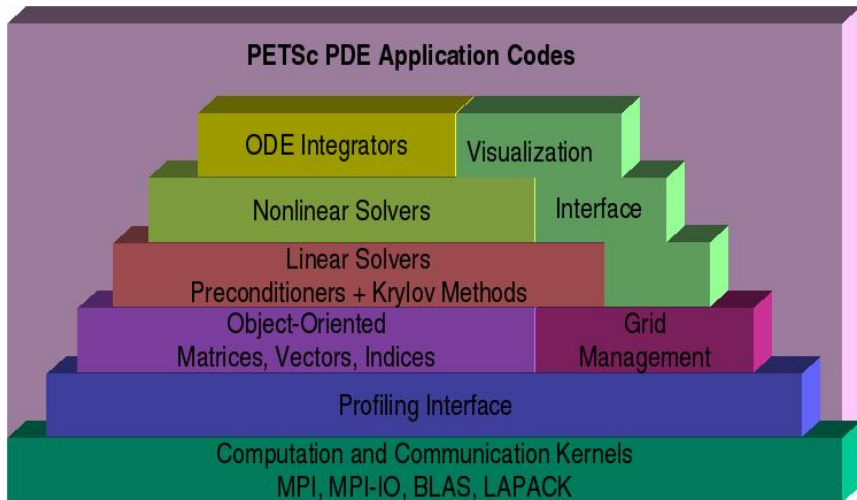
- Sundials

- Triangle, TetGen, FIAT, FFC, Generator

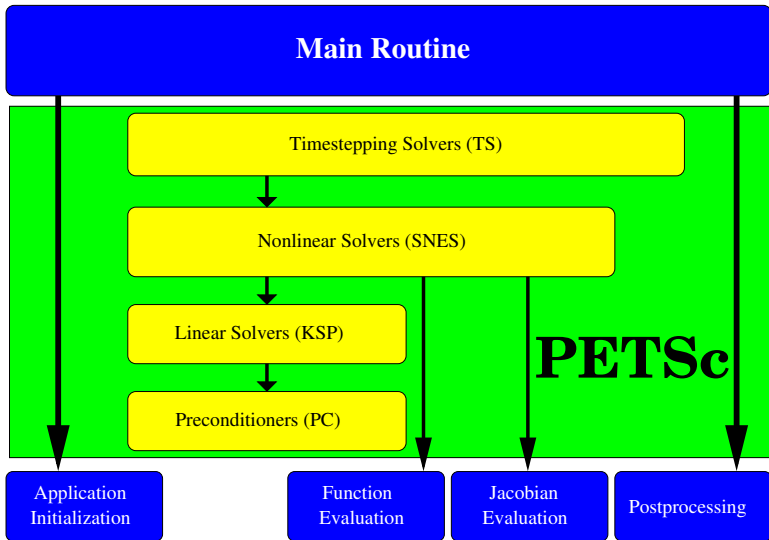
- HDF5, Boost

PETSc Pyramid

PETSc Structure



Flow Control for a PETSc Application



Vectors and Matrices

You want to think about how you decompose your data structures, how you think about them globally. [...]

If you were building a house, you'd start with a set of blueprints that give you a picture of what the whole house looks like. You wouldn't start with a bunch of tiles and say, "Well I'll put this tile down on the ground, and then I'll find a tile to go next to it."

But all too many people try to build their parallel programs by creating the smallest possible tiles and then trying to have the structure of their code emerge from the chaos of all these little pieces. You have to have an organizing principle if you're going to survive making your code parallel.

— Bill Gropp

— <http://www.rce-cast.com/Podcast/rce-28-mpich2.html>

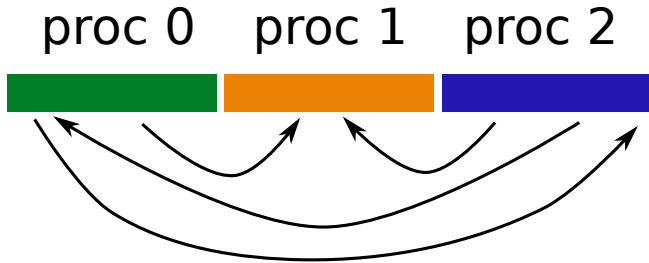
Parallel Vector Layout

proc 0 proc 1 proc 2



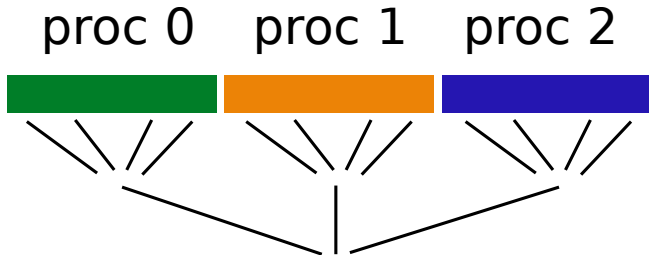
```
VecCreate(PETSC_COMM_WORLD, &x);  
VecSetSizes(x, PETSC_DECIDE, N);  
VecSetFromOptions(x);
```

