

# Multiscale Universal Interface

A Concurrent Framework for Coupling Heterogeneous Solvers

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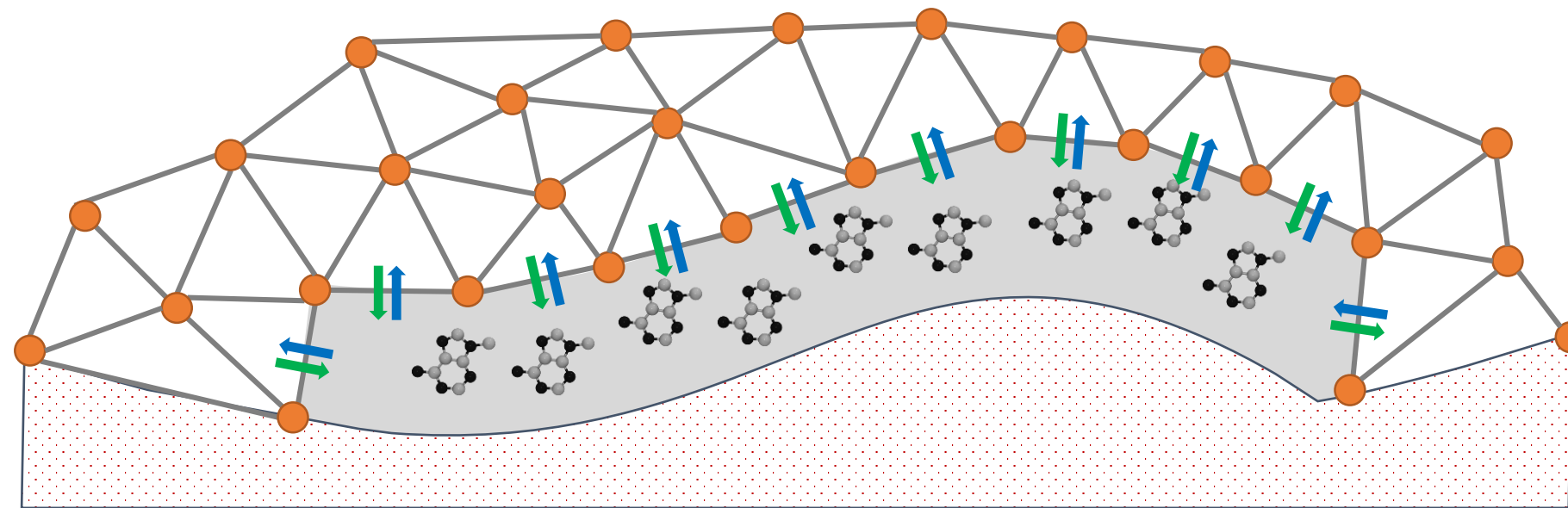
Karniadakis Group, Division of Applied Math, Brown University



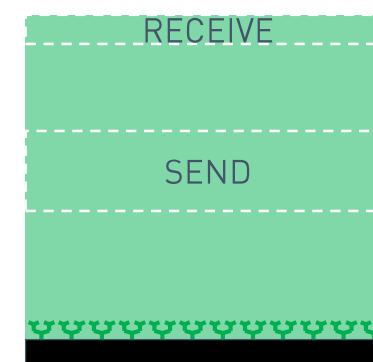
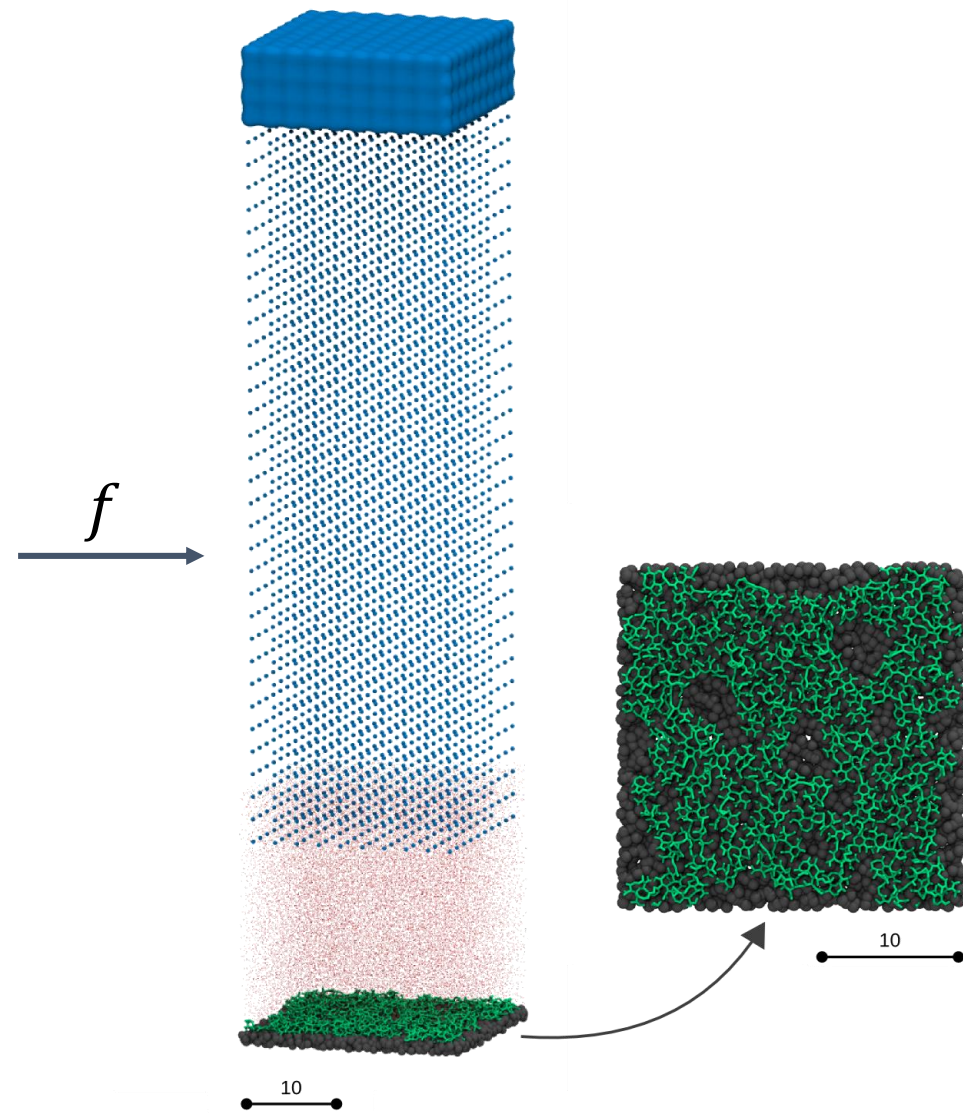
BROWN

