Met Office

Multigrid and Mixed-Precision: Fast Solvers for Weather and Climate Models.

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Met Office Abstract



Semi-implicit time-integration schemes, commonly used in Numerical Weather Prediction and Climate models, require a global matrix inversion of some kind. The linear solvers employed to do so must be fast and capable of running on highly parallel and complex supercomputers. Consequently there is a complex interplay between the algorithm and its implementation. In this presentation the use of mixed-precision arithmetic and a Geometric Multigrid Algorithm in the Met Office's Unified Model and LFRic Model are described and performance analysed.

Met Office A tale of two solvers



It was the best of times, it was the worst of times ...

Apologies to Charles Dickens ...

Mixed-precision arithmetic in the ENDGame dynamical core of the Unified Model, a numerical weather prediction and climate model code C.M. Maynard and D.N. Walters. Comp. Phys. Comm. V244 Nov 2019 69--75

Performance of multigrid solvers for the mixed finite element dynamical core, LFRic C.M. Maynard, T. Melvin, E.H. Müller in Prep.

Set Office Accuracy and Precision



Numerical algorithms have a defined accuracy. How fast they to the converge to continuous differential equations Computers use floating-point arithmetic Variable accuracy *c.f.* to real numbers Not associative Accumulated round-off error More precision \rightarrow bigger data type

 $\begin{aligned} \pi &= 3.1400000001 \text{ Precise but not accurate} \\ 3 &< \pi < 4 \text{ Accurate but not precise (John Gustafason)} \\ \text{Most scientific applications, especially weather and climate use 64-bit arithmetic} \\ \text{Is this necessary? 32-bit faster (memory/cache CPU, GPU etc)} \end{aligned}$

^{∞ Met Office} Semi-implicit schemes





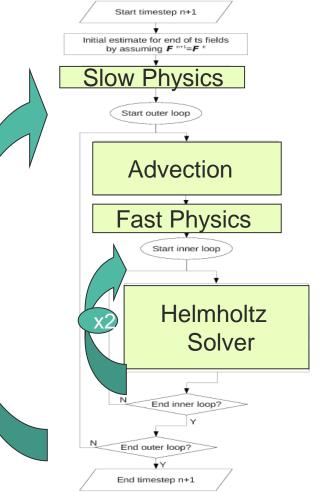
Lon-Lat grid \rightarrow polar singularity Near poles grid points very close together Explicit time-stepping scheme unfeasibly short time-step for NWP Semi-implicit schemes treat fast acousticgravity modes implicitly In combination with semi-Lagrangian advection, SI allows stable integration around pole Long, but computationally expensive timesteps **Global matrix inversion**

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UM timestep (ENDGame)

- 1x Slow physics
- 2x Advection
- 2x Fast Physics
- 4x Helmholtz solver
- 5x Dynamics residuals

SI ... expensive, but can take long timesteps



x2

Met Office Helmholtz solve: Pressure correction Reading

Equation takes the form $A \cdot \mathbf{x} = \mathbf{b}$ Where A is a large, sparse matrix **b** contains forcing terms N1280 Lon-Lat mesh ~10Km resolution at mid-latitudes $(2 \times 1280) \frac{\times (3 \times 1280)}{2} \times 70 \approx 350M$

For Semi-implicit time-stepping scheme, solver is part of a larger, nonlinear system solution procedure Accuracy of the solve is dictated stability of time-stepping scheme FD ~ ∇p ~ 2nd order \rightarrow limit to effect of accuracy of solve on pressure Once solver error is sufficiently small, discretisation errors dominate

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Inputs: $\boldsymbol{x}, \boldsymbol{r}, \epsilon_{tol}, \delta_{min}$ $\delta = \max(||\boldsymbol{r}||, \delta_{min});$ p = v = 0; $r = r - Ax; r_0 = r;$ $\alpha = \omega = n = 1;$ for k = 1, 2, ... do $\rho = (\mathbf{r}, \mathbf{r}_0); \ \beta = \alpha \rho / (n\omega);$ $t = r - \beta \omega v; s = Ct;$ $\boldsymbol{p} = \boldsymbol{s} + \beta \boldsymbol{p}; \ \boldsymbol{v} = \boldsymbol{A}\boldsymbol{p};$ $n = (v, r_0); \alpha = \rho/n;$ if $\omega < 10^{-12}$ then Convergence problem ω too small. end $s = r - \alpha v$; $\tilde{s} = Cs$: $t = A\tilde{s}$: $\omega = (\boldsymbol{t}, \boldsymbol{s}) / ||\boldsymbol{t}||^2;$ $\mathbf{x} = \mathbf{x} + \alpha \mathbf{p} + \omega \tilde{\mathbf{s}}; \mathbf{r} = \mathbf{s} - \omega \mathbf{t};$ $n = \rho; \epsilon = ||\mathbf{r}||/\delta;$ If $\epsilon < \epsilon_{tol}$ exit;

Post-conditioned BiCGStab



Halting criterion: norm of residual vector $||\mathbf{r}|| = ||A \cdot \mathbf{x}_i - \mathbf{b}||$ Stop when $\epsilon = \frac{||r||}{s} < \epsilon_{tol}$ If $\epsilon_{tol} \gg \epsilon_{32}$ Where 32-bit Unit-of-least-precision (ULP) is $\sim 1.0 imes 10^{\circ}$ Then 32-bit arithmetic is sufficient. 64-bit arithmetic won't improve accuracy of solution $\epsilon_{tol} = \{10^{-3}, 10^{-4}\}$

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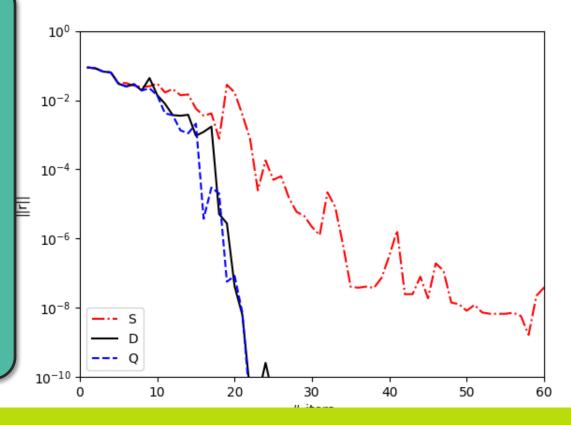
Set Office Idealised solver