Vector Gather and Scatter



```
// y[iy[i]] = x[ix[i]]  
VecScatterCreate(...);  
VecScatterBegin(...);  
VecScatterEnd(...);
```

Vector Reductions



```
VecNorm(...);  
VecDot(...);  
VecMax(...);  
...
```

Local (Sequential) Operations

Executed by an arbitrary subset of MPI ranks

Usually involve `VecGetArray()` / `VecRestoreArray()`

Collective Operations

Must be executed by all processes in the MPI communicator

Involve MPI operations (scatter, gather, reduce, etc.)

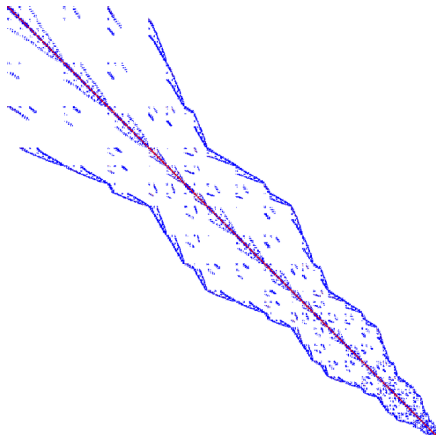
Sparse Matrices

The important data type when solving PDEs

Two main phases:

- Filling with entries (assembly)

- Application of its action (e.g. SpMV)



Matrix Memory Preallocation

PETSc sparse matrices are dynamic data structures
can add additional nonzeros freely

Dynamically adding many nonzeros
requires additional memory allocations
requires copies
can kill performance

Memory preallocation provides
the freedom of dynamic data structures
good performance

Easiest solution is to replicate the assembly code
Remove computation, but preserve the indexing code
Store set of columns for each row

Call preallocation routines for all datatypes

```
MatSeqAIJSetPreallocation()
```

```
MatMPIBAIJSetPreallocation()
```

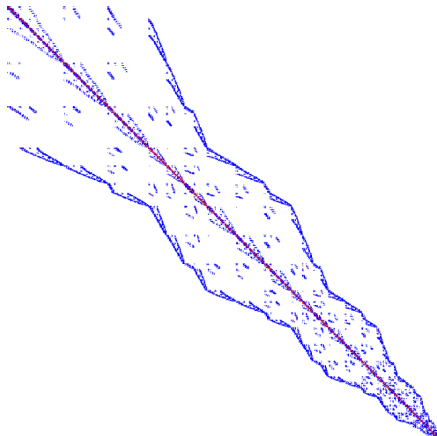
Only the relevant data will be used

Sequential Sparse Matrices

`MatSeqAIJSetPreallocation(Mat A, int nz, int nnz[])`

`nz`: expected number of nonzeros in any row

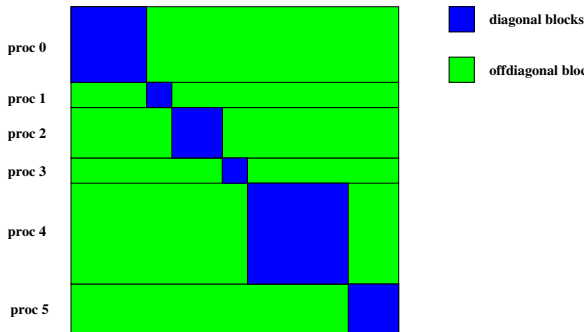
`nnz(i)`: expected number of nonzeros in row `i`