# Multiscale Simulations by Domain Decomposition

- Each solver handles a subdomain and use the other as boundary



# Example: Grafted Surface

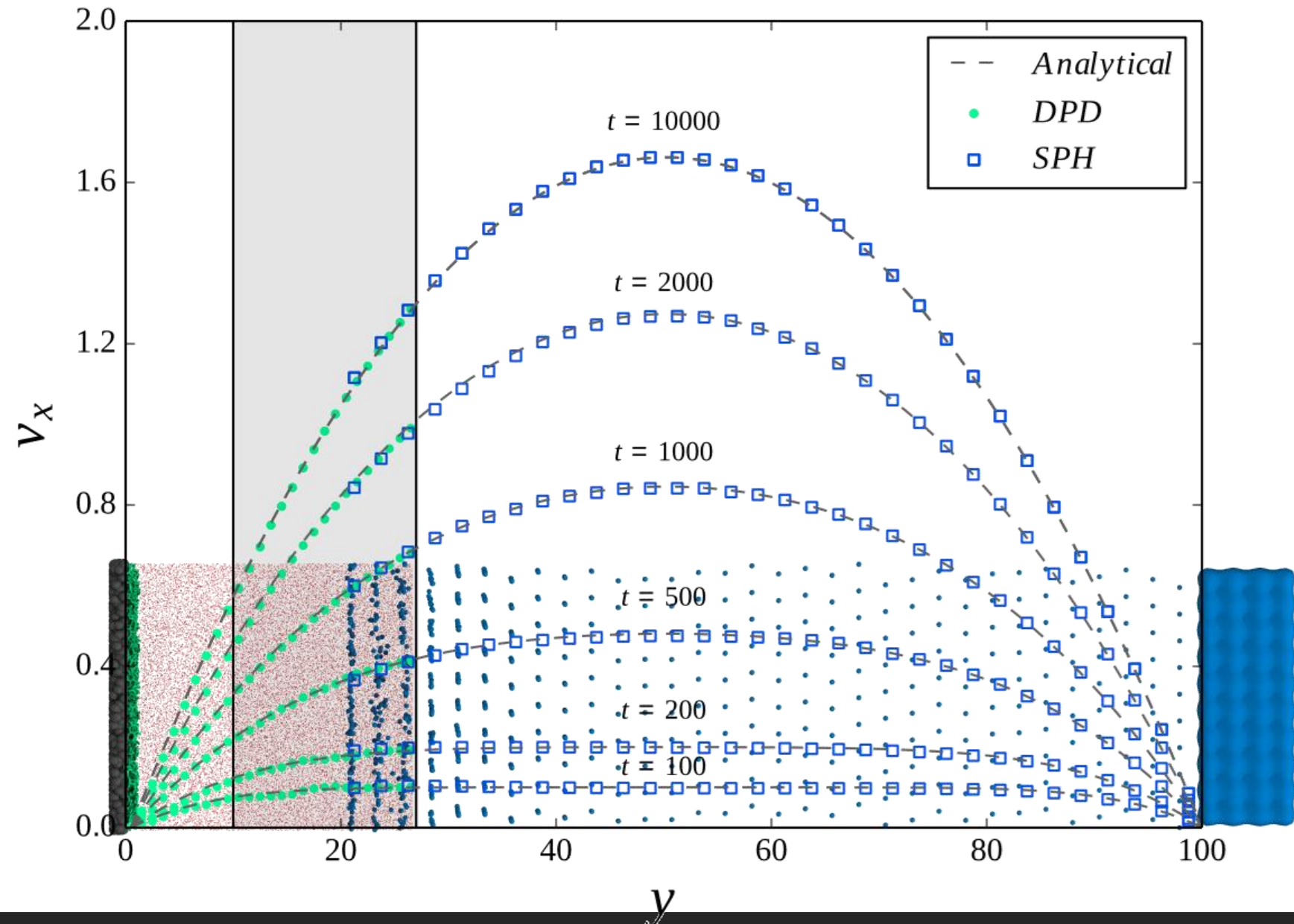


DPD

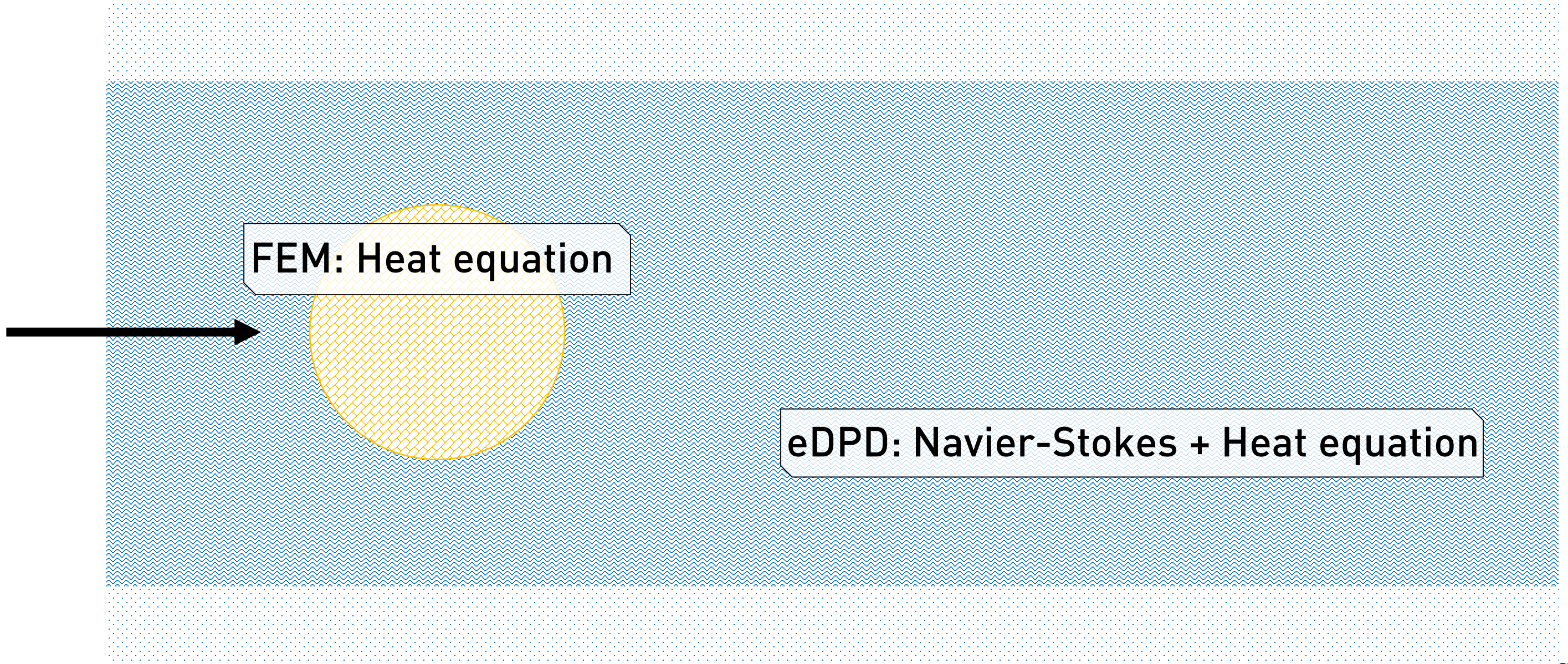


SPH

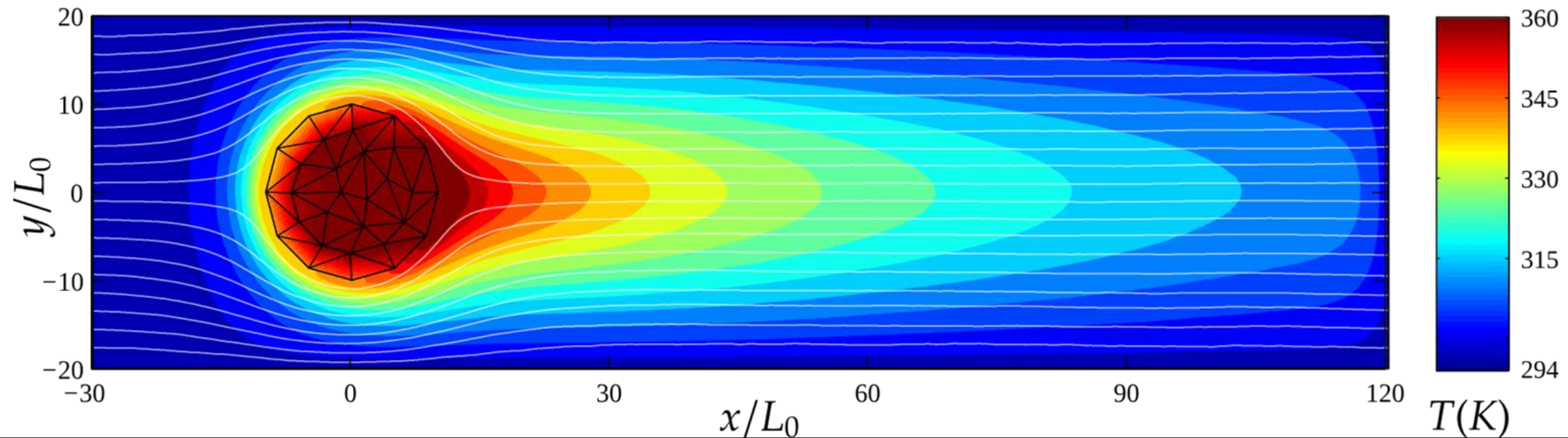
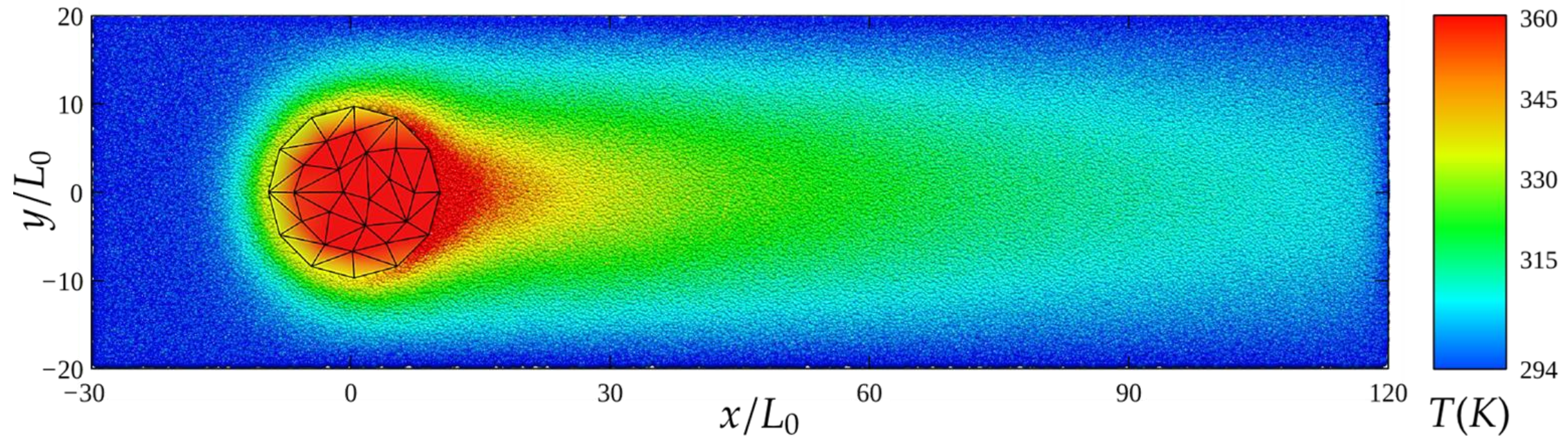
# Example : Grafted Surface