Examine effect of precision on convergence

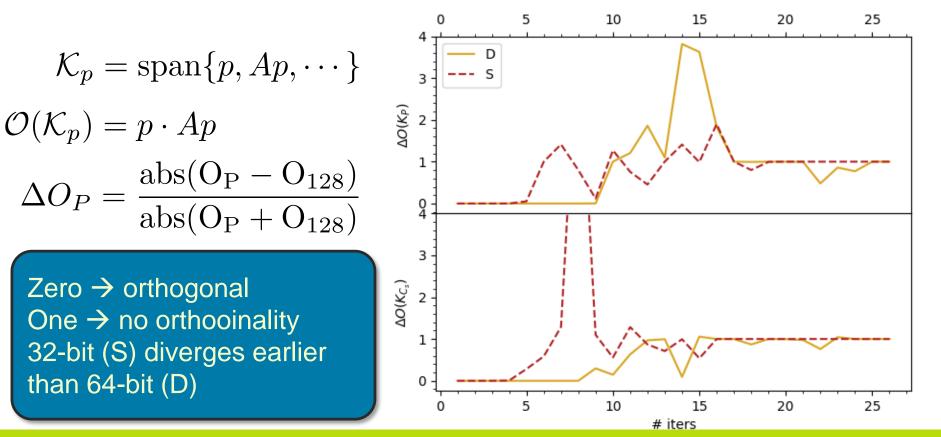
$$||\mathbf{r}|| = ||A \cdot \mathbf{x}_i - \mathbf{b}||$$

c.f. 32- 64- and 128-bit arithmetic 32-bit takes more iterations for residual fall Iteration gap Still converges



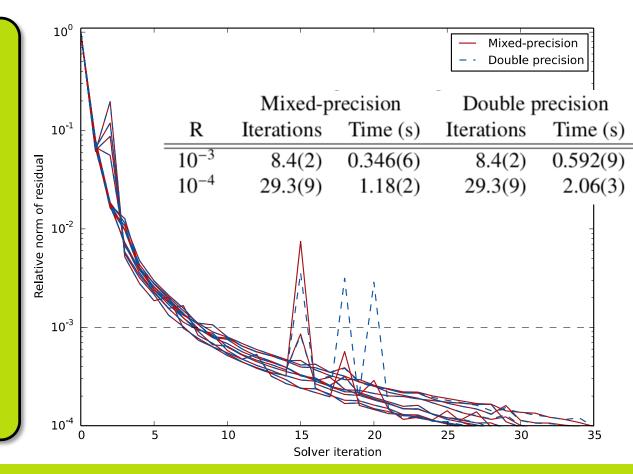
Set Office Orthogonality





Met Office Mixed-precision in the UM Reading

Solver implemented as mixed precision Pressure field was kept as 64-bit 32-bit increments Ease of interfacing to model 11 N1280 operational cfqs First time-step, first solve 96 nodes Cray XC40 12 MPI ranks/3 OMP threads

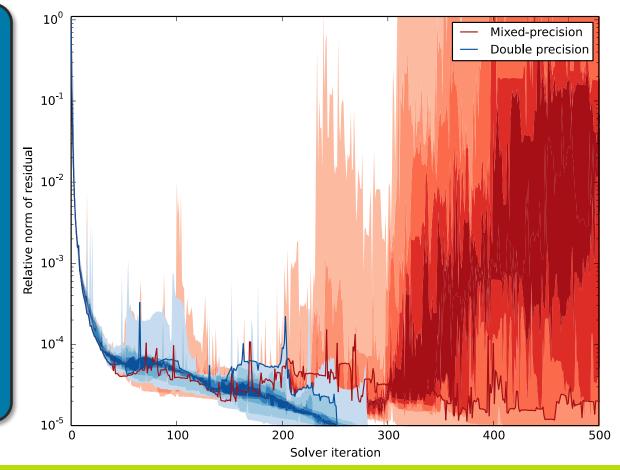


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Met Office When does it break?



Tighten tol to 10⁻⁵ Slow convergence – hundreds of iters **BiCGstab does not** guarantee monotonic convergence Jumps in value of residual **BiCGStab is breaking** down **Mixed-precision fares** worse – sometimes fails



Set Office Problems and solutions



Occasional problems at 10⁻⁴ Slow convergence (hundreds of iters) – or even failures (divide by near zero) Scalars → zero symptomatic of algorithm failing In Mixed-precision global sums reverted to 64-bit arithmetic Negligible cost (global sum is latency bound – sum is for single scalar) Prevents failure, but slow convergence remains In operations fixed iteration count limit imposed with full restart of solver

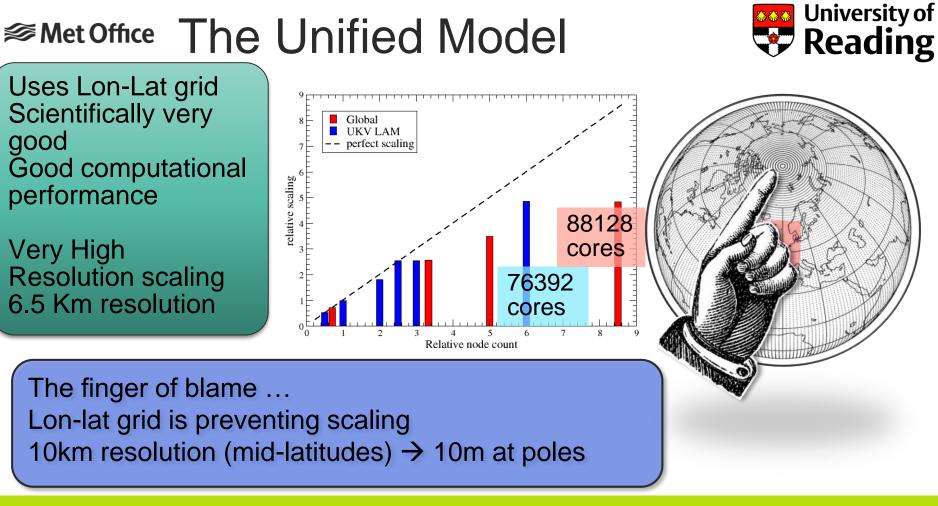
Ill conditioned problem arises from issues with "noise" in horizontal wind fields near poles Original cfgs run with 10⁻³ tol, but problems in other parts of model Tighter solver convergence helps but has its own problems Solutions? i) Polar cap (transport across the poles) ii) Multigrid (see later)





Efficiency (speed), accuracy and stability are all important considerations

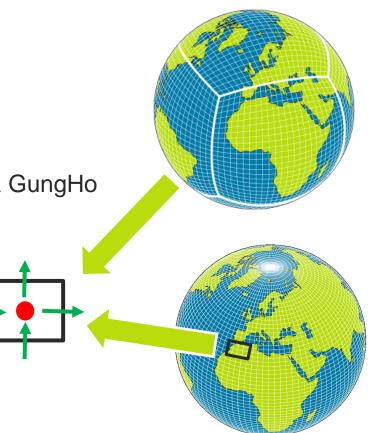
- Reduced precision can provide significant performance benefits (almost 2x for 32-bit versus 64-bit)
- UM operations at Met Office runs in mixed-precision
- Care is needed as complex interplay between round-off and other numerical errors
- Especially where Numerical algorithms experience other problems