Parallel Sparse Matrix

Each process locally owns a submatrix of contiguous global rows

Each submatrix consists of diagonal and off-diagonal parts

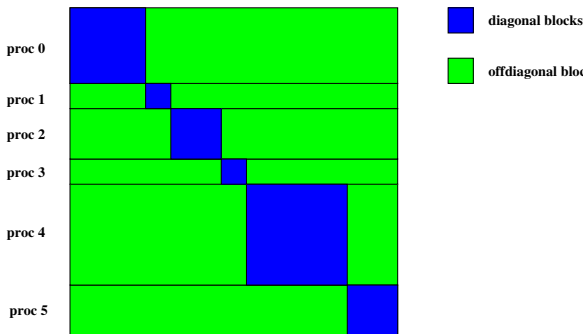


```
MatGetOwnershipRange(Mat A, int *start, int *end)
```

start: first locally owned row of global matrix

end-1: last locally owned row of global matrix

PETSc Application Integration



Proc 2			Proc 3	
25	26	27	28	29
20	21	22	23	24
15	16	17	18	19
10	11	12	13	14
5	6	7	8	9
0	1	2	3	4
Proc 0			Proc 1	

Natural numbering

Proc 2			Proc 3	
21	22	23	28	29
18	19	20	26	27
15	16	17	24	25
6	7	8	13	14
3	4	5	11	12
0	1	2	9	10
Proc 0			Proc 1	

PETSc numbering

Parallel Sparse Matrix

```
MatMPIAIJSetPreallocation(Mat A, int dnz, int dnnz[],  
                           int onz, int onnz[])
```

dnz: expected number of nonzeros in any row in the diagonal block

dnnz(i): expected number of nonzeros in row i in the diagonal block

onz: expected number of nonzeros in any row in the offdiagonal portion

onnz(i): expected number of nonzeros in row i in the offdiagonal portion

Verifying Preallocation

Use runtime options

```
-mat_new_nonzero_location_err  
-mat_new_nonzero_allocation_err
```

Use runtime option

```
-info
```

Output:

```
[proc #] Matrix size: %d X %d; storage space: %d unneeded, %d used  
[proc #] Number of mallocs during MatSetValues( ) is %d
```

```
[merlin] mpirun ex2 -log_info  
[0]MatAssemblyEnd_SeqAIJ:Matrix size: 56 X 56; storage space:  
[0] 310 unneeded, 250 used  
[0]MatAssemblyEnd_SeqAIJ:Number of mallocs during MatSetValues() is 0  
[0]MatAssemblyEnd_SeqAIJ:Most nonzeros in any row is 5  
[0]Mat_AIJ_CheckInode: Found 56 nodes out of 56 rows. Not using Inode routines  
[0]Mat_AIJ_CheckInode: Found 56 nodes out of 56 rows. Not using Inode routines  
Norm of error 0.000156044 iterations 6  
[0]PetscFinalize:PETSc successfully ended!
```

BAIJ

Like AIJ, but uses static block size

Preallocation is like AIJ, but just one index per block

SBAIJ

Only stores upper triangular part

Preallocation needs number of nonzeros in upper triangular parts of on- and off-diagonal blocks

MatSetValuesBlocked()

Better performance with blocked formats

Also works with scalar formats, if `MatSetBlockSize()` was called

Variants `MatSetValuesBlockedLocal()`, `MatSetValuesBlockedStencil()`

Change matrix format at runtime, don't need to touch assembly code

Simple 3-point stencil for 1D Laplacian

```
v[0] = -1.0; v[1] = 2.0; v[2] = -1.0;
if (rank == 0) {
  for(row = 0; row < N; row++) {
    cols[0] = row-1; cols[1] = row; cols[2] = row+1;
    if (row == 0) {
      MatSetValues(A, 1, &row, 2, &cols[1], &v[1],
        INSERT_VALUES);
    } else if (row == N-1) {
      MatSetValues(A, 1, &row, 2, cols, v, INSERT_VALUES);
    } else {
      MatSetValues(A, 1, &row, 3, cols, v, INSERT_VALUES);
    }
  }
}
MatAssemblyBegin(A, MAT_FINAL_ASSEMBLY);
MatAssemblyEnd(A, MAT_FINAL_ASSEMBLY);
```

A Better Way to Set the Elements of a Matrix

A More Efficient Way

```
v[0] = -1.0; v[1] = 2.0; v[2] = -1.0;
for(row = start; row < end; row++) {
  cols[0] = row-1; cols[1] = row; cols[2] = row+1;
  if (row == 0) {
    MatSetValues(A, 1, &row, 2, &cols[1], &v[1],
                INSERT_VALUES);
  } else if (row == N-1) {
    MatSetValues(A, 1, &row, 2, cols, v, INSERT_VALUES);
  } else {
    MatSetValues(A, 1, &row, 3, cols, v, INSERT_VALUES);
  }
}
MatAssemblyBegin(A, MAT_FINAL_ASSEMBLY);
MatAssemblyEnd(A, MAT_FINAL_ASSEMBLY);
```

Advantages

All ranks busy: Scalable!