# Example : Conjugate Heat Transfer

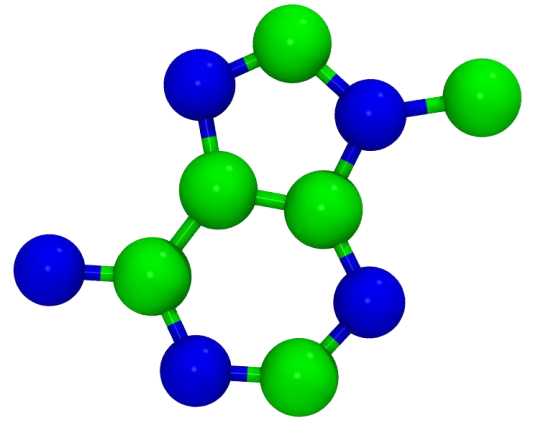
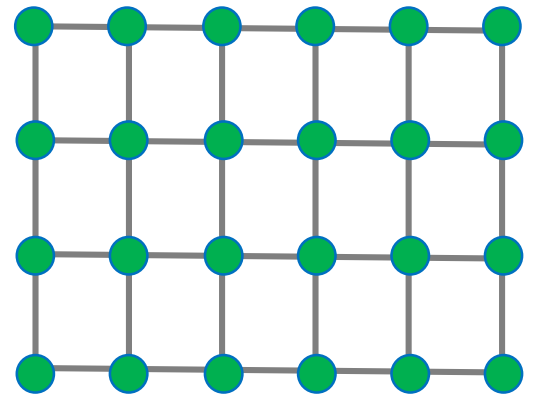
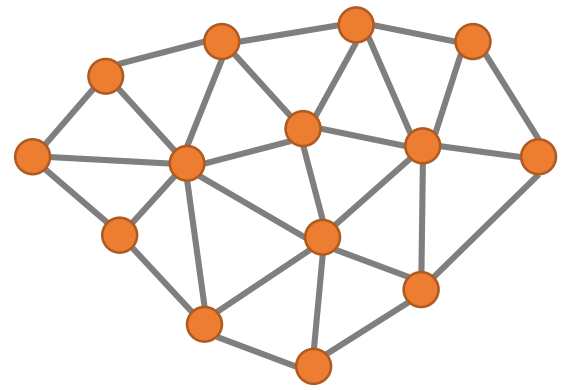


# Example : Conjugate Heat Transfer

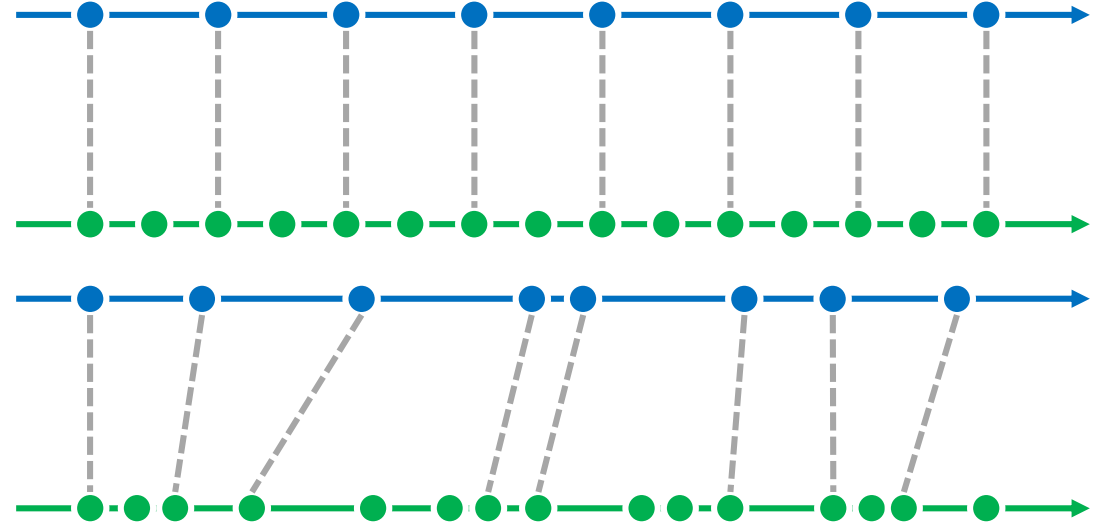
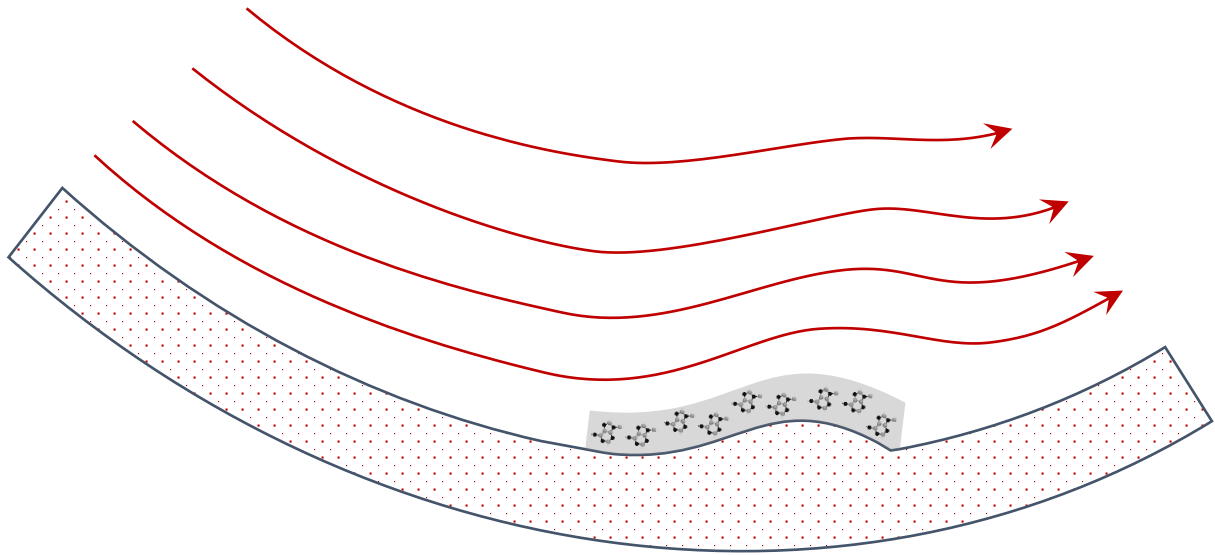


# Diversity in Current Coupling - I

- Equation
  - Newton's
  - Schrödinger's
  - etc.