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GungHo Issues

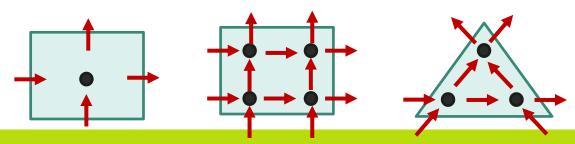
- How to maintain accuracy of current model on a GungHo grid?
- Principal points about current grid are:
 > Orthogonal, Quadrilateral, C-grid
- Mixed Finite elements
 - Same layout as current C-grid
 - Not orthogonality condition
 - Gives consistent discretisation

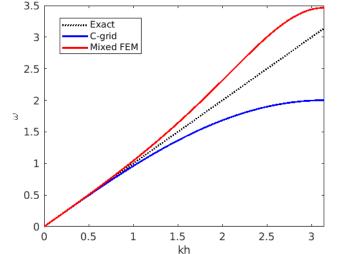


Met Office Mixed Finite Elements

Mixed Finite Element method gives

- Compatibility: $\nabla \times \nabla \varphi = 0, \nabla \cdot \nabla \times v = 0$
- Accurate balance and adjustment properties
- No orthogonality constraints on the mesh
- Flexibility of choice mesh (quads, triangles) and accuracy (polynomial order)









Met Office Mixed Finite Element Method

$$\mathbb{W}_0 \xrightarrow{\nabla} \mathbb{W}_1 \xrightarrow{\nabla \times} \mathbb{W}_2 \xrightarrow{\nabla \cdot} \mathbb{W}_3.$$

\mathbb{W}_0	Pointwise scalars		
\mathbb{W}_1	Circulation Vectors	Vorticity	
\mathbb{W}_2	Flux Vectors	Velocity	
\mathbb{W}_3	Volume integrated Scalars	Pressure, Density	۲
$\mathbb{W}_{ heta}$	Pointwise scalars	Potential Temperature	

Met Office Gungho Discretisation



Inspired by iterative-semi-implicit semi-Lagrangian scheme used in UM

Scalar transport uses high-order, upwind, explicit Eulerain FV scheme

Wave dynamics (and momentum transport) use iterative-semi-implicit, lowest order mixed finite element method (equivalent to Cgrid/Charney-Phillips staggering) $\delta_{t} \mathbf{u} = -\overline{(2\Omega + \nabla \times \mathbf{u}) \times \mathbf{u} + \nabla (K + \Phi) + c_{p}\theta\nabla\Pi}^{\alpha}$ $\delta_{t}\rho = -\nabla \cdot \left[\mathcal{F}\left(\rho^{n}, \overline{\mathbf{u}}^{1/2}\right)\right]$ $\delta_{t}\theta = -\mathcal{A}\left(\theta^{n}, \overline{\mathbf{u}}^{1/2}\right)$

$$\overline{F}^{\alpha} \equiv \alpha F^{n+1} + (1-\alpha) F^n$$

Set Office Time-stepping



Quasi-Newton Method: $\mathcal{L}(\mathbf{x}^*) \mathbf{x}' = -\mathcal{R}(\mathbf{x}^{(k)})$.

Linearized around reference state (previous time-step state) $x^* \equiv x^n$

Solve for increments on latest state: $x' \equiv x^{(k+1)} - x^{(k)}$

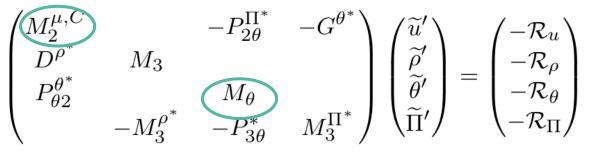
Semi-Implicit system contains terms needed for acoustic and buoyancy terms

$$\mathcal{L}\left(\mathbf{x}_{\text{phys}}^{*}\right)\mathbf{x}_{\text{phys}}' = \begin{cases} \mathbf{u}' - \mu\left(\frac{\mathbf{n}_{b}\cdot\mathbf{u}'}{\mathbf{n}_{b}\cdot\mathbf{z}_{b}}\right)\mathbf{z}_{b} \\ +\tau_{u}\Delta tc_{p}\left(\theta'\nabla\Pi^{*}+\theta^{*}\nabla\Pi'\right), \\ \rho' + \tau_{\rho}\Delta t\nabla\cdot\left(\rho^{*}\mathbf{u}'\right), \\ \theta' + \tau_{\theta}\Delta t\mathbf{u}'\cdot\nabla\theta^{*}, \\ \frac{1-\kappa}{\kappa}\frac{\Pi'}{\Pi^{*}} - \frac{\rho'}{\rho^{*}} - \frac{\theta'}{\theta^{*}}, \end{cases}$$

Set Office Time-stepping II



Solver Outer system with Iterative (GCR) solver



- Contains all couplings
- Preconditioned by approximate Schur complement for the pressure increment
- Velocity and potential temperature mass matrices are lumped

Set Office Multigrid

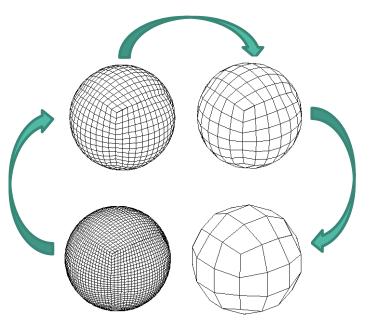
• Helmholtz system $H\Pi' = R$ solved using a single Geometric-Multi-Grid V-cycle with block-Jacobi smoother