Amount of code essentially unchanged

Definition (Matrix)

A **matrix** is a linear transformation between finite dimensional vector spaces.

Definition (Forming a matrix)

Forming or **assembling** a matrix means defining its action in terms of entries (usually stored in a sparse format).

Important Matrices

1. Sparse (e.g. discretization of a PDE operator)
2. Inverse of *anything* interesting $B = A^{-1}$
3. Jacobian of a nonlinear function $Jy = \lim_{\epsilon \rightarrow 0} \frac{F(x+\epsilon y) - F(x)}{\epsilon}$
4. Fourier transform $\mathcal{F}, \mathcal{F}^{-1}$
5. Other fast transforms, e.g. Fast Multipole Method
6. Low rank correction $B = A + uv^T$
7. Schur complement $S = D - CA^{-1}B$
8. Tensor product $A = \sum_e A_x^e \otimes A_y^e \otimes A_z^e$
9. Linearization of a few steps of an explicit integrator

Important Matrices

1. Sparse (e.g. discretization of a PDE operator)
2. Inverse of *anything* interesting $B = A^{-1}$
3. Jacobian of a nonlinear function $Jy = \lim_{\epsilon \rightarrow 0} \frac{F(x+\epsilon y) - F(x)}{\epsilon}$
4. Fourier transform $\mathcal{F}, \mathcal{F}^{-1}$
5. Other fast transforms, e.g. Fast Multipole Method
6. Low rank correction $B = A + uv^T$
7. Schur complement $S = D - CA^{-1}B$
8. Tensor product $A = \sum_e A_x^e \otimes A_y^e \otimes A_z^e$
9. Linearization of a few steps of an explicit integrator

These matrices are **dense**. Never form them.

Important Matrices

1. Sparse (e.g. discretization of a PDE operator)
2. Inverse of *anything* interesting $B = A^{-1}$
3. Jacobian of a nonlinear function $Jy = \lim_{\epsilon \rightarrow 0} \frac{F(x+\epsilon y) - F(x)}{\epsilon}$
4. Fourier transform $\mathcal{F}, \mathcal{F}^{-1}$
5. Other fast transforms, e.g. Fast Multipole Method
6. Low rank correction $B = A + uv^T$
7. Schur complement $S = D - CA^{-1}B$
8. **Tensor product** $A = \sum_e A_x^e \otimes A_y^e \otimes A_z^e$
9. **Linearization of a few steps of an explicit integrator**

These are **not very sparse**. Don't form them.

Important Matrices

1. Sparse (e.g. discretization of a PDE operator)
2. Inverse of *anything* interesting $B = A^{-1}$
3. Jacobian of a nonlinear function $Jy = \lim_{\epsilon \rightarrow 0} \frac{F(x+\epsilon y) - F(x)}{\epsilon}$
4. Fourier transform $\mathcal{F}, \mathcal{F}^{-1}$
5. Other fast transforms, e.g. Fast Multipole Method
6. Low rank correction $B = A + uv^T$
7. Schur complement $S = D - CA^{-1}B$
8. Tensor product $A = \sum_e A_x^e \otimes A_y^e \otimes A_z^e$
9. Linearization of a few steps of an explicit integrator

None of these matrices “have entries”

Iterative Solvers

What can we do with a matrix that doesn't have entries?

Krylov solvers for $Ax = b$

Krylov subspace: $\{b, Ab, A^2b, A^3b, \dots\}$

Convergence rate depends on the spectral properties of the matrix

For any popular Krylov method \mathcal{K} , there is a matrix of size m , such that \mathcal{K} outperforms all other methods by a factor at least $\mathcal{O}(\sqrt{m})$ [Nachtigal et. al., 1992]

Typically...

The action $y \leftarrow Ax$ can be computed in $\mathcal{O}(m)$

Aside from matrix multiply, the n^{th} iteration requires at most $\mathcal{O}(mn)$

Brute force minimization of residual in $\{b, Ab, A^2b, \dots\}$

1. Use Arnoldi to orthogonalize the n th subspace, producing

$$AQ_n = Q_{n+1}H_n$$

2. Minimize residual in this space by solving the overdetermined system

$$H_n y_n = e_1^{(n+1)}$$

using QR -decomposition, updated cheaply at each iteration.