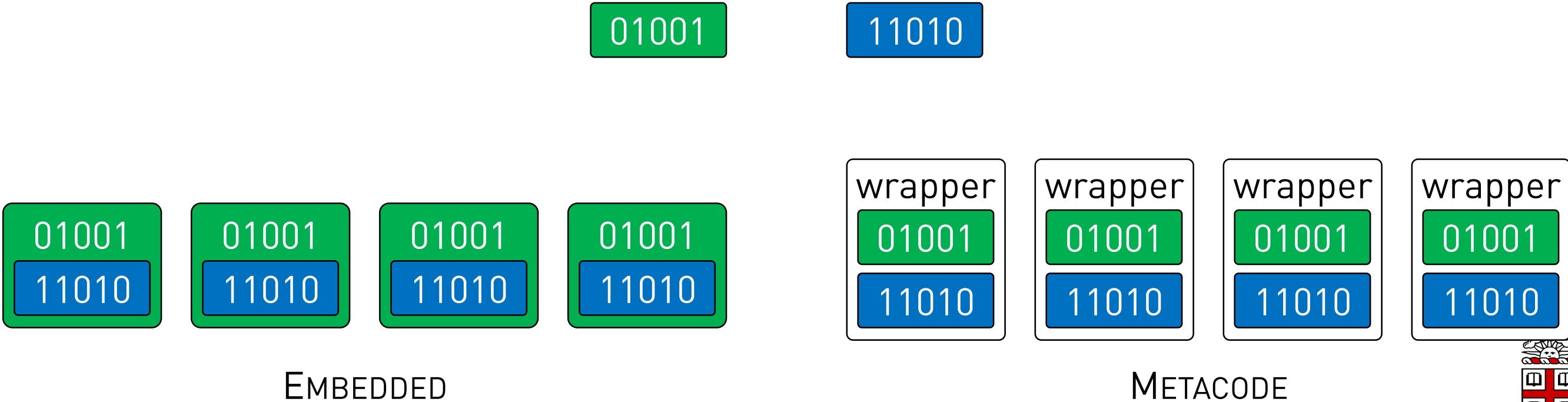


- Discretization / Geometry
- Time stepping: uniform, staggered, variable



# Diversity in Concurrent Coupling - II

- Solver: C, C++, Fortran, Python, ...
  - Scheme
  - Parallelization: Serial, OpenMP, MPI, ...
  - Existing solutions largely rely on embedding or metacode
- The majority of existing code
    - was not developed to be coupled
    - need refactoring/invasive development





# Multiscale Universal Interface (MUI)

## IS

A plug-and-play platform for testing ideas on multiscale coupling.

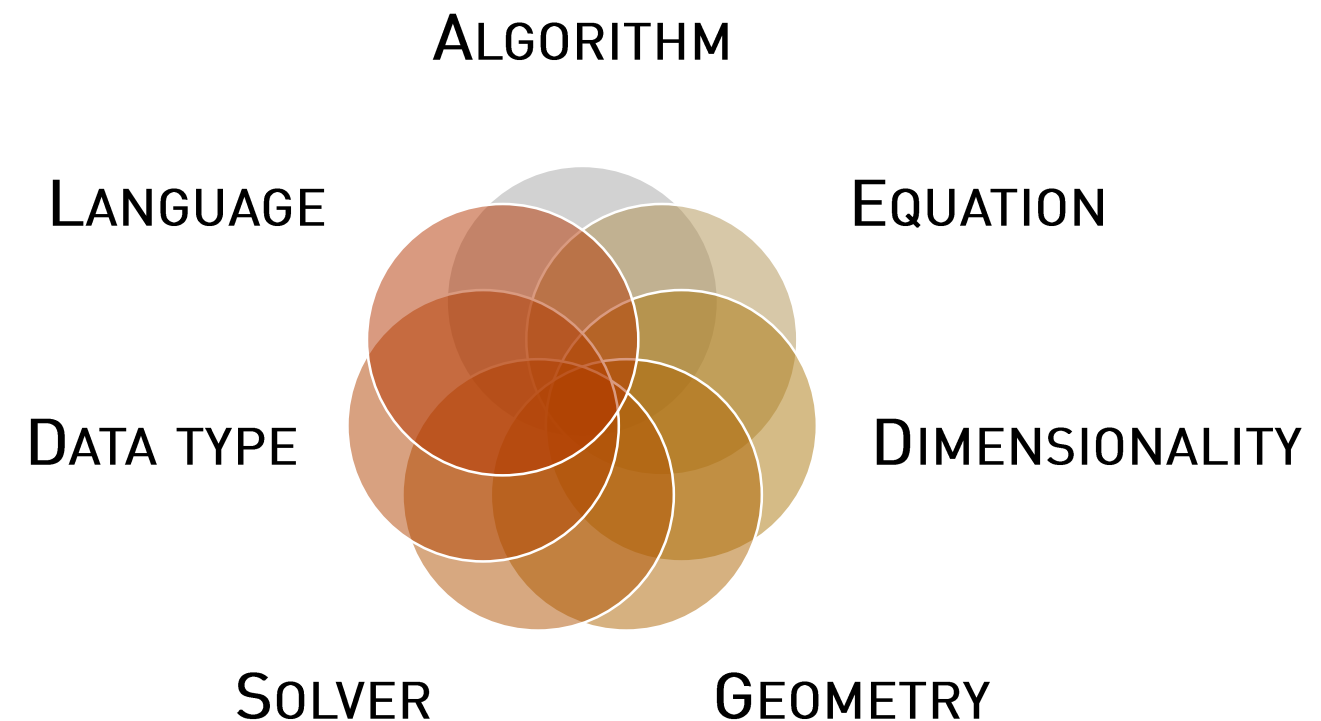
A communication layer for multi-solver information exchange.

A header-only C++ library that can be dropped into existing codes easily

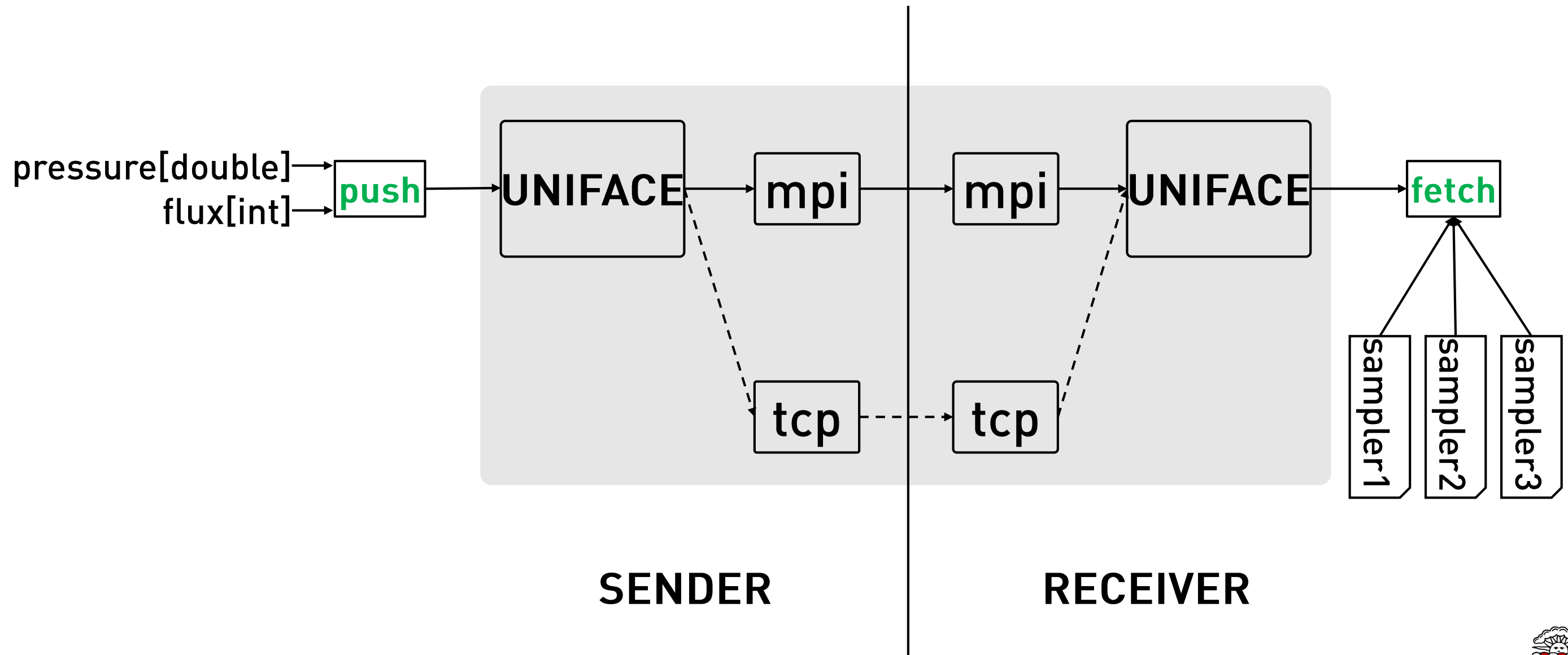
## IS NOT

A specific coupling method that dictates which and how physical quantities get coupled.