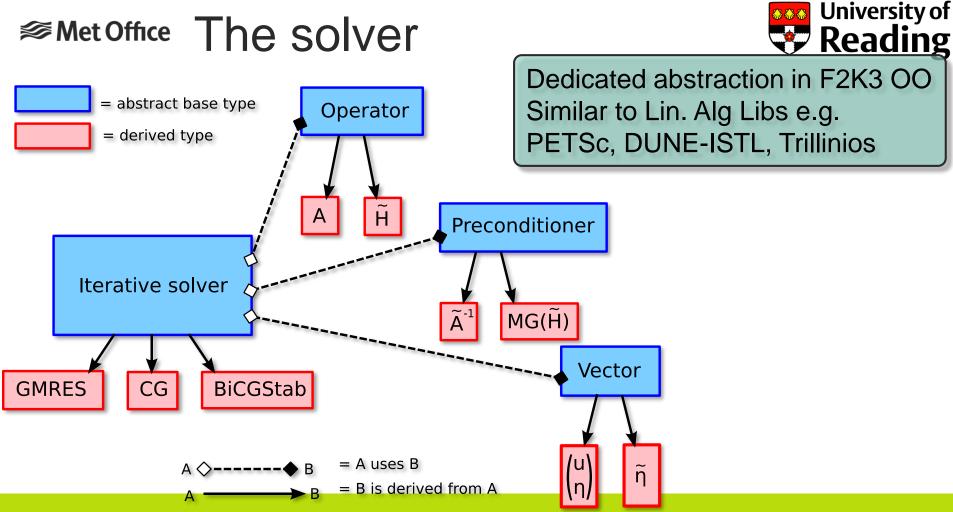
$$H = M_3^{\Pi^*} + \left(P_{3\theta}^* \mathring{M}_{\theta}^{-1} P_{\theta 2}^{\theta^*, z} + M_3^{\rho^*} M_3^{-1} D^{\rho^*} \right) \left(\mathring{M}_2^{\mu, C} \right)^{-1} G^{\theta^*}$$

- Block-Jacobi smoother with small number (2) of iterations on each level
- Exact (tridiagonal) vertical solve: \hat{H}_z^{-1}

$$\widetilde{\Pi}' \leftrightarrow \widetilde{\Pi}' + \omega \widehat{H}_z^{-1} \left(\mathcal{B} - H \widetilde{\Pi}' \right)$$

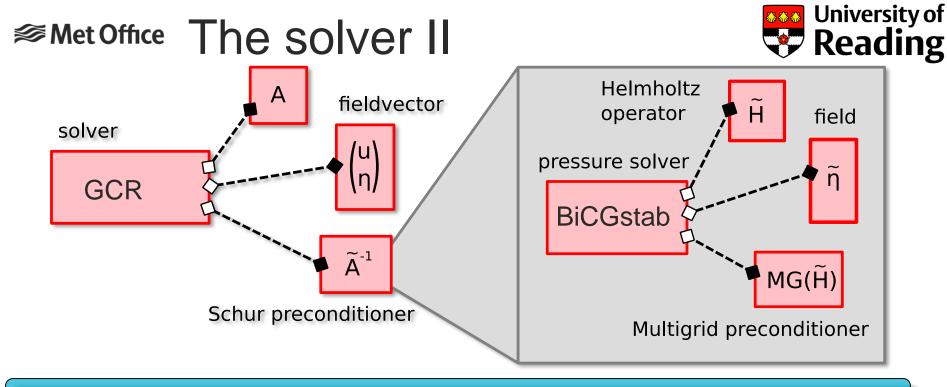




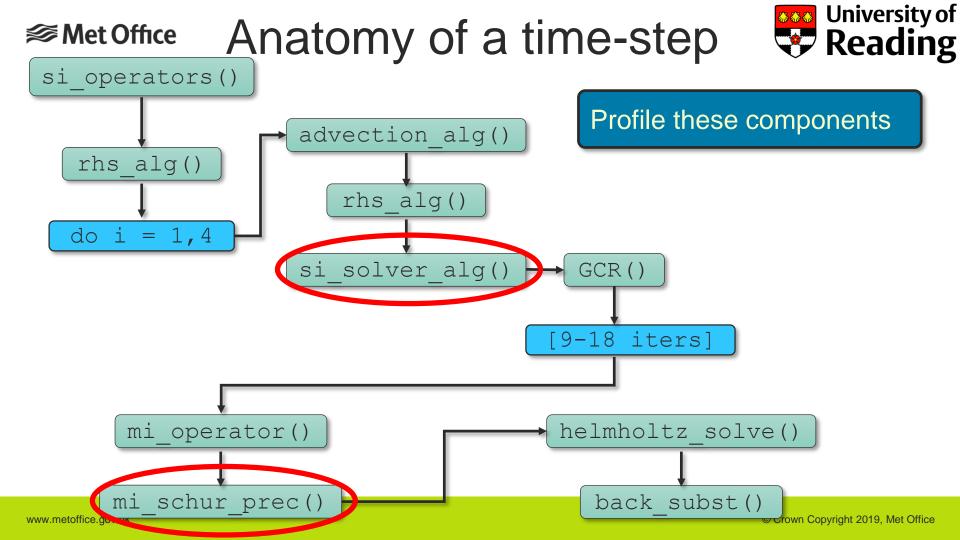


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Allows for easy implementation of sophisticated nested solver Multigrid preconditioner - reduce work for iterative solver - faster and less global sums (better scaling)

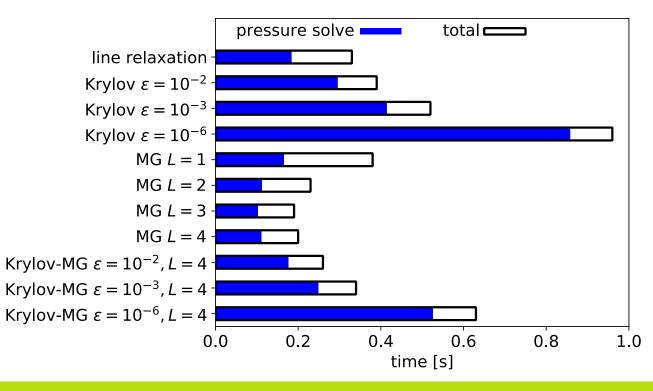


Met Office Initial Results



C192 cubed sphere with 30 L (~50Km) Baroclinic wave test Met Office Cray XC40 64 nodes (2304 cores) Mixed mode 6 MPI/6 OMP threads

c.f. $||r|| = ||\mathbf{A}x - b||$ Of Krylov 10⁻² Before and after MG 3-level V-cycle



Set Office Time-step and scaling



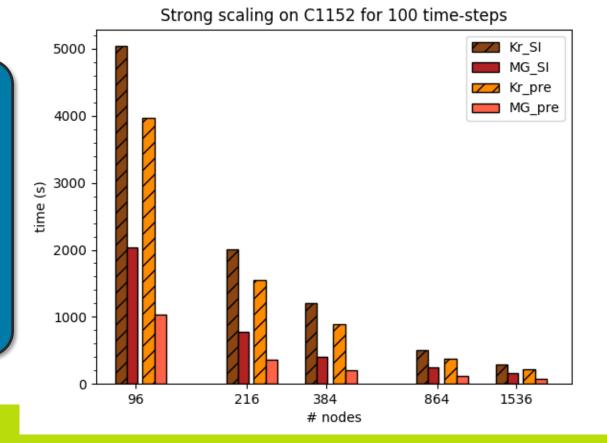
 $\begin{array}{l} \mathsf{SI} \xrightarrow{} \mathsf{long time-step as possible} \\ \mathsf{Stability is limited by } \textit{vertical stability.} \\ \mathsf{C192} \xrightarrow{} \mathsf{50Km}, \mathbf{\Delta}\mathsf{t} = \mathsf{1200} \\ \mathsf{CFL}_\mathsf{H} = \mathsf{c}_\mathsf{s} \frac{\Delta \mathsf{t}}{\Delta \mathsf{x}} \ c_s = 340 m/s \\ \\ \mathsf{CFL}_\mathsf{H} \xrightarrow{} \mathsf{8} \end{array}$