Properties

Converges in n steps for all right hand sides if there exists a polynomial of degree n such that $\|p_n(A)\| < tol$ and $p_n(0) = 1$.

Residual is monotonically decreasing, robust in practice

Restarted variants are used to bound memory requirements

Linear Solvers - Krylov Methods

Using PETSc linear algebra, just add:

```
KSPSetOperators(KSP ksp, Mat A, Mat M)
KSPSolve(KSP ksp, Vec b, Vec x)
```

Can access subobjects

```
KSPGetPC(KSP ksp, PC *pc)
```

Preconditioners must obey PETSc interface

Basically just the KSP interface

Can change solver dynamically from the command line, `-ksp_type`

Linear solvers in PETSc KSP (Excerpt)

Richardson

Chebyshev

Conjugate Gradient

BiConjugate Gradient

Generalized Minimum Residual Variants

Transpose-Free Quasi-Minimum Residual

Least Squares Method

Conjugate Residual

Preconditioners

Idea: improve the conditioning of the Krylov operator

Left preconditioning

$$(P^{-1}A)x = P^{-1}b$$
$$\{P^{-1}b, (P^{-1}A)P^{-1}b, (P^{-1}A)^2P^{-1}b, \dots\}$$

Right preconditioning

$$(AP^{-1})Px = b$$
$$\{b, (P^{-1}A)b, (P^{-1}A)^2b, \dots\}$$

The product $P^{-1}A$ or AP^{-1} is *not* formed.

A *preconditioner* \mathcal{P} is a method for constructing a matrix (just a linear function, not assembled!) $P^{-1} = \mathcal{P}(A, A_p)$ using a matrix A and extra information A_p , such that the spectrum of $P^{-1}A$ (or AP^{-1}) is well-behaved.

Definition (Preconditioner)

A *preconditioner* \mathcal{P} is a method for constructing a matrix $P^{-1} = \mathcal{P}(A, A_p)$ using a matrix A and extra information A_p , such that the spectrum of $P^{-1}A$ (or AP^{-1}) is well-behaved.

P^{-1} is dense, P is often not available and is not needed

A is rarely used by \mathcal{P} , but $A_p = A$ is common

A_p is often a sparse matrix, the “preconditioning matrix”

Matrix-based: Jacobi, Gauss-Seidel, SOR, ILU(k), LU

Parallel: Block-Jacobi, Schwarz, Multigrid, FETI-DP, BDDC

Indefinite: Schur-complement, Domain Decomposition, Multigrid

Questions to ask when you see a matrix

1. What do you want to do with it?
 - Multiply with a vector
 - Solve linear systems or eigen-problems
2. How is the conditioning/spectrum?
 - distinct/clustered eigen/singular values?
 - symmetric positive definite ($\sigma(A) \subset \mathbb{R}^+$)?
 - nonsymmetric definite ($\sigma(A) \subset \{z \in \mathbb{C} : \operatorname{Re}[z] > 0\}$)?
 - indefinite?
3. How dense is it?
 - block/banded diagonal?
 - sparse unstructured?
 - denser than we'd like?
4. Is there a better way to compute Ax ?
5. Is there a different matrix with similar spectrum, but nicer properties?
6. How can we precondition A ?

Questions to ask when you see a matrix

1. What do you want to do with it?
 - Multiply with a vector
 - Solve linear systems or eigen-problems
2. How is the conditioning/spectrum?
 - distinct/clustered eigen/singular values?
 - symmetric positive definite ($\sigma(A) \subset \mathbb{R}^+$)?
 - nonsymmetric definite ($\sigma(A) \subset \{z \in \mathbb{C} : \operatorname{Re}[z] > 0\}$)?
 - indefinite?
3. How dense is it?
 - block/banded diagonal?
 - sparse unstructured?
 - denser than we'd like?
4. Is there a better way to compute Ax ?
5. Is there a different matrix with similar spectrum, but nicer properties?
6. **How can we precondition A ?**

Split into lower, diagonal, upper parts: $A = L + D + U$

Jacobi

Cheapest preconditioner: $P^{-1} = D^{-1}$

Successive over-relaxation (SOR)

$$\left(L + \frac{1}{\omega}D\right)x_{n+1} = \left[\left(\frac{1}{\omega} - 1\right)D - U\right]x_n + \omega b$$

$P^{-1} = k$ iterations starting with $x_0 = 0$

Implemented as a sweep

$\omega = 1$ corresponds to Gauss-Seidel

Very effective at removing high-frequency components of residual

Two phases

symbolic factorization: find where fill occurs, only uses sparsity pattern
numeric factorization: compute factors

LU decomposition

Ultimate preconditioner

Expensive, for $m \times m$ sparse matrix with bandwidth b , traditionally requires $\mathcal{O}(mb^2)$ time and $\mathcal{O}(mb)$ space.