A driver/wrapper that requires the exposure of certain programming interfaces from the solver.

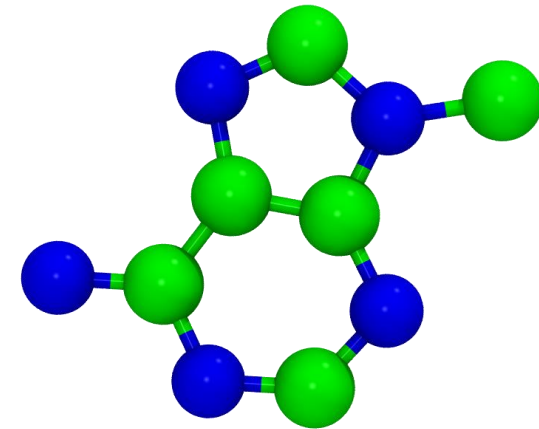
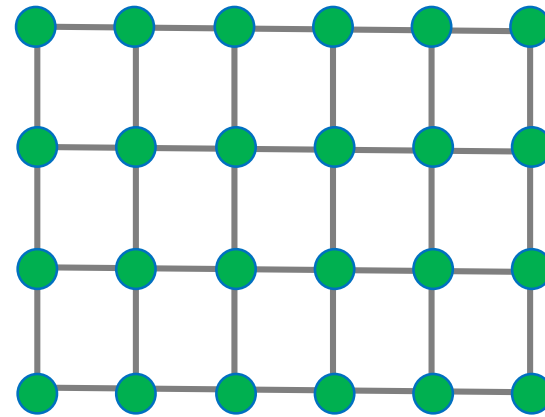
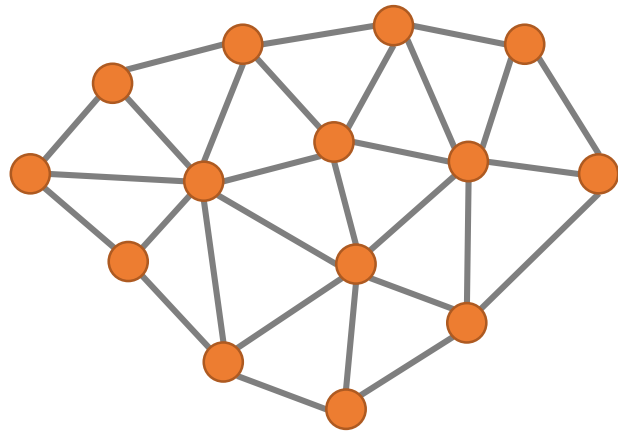


# Workflow Overview



# Abstraction: Data points

- Data point := ( location, type, value )



- Location: Vector Expression Templates
  - arbitrary dimension
  - real/complex coordinate
  - automatic SIMDization
- Value: arbitrary type
  - C++ templates
  - Type list metaprogramming

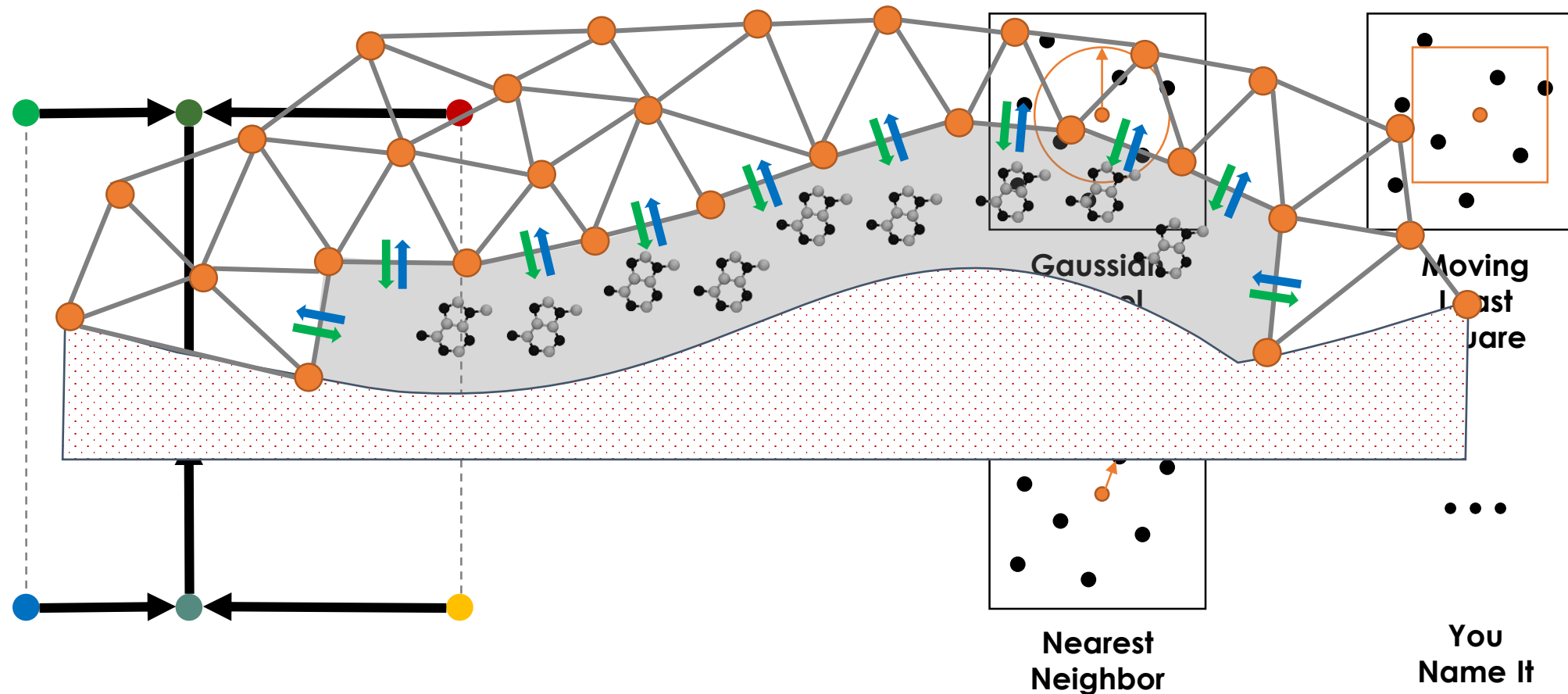
# Abstraction: Sampling

- Texture Sampler

- Hardware-implemented
- Interpolate continuous color surface from discrete pixels