C1152 ~ 9Km and $\Delta t = 205s \rightarrow CFL ~ 8$ Baroclinic wave test (Again 30L) Kr 10⁻² cf 3-level MG Up to 1536 nodes

Strong scaling Strong scaling



Lower is better MG is at least 2x faster than Kr Both show good scaling X-axis is logarithmic 96 : 1536 ~ 16x 55296 cores $LV = \{48, 32, 24, 16, 12\}^2$



Set Office Parallel Efficiency

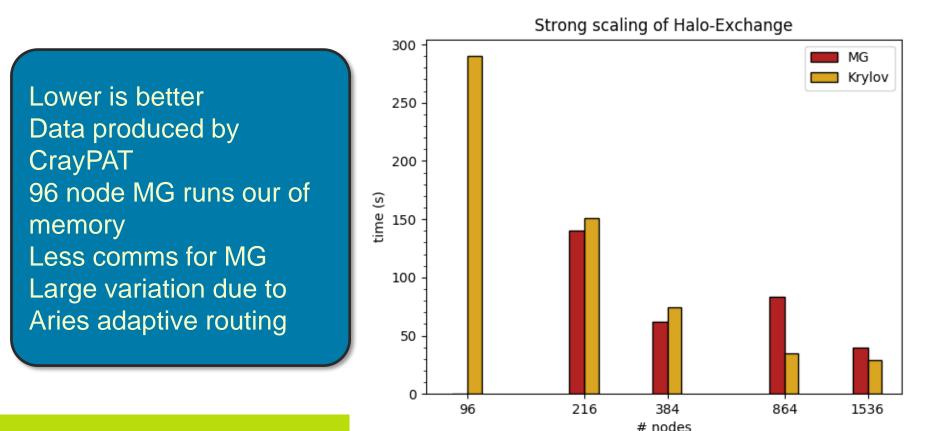


Parallel Efficiency of Schur-precon perfect scaling MG 1.2 Krylov 1.0 Parallel Efficiency 0.8 0.6 0.4 0.2 0.0 96 216 384 864 1536 # nodes

Higher is better Scaled from 96 nodes Both show good scaling KR is better because 96 node is slow!

Set Office Halo-Exchange





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Set Office Global comms



Lower is better Both algs have global sums in outer solve, plus limited diagnostic Kr still has GS for inner solver $10^{-2} \rightarrow only a few$ iterations. Very large variation due to Aries adaptive routing

MG 600 Krylov 500 400 iime (s) 300 200 100 0 96 216 864 384 1536 # nodes

Strong scaling of Global-Sum

Matrix-vector **Met Office**



MG 3000 Lower is better Krylov MG is much more 2500 efficient Much less work 2000 time (s) **Used Schur-precon** 1500 scaling to estimate MG 96 node cost 1000 No comms, hence good scaling 500

96

216

0

Strong scaling of Matrix-vector

384

1536

864

Set Office Matrix-vector Ⅱ

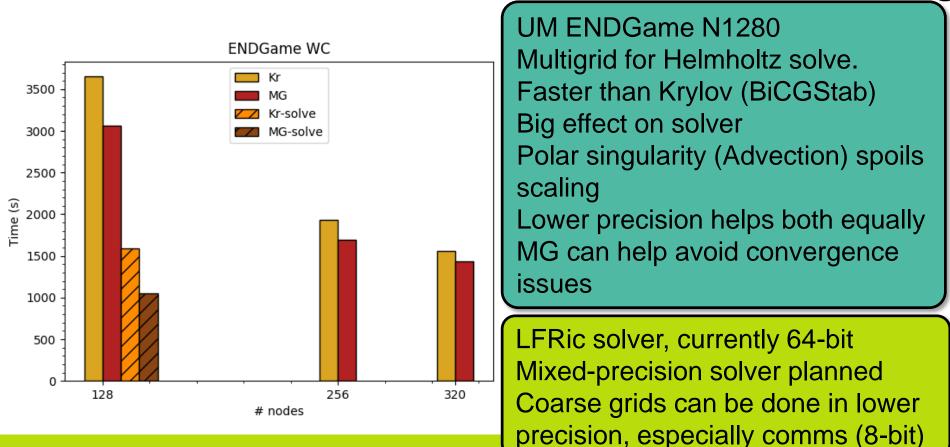


70000

Local volume (N cells)

Matrix-vector versus problem size Lower is better MG X-axis is linear 3000 Krylov Data are reversed Shows cost of computation 2500 Scales linearly with problem 2000 size ŝ Smallest problem size not Ime 1500 much work c.f. with comms Fischer *et al*, suggests 1000 strong scaling limit is around 500 LV~10000 (my interpretation) doi 10.2514/6.2015-3049 0 20000 50000 60000 10000 30000 40000 n

Met Office Multigrid & Mixed-precision Reading



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Met Office Conclusions



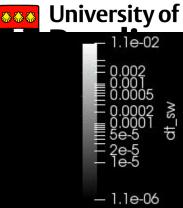
Complex interplay between accuracy, efficiency, algorithm and implementation

64-bit arithmetic is expensive. Lower precision can, with care be used without compromising accuracy – depending on algorithm and implementation

Choice of algorithm, such as Multigrid to avoid global sums or Redundant computation to reduce communication are in some some being deployed to exploit architectural features scaling

Accelerator architectures will require specific algorithmic choices





C96 2 day Aquaplanet Surface moisture, Mid-level cloud SW heating - 1.6e-02 = 0.01 0.005 } = 1.2e-03