Bandwidth scales as $m^{\frac{d-1}{d}}$ in d -dimensions

Optimal in 2D: $\mathcal{O}(m \cdot \log m)$ space, $\mathcal{O}(m^{3/2})$ time

Optimal in 3D: $\mathcal{O}(m^{4/3})$ space, $\mathcal{O}(m^2)$ time

Symbolic factorization is problematic in parallel

Incomplete LU

Allow a limited number of levels of fill: ILU(k)

Only allow fill for entries that exceed threshold: ILUT

Usually poor scaling in parallel

No guarantees

1-level Domain decomposition

Domain size L , subdomain size H , element size h

Overlapping/Schwarz

Solve Dirichlet problems on overlapping subdomains

No overlap: $its \in \mathcal{O}\left(\frac{L}{\sqrt{Hh}}\right)$

Overlap δ : $its \in \mathcal{O}\left(\frac{L}{\sqrt{H\delta}}\right)$

Neumann-Neumann

Solve Neumann problems on non-overlapping subdomains

$its \in \mathcal{O}\left(\frac{L}{H}\left(1 + \log \frac{H}{h}\right)\right)$

Tricky null space issues (floating subdomains)

Need subdomain matrices, not globally assembled matrix.

Multilevel variants knock off the leading $\frac{L}{H}$

Both overlapping and nonoverlapping with this bound

Hierarchy: Interpolation and restriction operators

$$\mathcal{I}^\uparrow : X_{\text{coarse}} \rightarrow X_{\text{fine}} \quad \mathcal{I}^\downarrow : X_{\text{fine}} \rightarrow X_{\text{coarse}}$$

Geometric: define problem on multiple levels, use grid to compute hierarchy

Algebraic: define problem only on finest level, use matrix structure to build hierarchy

Galerkin approximation

Assemble this matrix: $A_{\text{coarse}} = \mathcal{I}^\downarrow A_{\text{fine}} \mathcal{I}^\uparrow$

Application of multigrid preconditioner (V-cycle)

Apply pre-smoother on fine level (any preconditioner)

Restrict residual to coarse level with \mathcal{I}^\downarrow

Solve on coarse level $A_{\text{coarse}} x = r$

Interpolate result back to fine level with \mathcal{I}^\uparrow

Apply post-smoother on fine level (any preconditioner)

Multigrid convergence properties

Textbook: $P^{-1}A$ is spectrally equivalent to identity

Constant number of iterations to converge up to discretization error

Most theory applies to SPD systems

variable coefficients (e.g. discontinuous): low energy interpolants

mesh- and/or physics-induced anisotropy: semi-coarsening/line smoothers

complex geometry: difficult to have meaningful coarse levels

Deeper algorithmic difficulties

nonsymmetric (e.g. advection, shallow water, Euler)

indefinite (e.g. incompressible flow, Helmholtz)

Performance considerations

Aggressive coarsening is critical in parallel

Most theory uses SOR smoothers, ILU often more robust

Coarsest level usually solved semi-redundantly with direct solver

Multilevel Schwarz is essentially the same with different language

assume strong smoothers, emphasize aggressive coarsening

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]`

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

Gauss-Seidel inspired, works when fields are loosely coupled

Factorization: `-pc_fieldsplit_type schur`

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

robust (exact factorization), can often drop lower block
how to precondition S which is usually dense?

interpret as differential operators, use approximate commutators

Distributed Arrays

Distributed Array

Interface for topologically structured grids

Defines (topological part of) a finite-dimensional function space

Get an element from this space: `DMCreateGlobalVector()`

Provides parallel layout

Refinement and coarsening

`DMRefineHierarchy()`

Ghost value coherence

`DMGlobalToLocalBegin()`

Matrix preallocation

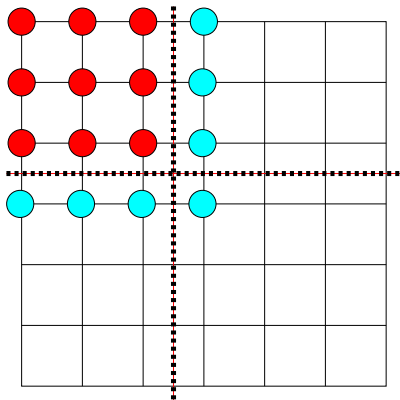
`DMCreateMatrix()` (formerly `DMGetMatrix()`)