- MUI Data sampler

- C++ functors
- Can implement any interpolation



# Sampler Design

```
template<typename O_TP, typename I_TP=O_TP, typename CONFIG=default_config>
class sampler_gauss {
public:
    using OTYPE      = O_TP;
    using ITYPE      = I_TP;
    using REAL       = typename CONFIG::REAL;
    using INT        = typename CONFIG::INT;
    using point_type = typename CONFIG::point_type;

    sampler_gauss( REAL r_, REAL h_ ) :
        r(r_), h(h_),
        nh(std::pow(2*PI*h,-0.5*CONFIG::D)) {}

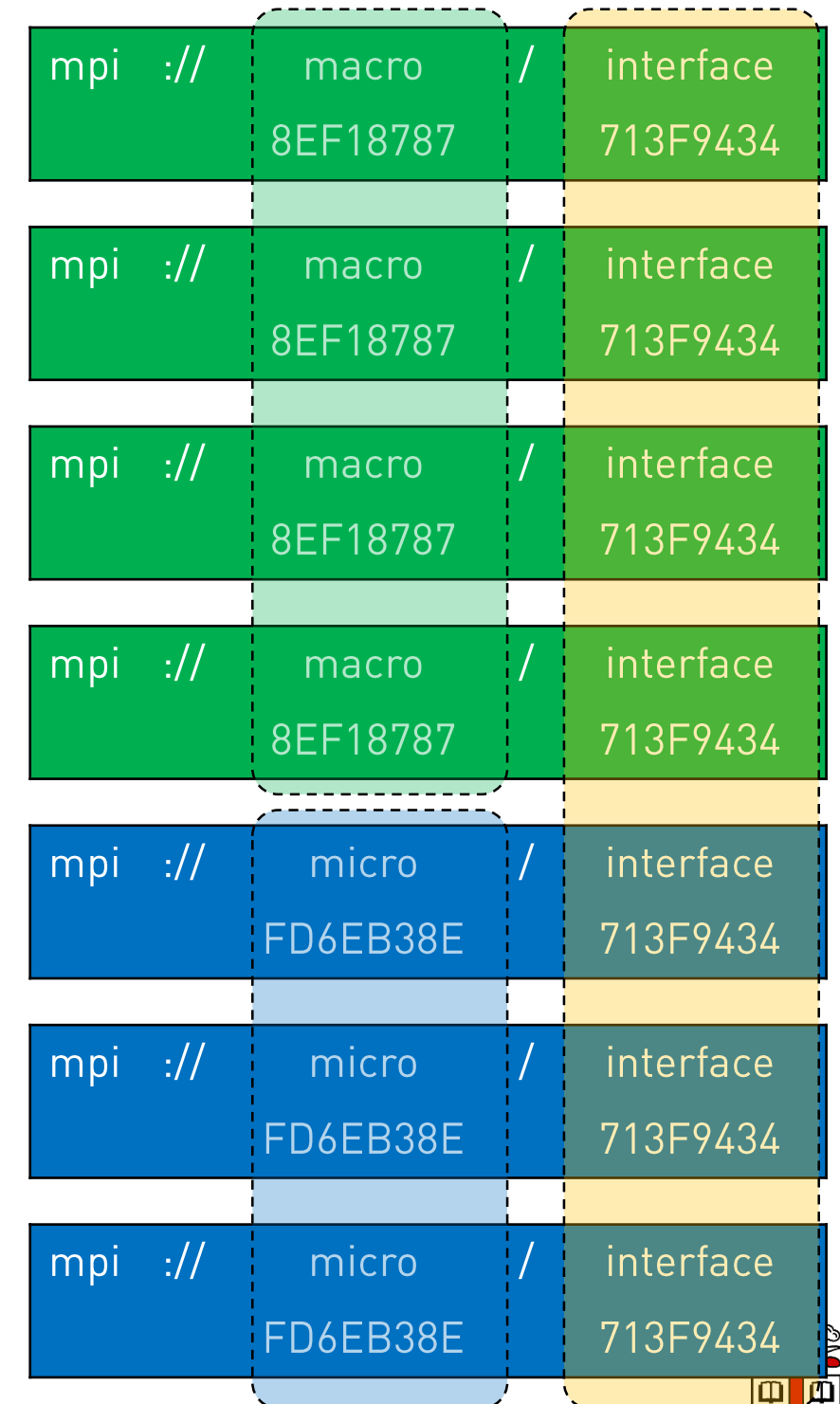
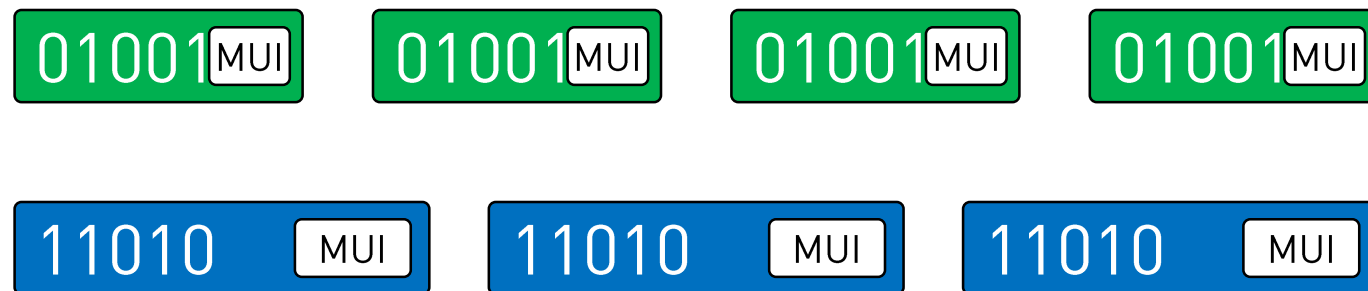
    template<template<typename,typename> class CONTAINER>
    inline OTYPE filter( point_type focus,
                        const CONTAINER<ITYPE,CONFIG> &data_points ) const {

        REAL wsum = 0;
        OTYPE vsum = 0;
        for(INT i = 0 ; i < data_points.size() ; i++) {
            auto d = (focus-data_points[i].first).normsq();
            if ( d < r*r ) {
                REAL w = nh * std::exp( (-0.5/h) * d );
                vsum += data_points[i].second * w;
                wsum += w;
            }
        }
        if ( wsum ) return vsum / wsum;
        else return 0.;
    }
};
```



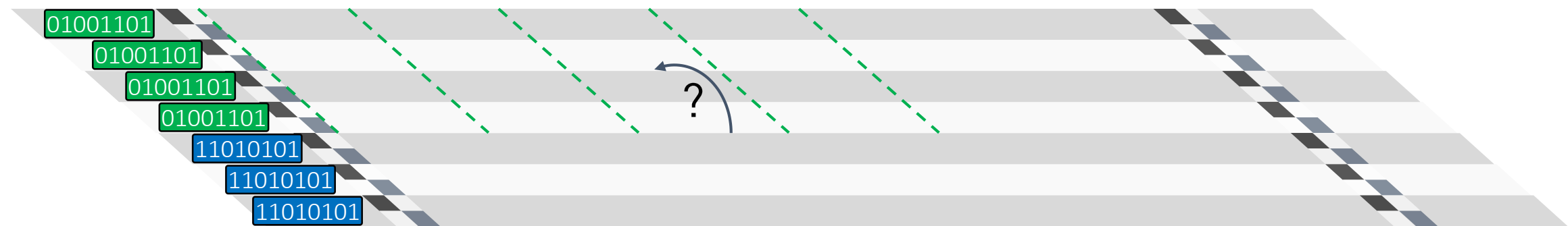
# Parallelization: MPI MPMD

- Solvers compiled separately, runs concurrently
- MPMD syntax: `mpirun -np N1 solver1 : -np n2 solver2`
- URI: `protocol://domain/interface`
  - Use hash function to digitize the string
- Fetch method thread-safe



# Time coherence

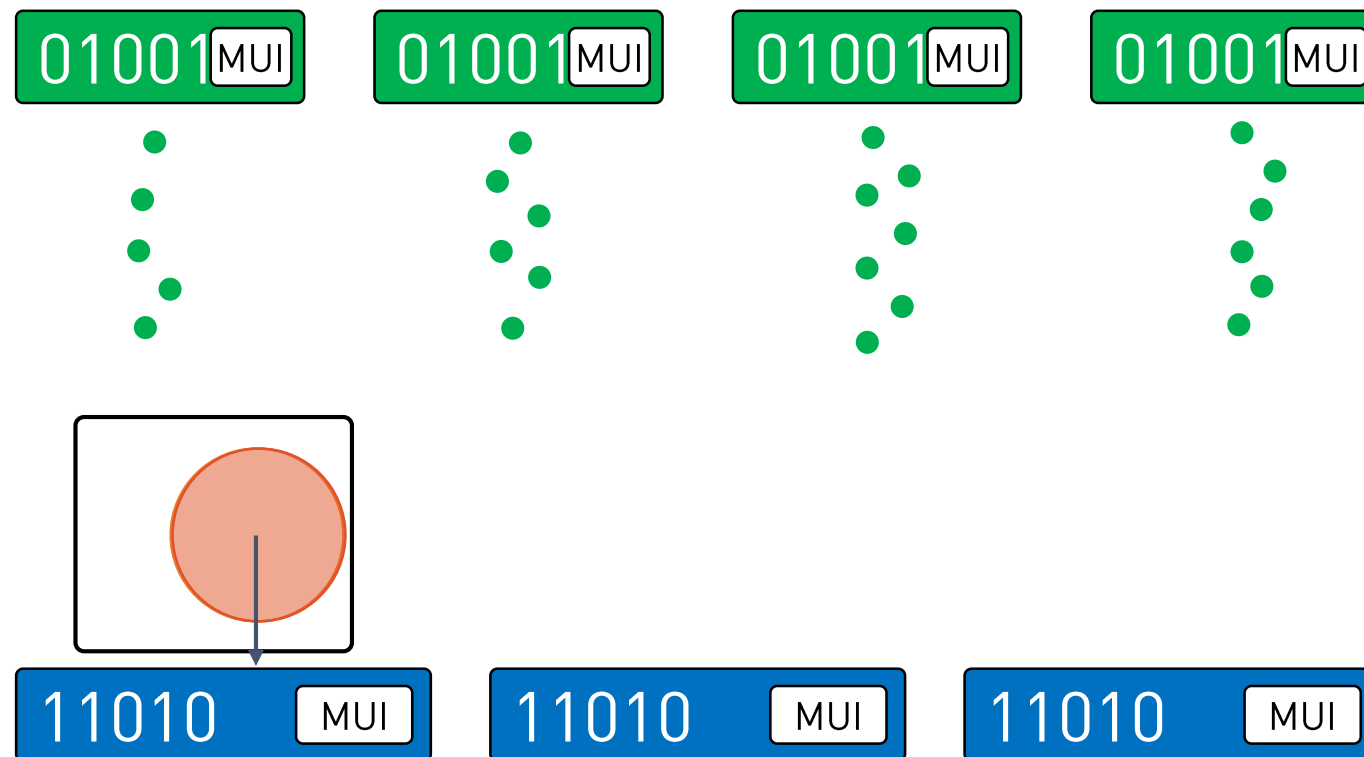
- MUI does not implicitly enforce solvers synchronization
  - In addition: time stepping may not align