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Met Office Some names





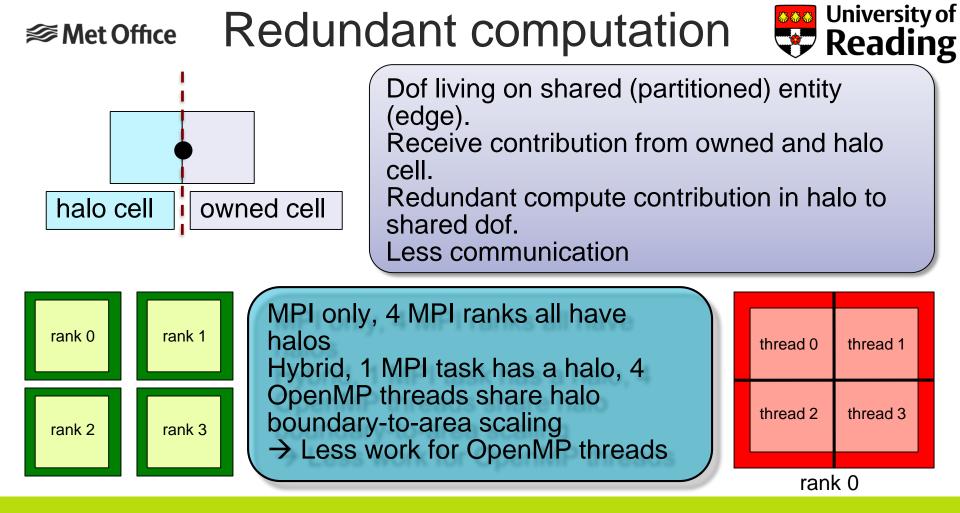
工合 Gungho: Mixed finite element dynamical core



LFRic: Model infrastructure for next generation modelling

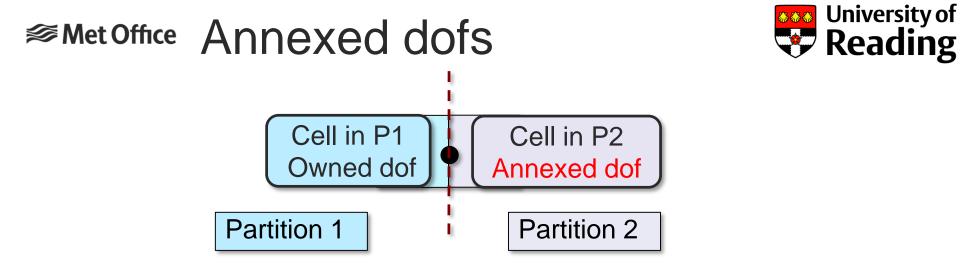
PSyclone Parallel Systems code generation used in LFRic and Gungho

MUnified Model UM: Current modelling environment (UM parametrisations are being reused in LFRic



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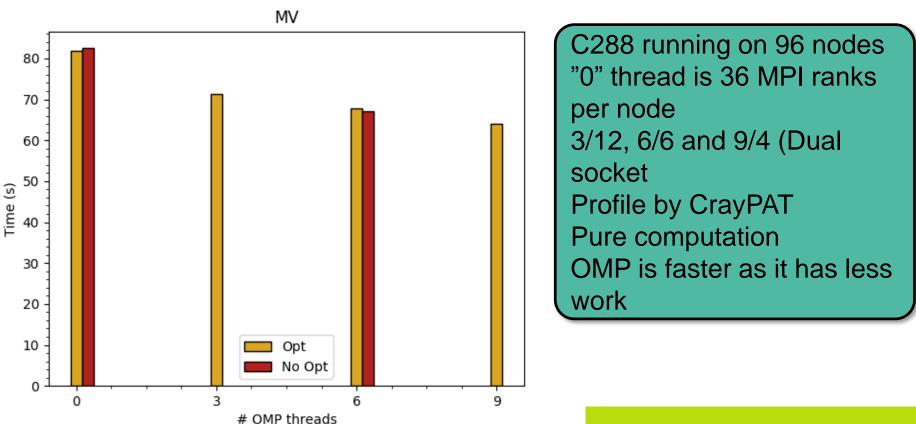
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Point-wise computations (e.g. set field to a scalar) loop over dofs Looping to owned dofs → halo exchange required for P2 Looping to annexed dofs is now transformation in Psyclone Small increase in redundant computation Large reduction in number of halo exchanges required

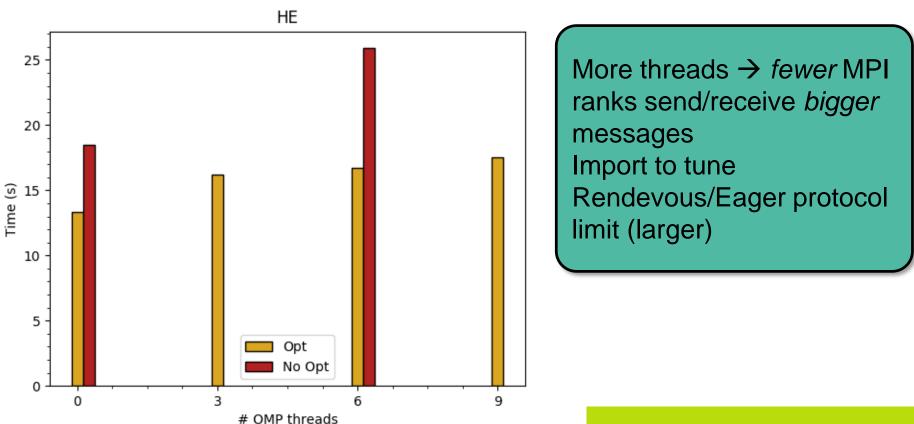
Set Office Redundant computation





Met Office Local comms

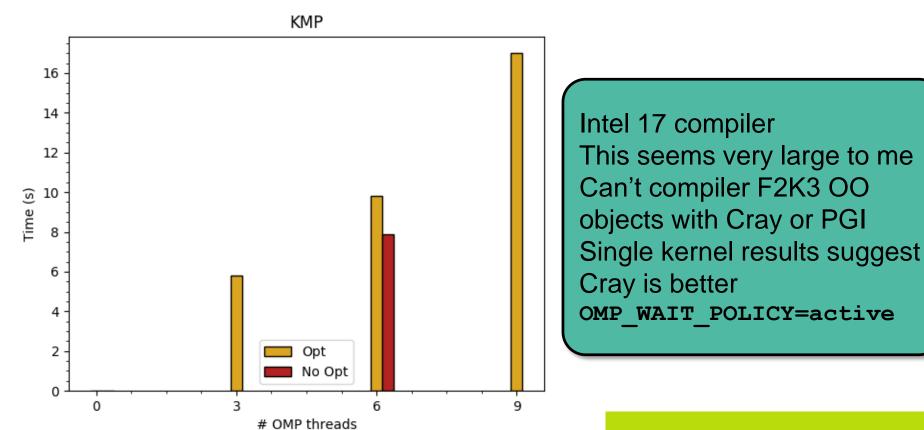




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Set Office OMP synchronisation