Ghost Values

To evaluate a local function $f(x)$, each process requires

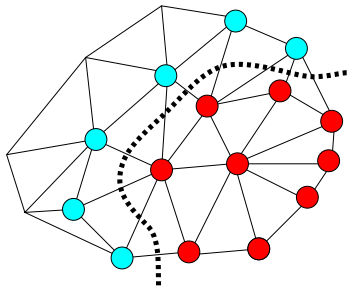
its local portion of the vector x

its **ghost values**, bordering portions of x owned by neighboring processes



● Local Node

● Ghost Node



DMDA Global Numberings

Proc 2			Proc 3	
25	26	27	28	29
20	21	22	23	24
15	16	17	18	19
10	11	12	13	14
5	6	7	8	9
0	1	2	3	4
Proc 0			Proc 1	

Natural numbering

Proc 2			Proc 3	
21	22	23	28	29
18	19	20	26	27
15	16	17	24	25
6	7	8	13	14
3	4	5	11	12
0	1	2	9	10
Proc 0			Proc 1	

PETSc numbering

DMDA Global vs. Local Numbering

Global: Each vertex has a unique id, belongs on a unique process

Local: Numbering includes vertices from neighboring processes

These are called **ghost** vertices

Proc 2			Proc 3	
X	X	X	X	X
X	X	X	X	X
12	13	14	15	X
8	9	10	11	X
4	5	6	7	X
0	1	2	3	X
Proc 0			Proc 1	

Local numbering

Proc 2			Proc 3	
21	22	23	28	29
18	19	20	26	27
15	16	17	24	25
6	7	8	13	14
3	4	5	11	12
0	1	2	9	10
Proc 0			Proc 1	

Global numbering

DM Vectors

The DM object contains only layout (topology) information

All field data is contained in PETSc `Vec`s

Global vectors are parallel

Each process stores a unique local portion

```
DMCreateGlobalVector(DM dm, Vec *gvec)
```

Local vectors are sequential (and usually temporary)

Each process stores its local portion plus ghost values

```
DMCreateLocalVector(DM dm, Vec *lvec)
```

includes ghost values!

Coordinate vectors store the mesh geometry

```
DMDAGetCoordinates(DM dm, Vec *coords)
```

Can be manipulated with their own DMDA

```
DMDAGetCoordinateDA(DM dm, DM *cda)
```

Two-step Process for Updating Ghosts

enables overlapping computation and communication

```
DMGlobalToLocalBegin(dm, gvec, mode, lvec)
```

`gvec` provides the data

`mode` is either `INSERT_VALUES` or `ADD_VALUES`

`lvec` holds the local and ghost values

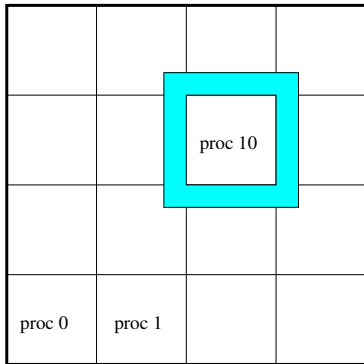
```
DMGlobalToLocalEnd(dm, gvec, mode, lvec)
```

Finishes the communication

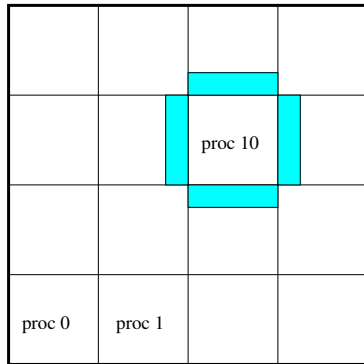
Reverse Process

Via `DMLocalToGlobalBegin()` and `DMLocalToGlobalEnd()`.