# Time coherence

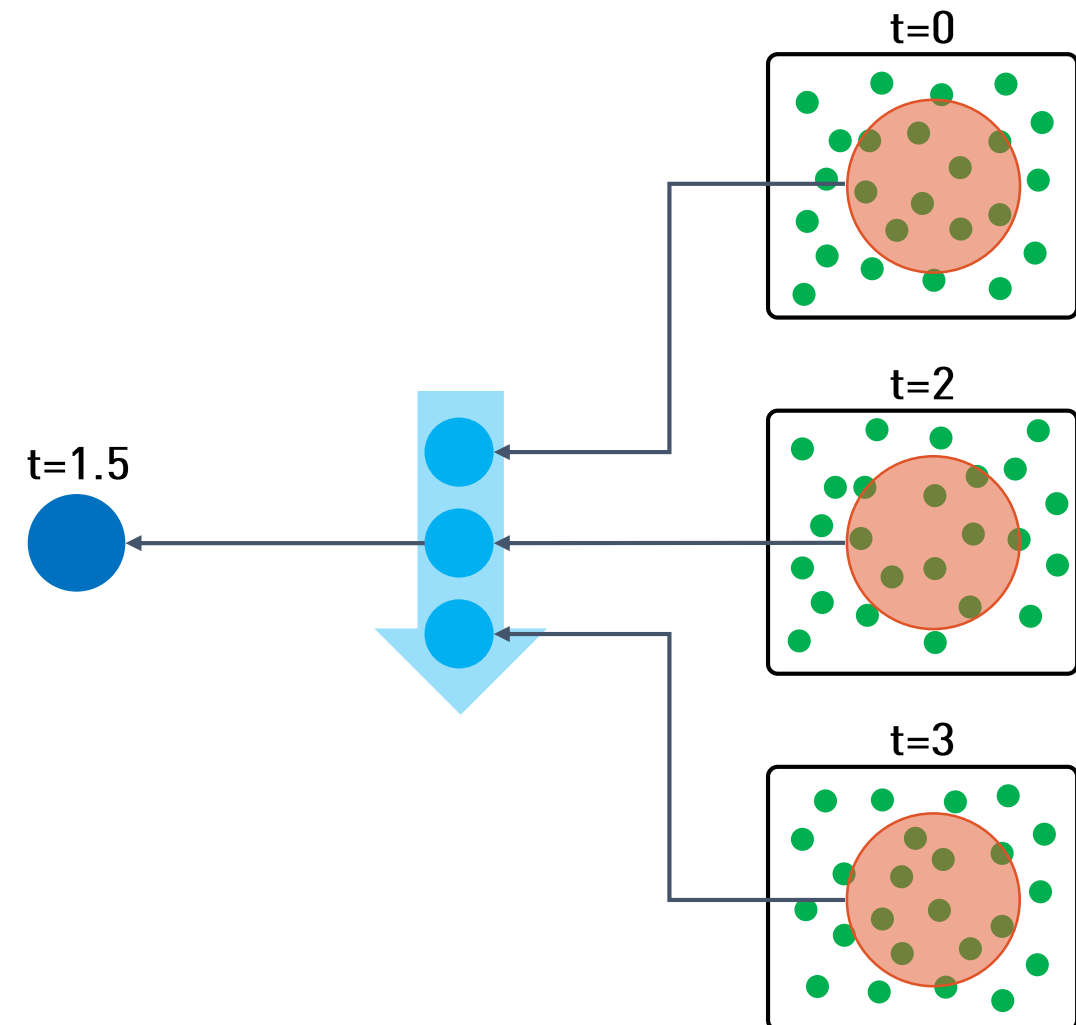
- Time frames

- points of same timestamp merged as frames
- tagged by timestamp
- sampling performed on frames



- Chrono sampler

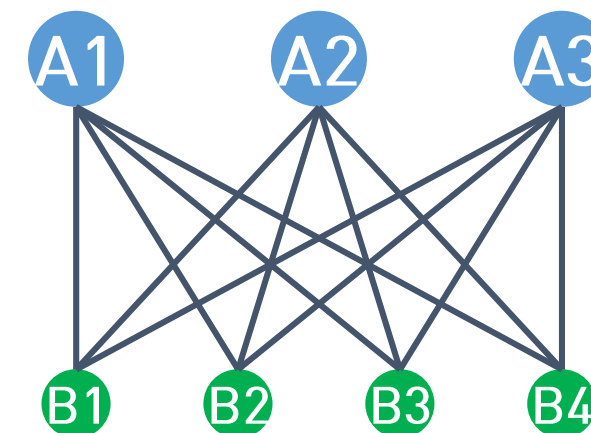
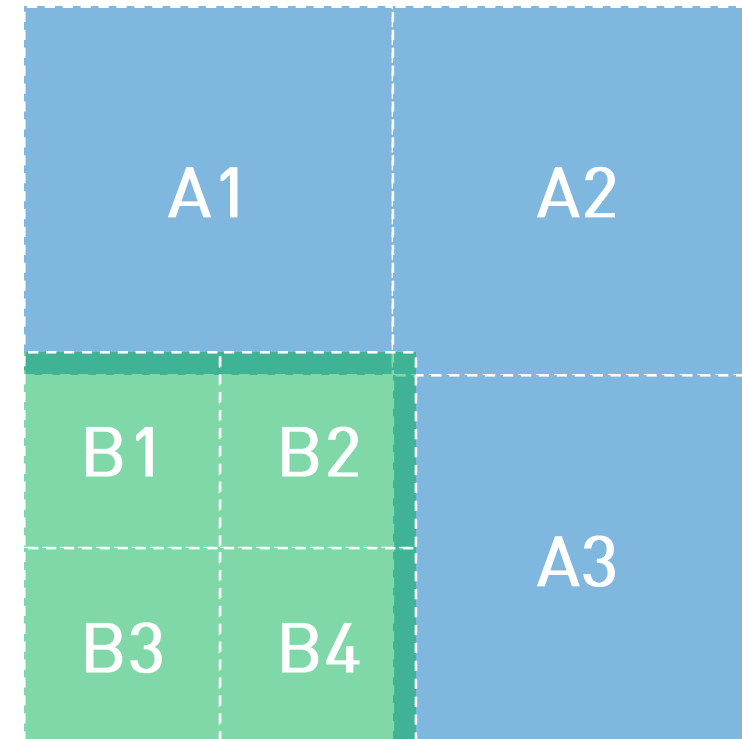
- Interpolate spatial results from time frames





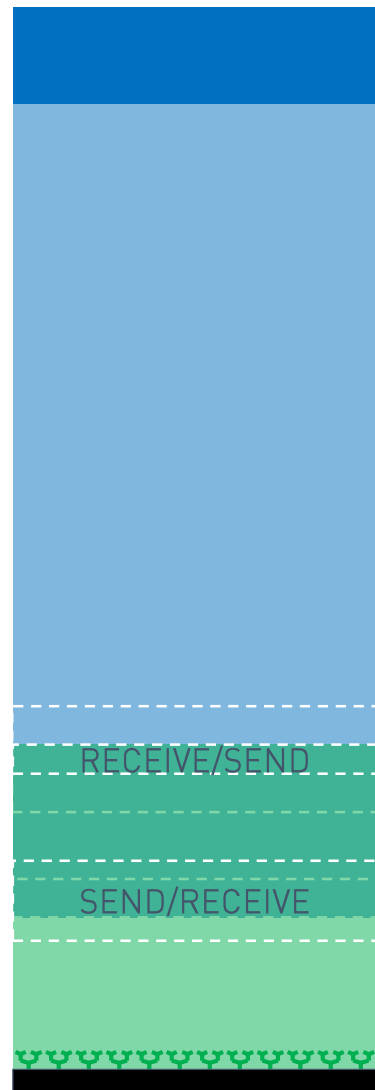
# Selective Communication

- By default MPI broadcast all data points to all peer ranks
  - $O(N^2)$  messages!
- In many situations the interpolation algorithm is local
- Regions of interest
  - Hint for MPI to cut unnecessary messages
  - Arbitrary Boolean operations of boxes, spheres, and points
  - Use validity period for moving boundary