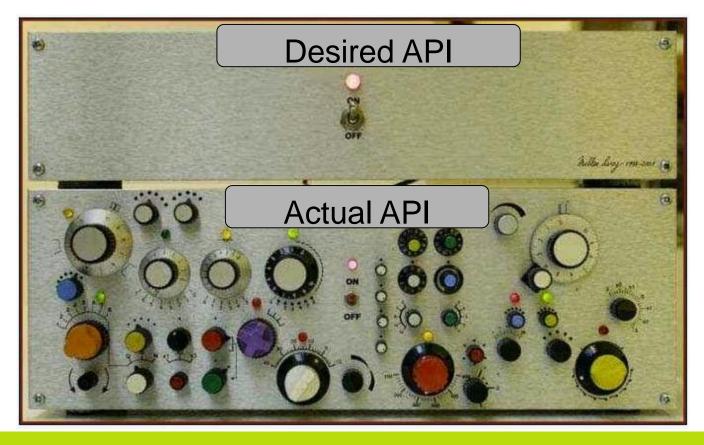
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Met Office Programming Model Reading	
Fortran – high level language Abstraction of the numerical mathematics	<pre>real(kind=r_def), dimension(nqp_h), intent(in) :: wqp_h real(kind=r_def), dimension(nqp_v), intent(in) :: wqp_v /Internal variables integer :: df, df2, k, ik integr :: qpl, qp real(kind=r_def), Separation of :: chi1_e, chi2_e, chi3_e :: integrand real(kind=r_def), dimeoopoorpoorpoorpoorpoorpoorpoorpoorpoorp</pre>
Implementation and architecture is hidden Code – text which conforms to the semantics and syntax of the language definition Compiler transforms code into	<pre>real(ind=r_def), dimCONCECTONS_p :: dj real(ind=r_def), dimCONCECTONS_p v) :: jac /loop over layers: Start from 1 as in this loop k is not an offset do k = 1, nlayers ik = k + (cell-1)*nlayers / indirect the chi coord field here do df = 1, ndf_chi chi1_e(df) = chi1(map_chi(df) + k - 1) chi2_e(df) = chi2(map_chi(df) + k - 1) chi3_e(df) = chi3(map_chi(df) + k - 1) end do call coordinate_jacobian(ndf_chi, nqp_h, nqp_v, chi1_e, chi2_e, chi3_e, & diff_basis_chi_jac_di) </pre>

Abstraction is *broken* by parallel/performance/memory features exposed Hacked back together with MPI, OMP, Open ACC, OpenCL, CUDA, PGAS, SIMD, compiler directives Libraries, languages (exts), directives and compiler (specific) directives

Set Office Programming Model II



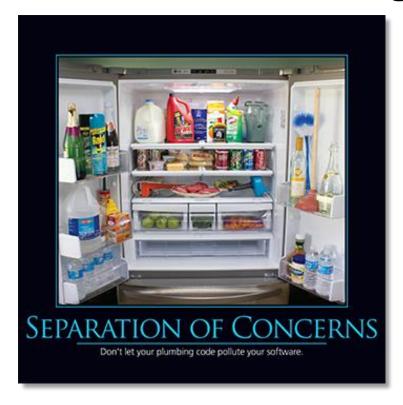


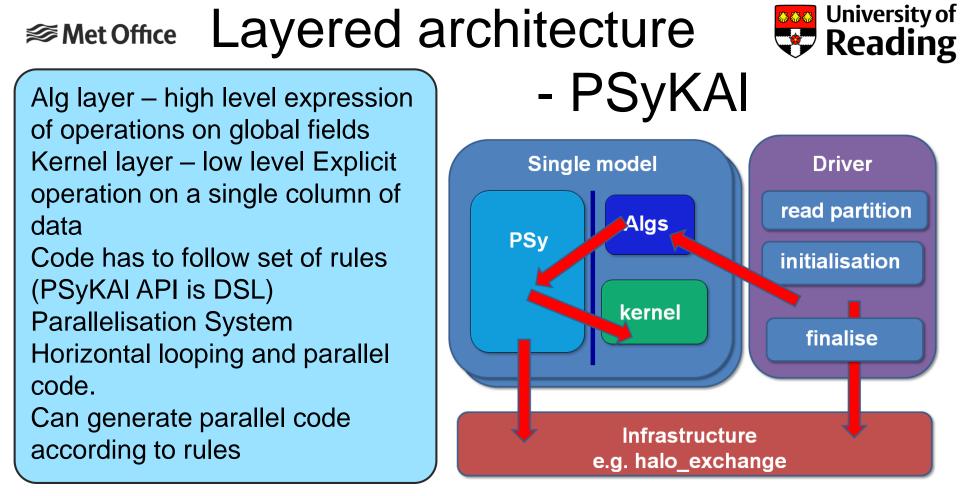
Separation of Concerns

Wiversity of Reading

Scientific programming Find numerical solution (and estimate of the uncertainty) to a (set of) mathematical equations which describe the action of a physical system

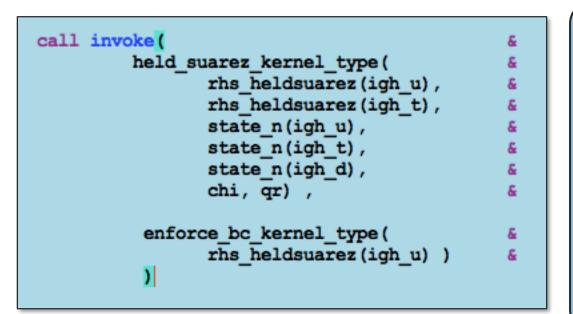
Parallel programming and optimisation are the methods by which large problems can be solved faster than real-time.