Available Stencils



Box Stencil



Star Stencil

Creating a DMDA

```
DMDACreate2d(comm, xbdy, ybdy, type, M, N, m, n,  
             dof, s, lm[], ln[], DA *da)
```

`xbd`, `ybd`: Specifies periodicity or ghost cells

DM_BOUNDARY_NONE, DM_BOUNDARY_GHOSTED, DM_BOUNDARY_MIRROR,
DM_BOUNDARY_PERIODIC

`type`

Specifies stencil: DMDA_STENCIL_BOX or DMDA_STENCIL_STAR

`M, N`

Number of grid points in x/y-direction

`m, n`

Number of processes in x/y-direction

`dof`

Degrees of freedom per node

`s`

The stencil width

`lm, ln`

Alternative array of local sizes

Use `NULL` for the default

Working with the Local Form

Wouldn't it be nice if we could just write our code for the natural numbering?

Proc 2			Proc 3	
25	26	27	28	29
20	21	22	23	24
15	16	17	18	19
10	11	12	13	14
5	6	7	8	9
0	1	2	3	4
Proc 0			Proc 1	

Natural numbering

Proc 2			Proc 3	
21	22	23	28	29
18	19	20	26	27
15	16	17	24	25
6	7	8	13	14
3	4	5	11	12
0	1	2	9	10
Proc 0			Proc 1	

PETSc numbering

Wouldn't it be nice if we could just write our code for the natural numbering?

Yes, that's what `DMDAVecGetArray()` is for.

DMDA offers *local* callback functions

`FormFunctionLocal()`, set by `DMDASetLocalFunction()`

`FormJacobianLocal()`, set by `DMDASetLocalJacobian()`

Evaluating the nonlinear residual $F(x)$

Each process evaluates the local residual

PETSc assembles the global residual automatically

Uses `DMLocalToGlobal()` method

Multiple Unknowns per Grid Node

Example 1: Displacements u_x, u_y

Example 2: Velocity components, Pressure

Typical in a multiphysics setting

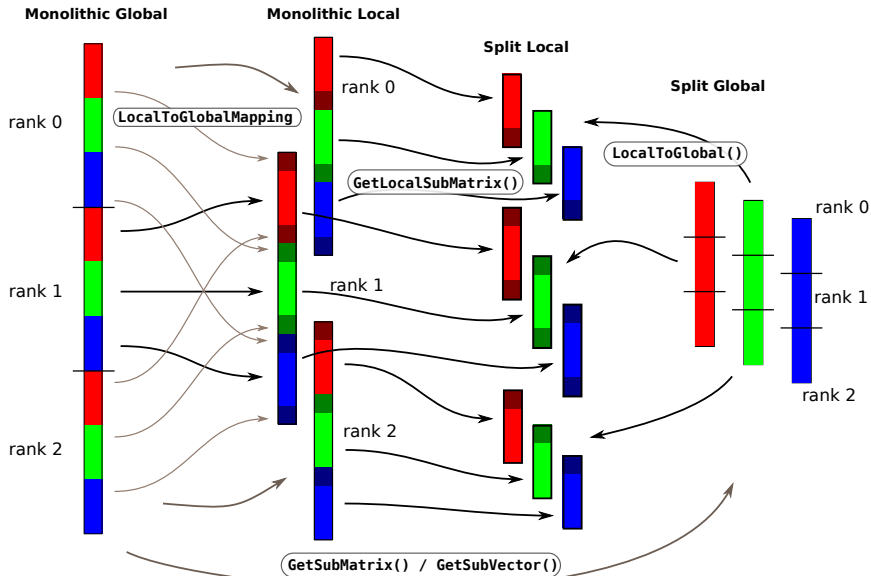
Multiple Unknowns in a Distributed Setting

Robust abstract concepts important

Lots of bookkeeping

All done by PETSc

Thinking of Extensions



User-provided Function for Nonlinear Residual in 2D

```
PetscErrorCode (*lfunc) (DMDALocalInfo *info,  
                        Field **x, Field **r,  
                        void *ctx)
```

- `info` All layout and numbering information
- `x` The current solution
Notice that it is a multidimensional array
- `r` The residual
- `ctx` The user context passed to `DMSetApplicationContext()` or to SNES

The local DMDA function is activated by calling

```
SNESSetDM(snes, dm)
```

```
SNESSetFunction(snes, r, SNESDAFormFunction, ctx)
```

PETSc Can Help You

- solve algebraic and DAE problems in your application area
- rapidly develop efficient parallel code, can start from examples
- develop new solution methods and data structures
- debug and analyze performance
- advice on software design, solution algorithms, and performance

`petsc-{users,dev,maint}@mcs.anl.gov`

You Can Help PETSc

- report bugs and inconsistencies, or if you think there is a better way
- tell us if the documentation is inconsistent or unclear
- consider developing new algebraic methods as plugins, contribute if your idea works