# Example Revisited: Grafted Surface

SPH



DPD

```

/***** DPD *****/
For t = 0:dt:T
  For each particle i
    If WithinSendRegion(i)
      MUI::Push("v_x", coord[i], vel_x[i])
    MUI::Commit(t)

  Force Eval, Integrate...

  t_SPH = Floor(t, 50dt)
  For each particle i
    If WithinReceiveRegion(i)
      S_s = Quintic(r_SPH, h_SPH)
      S_t = ExactTime
      v_x[i] = MUI::Fetch
                ("v_x", coord[i], t_SPH, S_s, S_t)
  If t % 50dt = 0
    MUI::Forget(t-50dt)
  
```

```

/***** SPH *****/
For t = 0:50dt:T
  For each particle i
    If WithinSendRegion(i)
      MUI::Push("v_x", coord[i], vel_x[i])
    MUI::Commit(t)

  Force Eval, Integrate...

  For each particle i
    If WithinReceiveRegion(i)
      S_s = Quintic(r_DPD, h_DPD)
      S_t = AverageOver(50dt)
      v_x[i] = MUI::Fetch
                ("v_x", coord[i], t, S_s, S_t)

  MUI::Forget(t)
  
```



# Warming Up: Common C++/C++11 Techniques in MUI

## Templates

Template programming is the mechanism in C++ for writing code that is independent of any particular type.

### Function template

```
template<class T> swap( T &a, T &b ) {  
    T tmp = a; a = b; b = tmp;  
}
```

### Class template

```
template<class T> struct adder {  
    T sum = 0;  
    T accumulate( T v ) {  
        return sum += v;  
    }  
};
```

## The `using` keyword

The `using` keyword can either be used as an enhanced version of `typedef`, or to bring classes/functions from another namespace into the current one.

```
// brings in iostream etc.  
using namespace std;  
  
// create type alias  
using real = double;  
  
// create class alias  
using real_adder = adder<real>;  
  
// create templated alias  
template<class T, int N> struct fft;  
template<class T> using fft_48pts =  
fft<T,48>;
```

## Functors

A functor is basically a class which defines the operator `()`. It can instantiate objects which **look like** functions, while in addition can store states.

```
struct RNG {  
    int state = 0x0;  
    double operator () (bool peek =  
false) {  
        if (peek) return state;  
        else return peek = peek *  
0x1234 + 0x4321;  
    }  
};  
  
auto log3 = [&] (double x) {  
    return log(x) / log(3.0);  
};  
double a = log3( 9.0 ); // a = 2
```



# Hands-on Practice: Environment Setup

Pre-configured Amazon EC2 Server

`ssh -CX user@ytang.dyndns.org` OR `52.53.243.39`

user = `summer00`, `summer01`, ..., `summer47` pick your lucky number!

initial password: `cm4summerschool` change it upon login to claim your account!

Once logged in: `cp -r /opt/hands_on ~`

**Alternatively:** use any system with a C++11 compiler and an MPI implementation and download example via SCP:

```
scp -r summer@ytang.dyndns.org:/opt/hands_on Local_path
```



# Hands-on Practice: MUI Library Structure

**LICENSE-Apache-v2**

**LICENSE-GPL-v3**

wrapper\_c

wrapper\_f

sampler\_exact.h

sampler\_gauss.h

sampler.h

sampler\_mov\_avg.h

sampler\_nn.h

sampler\_null.h

sampler\_pseudo\_n2\_linear.h

sampler\_pseudo\_nn.h

sampler\_shepard\_quintic.h

sampler\_sph\_quintic.h

sampler\_sum\_quintic.h

chrono\_sampler\_exact.h

chrono\_sampler\_gauss.h

chrono\_sampler\_mean.h

chrono\_sampler\_null.h

chrono\_sampler\_sum.h

comm\_factory.h

comm.h

comm\_mpi.h

comm\_mpi\_nxn.h

comm\_mpi\_smart.h

comm\_tcp.h

config.h

dim.h

dynstorage.h

exception.h

geometry.h

lib\_dispatcher.h

lib\_factory.h

lib\_mpi\_hepler.h

lib\_mpi\_multidomain.h

lib\_mpi\_split.h

lib\_singleton.h

lib\_uri.h

message.h

**mui.h**

point.h

reader.h

reader\_variable.h

README.md

span.h

spatial\_storage.h

stream.h

stream\_ordered.h

stream\_string.h

stream\_tuple.h

stream\_unordered.h

stream\_vector.h

uniface.h

util.h

bin.h

virtual\_container.h



# Hands-on Practice: Hello World

```
#include "../mui/mui.h"
int main( int argc, char ** argv ) {
    using namespace mui;
    uniface1d interface( argv[1] );
    printf( "domain %s pushed value %s\n", argv[1], argv[2] );
    interface.push( "data", 0, atof( argv[2] ) );
    interface.commit( 0 );
    double v = interface.fetch( "data", 0, 0,
                               sampler_exact1d<double>(),
                               chrono_sampler_exact1d() );
    printf( "domain %s fetched value %lf\n", argv[1], v );
    return 0;
}
```

```
// Include the MUI header file

// Bring in the MUI classes and functions
// Instantiate a interface object which implicitly initialize MPI

// Push a single data point at coordinate 0
// Commit the data points as frame 0
// Fetch the data point from coordinate 0 and time frame 0
// as provided by the other 'solver'

// Note how MUI implicitly handles MPI finalization
```

```
mpic++ -std=c++11 hello.cpp -o hello
```

```
mpirun -np 1 ./hello mpi://solver1/ifs 0.618 : -np 1 ./hello mpi://solver2/ifs 1.414
```



# MUI Key Classes & Methods

**mui::uniface[1d|2d|3d]**

The MUI controller class that manages all coupling activities

**mui::uniface::push( name, position, value )**

Push data into the interface buffer

**mui::uniface::commit( timestamp )**

Send all data points in buffer as a time frame

**mui::uniface::fetch( name, position, time, sampler\_spatial, sampler\_temporal )**

Interpolate data from a timeframe / across several time frames

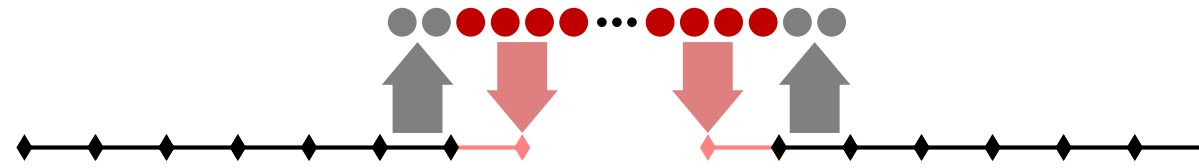
**sampler\_[gauss|exact|moving\_avg|...][1d|2d|3d]**

**chrono\_sampler\_[gauss|exact|mean|...]**

The MUI samplers



# Hands-on Practice: 1D FDM-SPH Coupling



## Finite Difference

```
for k steps
| push 'send' grid points
| commit
| fetch 'receive' grid points
| for all i:
| |  $u_i = u_i + k / h^2 * Du$ 
| end
end
```

## Smoothed Particle Hydrodynamics

```
for k steps
| push 'send' particles
| commit
| fetch 'receive' particles
| for all i
| | for all j
| | |  $flux_{ij} = \dots$ 
| | end
| end
end
```





# Hands-on Practice: 1D FDM-FDM Coupling



## Fine

```
for k steps
| push 4 points near the boundary
| commit
| fetch 1 point from the coarse solver
| for all i:
| |  $u_i = u_i + k / h^2 * Du$ 
| end
end
```

## Coarse

```
for k steps
| push 1 point near the boundary
| commit
| interpolate 1 point from the fine
solver using a Gaussian kernel
| for all i:
| |  $u_i = u_i + k / h^2 * Du$ 
| end
end
```



# Thank you!

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## Reference

Tang, Kudo, Bian, Li & Karniadakis. *Journal of Computational Physics*, 2015