Met Office Algorithm Layer





invoke() Do this in parallel kernels single column operations fields data parallel global fields

Multiple kernels in single invoke → scope of ordering/parallel communication, *etc*

Set Office Kernel Metadata



Embed metadata as (compilable) Fortran. but it doesn't get executed Data Access descriptors Explicitly describe kernel arguments Richer information than Fortran itself

```
!> The type declaration for the kernel. Contains the metadata needed by the Psy layer
type, public, extends (kernel type) :: exner gradient kernel type
  private
  type (arg type) :: meta args(3) = (/
       arg type (GH FIELD, GH INC, W2),
       arg type (GH FIELD, GH READ, W3),
       arg type (GH FIELD, GH READ, ANY SPACE 9)
  type (func type) :: meta funcs (3) = (/
       func type (W2, GH BASIS, GH DIFF BASIS),
       func type (W3, GH BASIS),
       func type (ANY SPACE 9, GH BASIS, GH DIFF BASIS)
  integer :: iterates over = CELLS
  integer :: gh shape = GH QUADRATURE XYoZ
   gh shape replaces evaluator shape
  integer :: evaluator shape = QUADRATURE XYoZ
contains
  procedure, nopass :: exner gradient code
end type
```

Set Office PSyclone

Python code generator Parser, transformations, generation Controls parallel code (MPI/OpenMP and OpenACC) Potentially other programming models e.g. OpenCL for FPGA

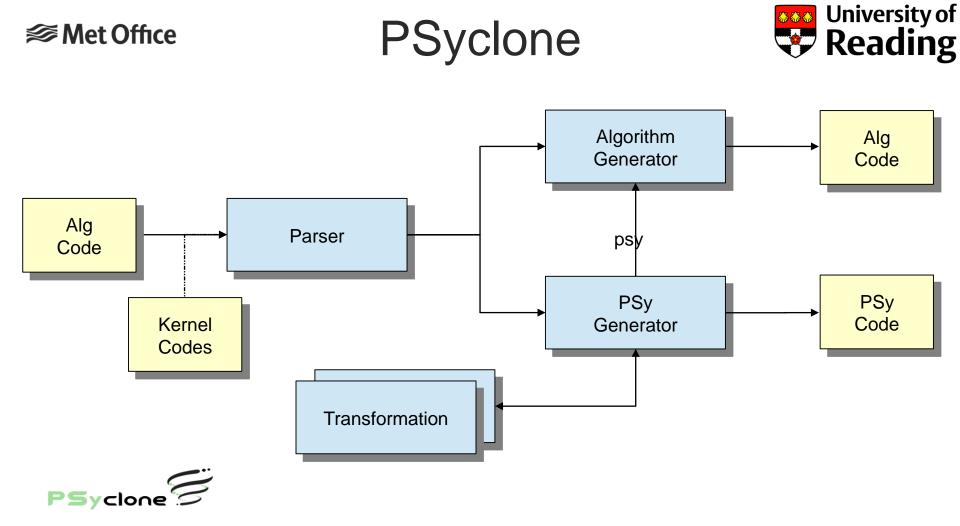
What is PSyclone (Brikipedia)?

Developed at STFC Hartree R. Ford, A. Porter, S. Siso J. Henrichs, BoM I Kavcic, M Hambley, CMM (MO) Works with PSyKAI API

"a former weathercaster turned crazy bad-guy with a craving for destruction"

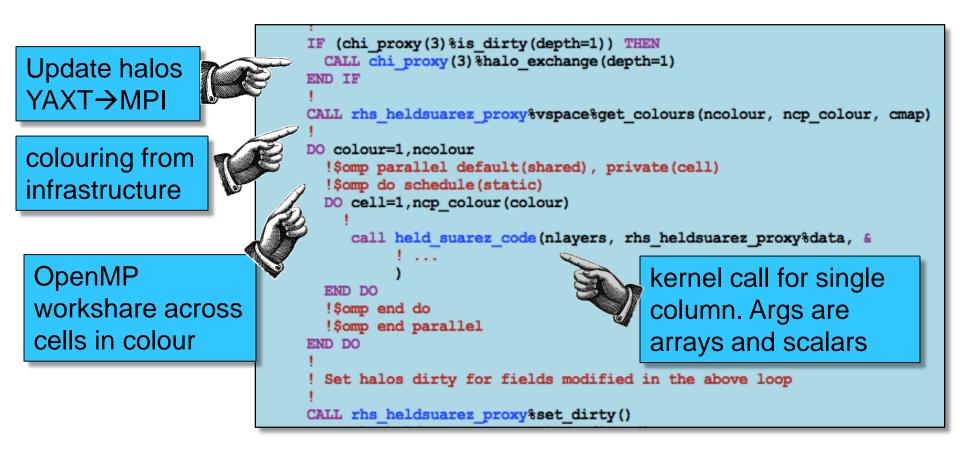
http://lego.wikia.com/wiki/Psyclone





Set Office Generated PSy layer





Met Office Psyclone transformations Reading



Single kernel invoke

Transforming invoke 'invoke 26 rtheta kernel type' ... Schedule[invoke='invoke 26 rtheta kernel type' dm=False] Loop[type='',field space='w0',it space='cells', upper bound='ncells'] KernCall rtheta code(rtheta, theta, wind) [module inline=False]

Apply distributed memory

Transforming invoke 'invoke 26 rtheta kernel type' ... Schedule[invoke='invoke 26 rtheta kernel type' dm=True] HaloExchange[field='rtheta', type='region', depth=1, check dirty=True] HaloExchange[field='theta', type='region', depth=1, check dirty=True] HaloExchange[field='wind', type='region', depth=1, check dirty=True] Loop[type='',field space='w0',it space='cells', upper bound='cell halo(1)'] KernCall rtheta code(rtheta, theta, wind) [module inline=False]

Set Office Open MP



Simple python script to apply Open MP transformation Can apply on whole model Or as fine-grained as single file

```
from psyclone.transformations import Dynamo0p3ColourTrans, \
    Dynamo0p3OMPLoopTrans, \
    OMPParallelTrans
```

```
def trans(psy):
    ctrans = Dynamo0p3ColourTrans()
    otrans = Dynamo0p3OMPLoopTrans()
    oregtrans = OMPParallelTrans()
```

```
# Loop over all of the Invokes in the PSy object
for invoke in psy.invokes.invoke_list:
```

```
print "Transforming invoke '{0}' ...".format(invoke.name)
schedule = invoke.schedule
```

```
# Colour loops unless they are on W3 or over dofs
for loop in schedule.loops():
    if loop.iteration_space == "cells" and loop.field_space != "w3":
        schedule, _ = ctrans.apply(loop)
```

```
# Add OpenMP to loops unless they are over colours
for loop in schedule.loops():
    if loop.loop_type != "colours":
        schedule, _ = oregtrans.apply(loop)
        schedule, _ = otrans.apply(loop, reprod=True)
```

```
# take a look at what we've done
schedule.view()
```

Set Office Transformed Schedule



```
Transforming invoke 'invoke_26_rtheta_kernel_type' ...|
Schedule[invoke='invoke_26_rtheta_kernel_type' dm=True]
HaloExchange[field='rtheta', type='region', depth=1, check_dirty=True]
HaloExchange[field='wind', type='region', depth=1, check_dirty=True]
Loop[type='colours',field_space='w0',it_space='cells', upper_bound='ncolours']
Directive[OMP parallel]
Directive[OMP do]
Loop[type='colour',field_space='w0',it_space='cells', upper_bound='ncolour']
KernCall rtheta_code(rtheta,theta,wind) [module_inline=False]
```

Set Office Generated PSy layer



