



Berlin - Luxembourg - London - Munich

Dynamic composition of solvers for coupled problems in DOLFINx

Martin Řehoř^{1,2}, Jack S. Hale²

¹ Rafinex S.à r.l., Luxembourg

² Institute of Computational Engineering, University of Luxembourg

FEniCS 2021
22 March 2021



Project RIFLE

Industrial fellowship | In cooperation with [University of Luxembourg](#) | Funded by [FNR](#)



Description

RIFLE is about *Robust Incompressible FLow solver Enhancement*

High-fidelity physics + FEM-based discretizations + Robust preconditioning strategies

Targets

RIFLE *aims* at design problems involving fluids and (a combination of) related phenomena

- heat transfer in fluids (convection in industrial boilers)
- non-Newtonian behavior (polymer extrusion, injection molding, AM)
- multiphase flows (glue deposition, float glass forming)



RIFLE "*hits the bullseye*" with any solutions obtained in the context of stochastic topology optimization

Composable solvers

Motivation

Objectives

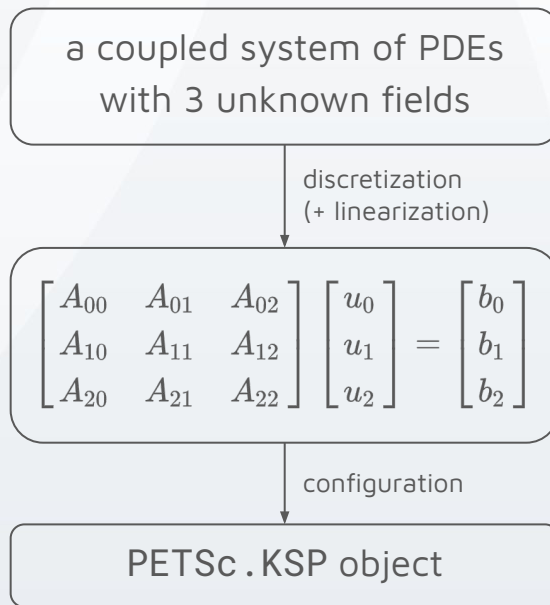
- Exploit **PETSc**'s multiphysics capabilities [1] within the application code using **DOLFINx** from Python
- Easy implementation of custom preconditioners, such as pressure-convection-diffusion (PCD) approximation for the incompressible Navier-Stokes equations [2]

Strategy

Motivated by the approaches originally implemented in **FENaPack** [3] and **Firedrake** [4]

References

- [1] J. Brown, M. G. Knepley, D. A. May, L. C. McInnes, and B. Smith, "Composable Linear Solvers for Multiphysics," in 2012 11th International Symposium on Parallel and Distributed Computing, Munich, Germany, Jun. 2012, pp. 55–62, doi: [10.1109/ISPDC.2012.16](https://doi.org/10.1109/ISPDC.2012.16).
- [2] J. Blechta, "Towards efficient numerical computation of flows of non-Newtonian fluids", 2019, PhD Thesis, Charles university, Faculty of Mathematics and Physics, Mathematical Institute of Charles University, Prague, Czech Republic, url: <https://dspace.cuni.cz/handle/20.500.11956/108384>.
- [3] J. Blechta and M. Řehoř, FENaPack 2018.1.0 (FEniCS Navier-Stokes preconditioning package). Zenodo, 2018, doi: [10.5281/ZENODO.1308015](https://doi.org/10.5281/ZENODO.1308015).
- [4] R. C. Kirby and L. Mitchell, "Solver Composition Across the PDE/Linear Algebra Barrier," SIAM J. Sci. Comput., vol. 40, no. 1, pp. C76–C98, 2017, doi: [10.1137/17M1133208](https://doi.org/10.1137/17M1133208).



Composable solvers

Block assembly & FieldSplit preconditioner



Support for block systems in **DOLFINx**:

```
A = dolfinx.fem.assemble_matrix_nest(a)
b = dolfinx.fem.assemble_vector_nest(L)
# or
A = dolfinx.fem.assemble_matrix_block(a)
b = dolfinx.fem.assemble_vector_block(L, a)
```

FieldSplit preconditioner from **PETSc** is designed for the construction of block solvers using

- block relaxation ($n \times n$ systems)
- block factorization (2×2 systems)

with block decomposition based on index sets

- provided in PETSc.DM object (not supported)
- passed directly to FieldSplit preconditioner

block Jacobi

$$\begin{bmatrix} A_{00} & A_{01} & A_{02} \\ A_{10} & A_{11} & A_{12} \\ A_{20} & A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} u_0 \\ u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} b_0 \\ b_1 \\ b_2 \end{bmatrix}$$

Configuration of the preconditioner instance:

```
pc.setFieldSplitFields(...)
# or
pc.setFieldSplitIS(...)
```

Configuration via PETSc options:

```
-pc_fieldsplit_0_fields 0
-pc_fieldsplit_1_fields 1
-pc_fieldsplit_2_fields 2
```

$$\begin{bmatrix} ksp(A_{00}, Ap_{00}) & 0 & 0 \\ 0 & ksp(A_{11}, Ap_{11}) & 0 \\ 0 & 0 & ksp(A_{22}, Ap_{22}) \end{bmatrix}$$

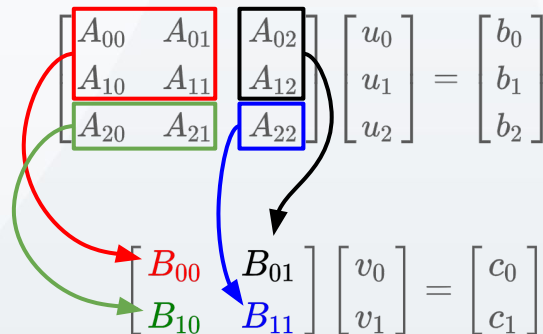
Composable solvers

Changing the configuration



Changes in the code when switching from block Jacobi to a block factorization based on Schur complements (2×2 required):

```
# [...]  
  
# FE = uf1.MixedElement([FE0, FE1, FE2]) # !! (block Jacobi)  
FE = uf1.MixedElement([uf1.MixedElement([FE0, FE1]), FE2])  
space = dolfinx.fem.FunctionSpace(mesh, FE)  
  
# [...] # !! different splitting of test and trial functions  
A = dolfinx.fem.assemble_matrix_nest(a)  
# [...]  
  
ises, _ = A.getNestISes()  
fields = [(str(i), iset) for i, iset in enumerate(ises)]  
pc.setFieldSplitIS(*fields)  
  
# [...] # !! other changes when postprocessing the solution
```



Preferred setup (**not supported by default**):

```
-pc_fieldsplit_0_fields 0,1  
-pc_fieldsplit_1_fields 2
```

Question: What if we want to use another FieldSplit for the combined B_{00} block?

Composable solvers

Implementation & Usage



```
# [...]  
  
FE = ufl.MixedElement([FE0, FE1, FE2])  
space = dolfinx.fem.FunctionSpace(mesh, FE)  
  
# [...]  
A = createSplittableMatrixBlock(a) # A.getType() == "python"   
A.assemble()  
# [...]  
  
opts = PETSc.Options()  
opts["pc_type"] = "python"  
opts["pc_python_type"] = "fenics_pctools.WrappedPC"  
opts["wrapped_pc_type"] = "fieldsplit"  
opts["wrapped_pc_fieldsplit_0_fields"] = 0  
opts["wrapped_pc_fieldsplit_1_fields"] = 1  
opts["wrapped_pc_fieldsplit_2_fields"] = 2  
  
# ises, _ = A.getPythonContext().ISes  
# fields = [(str(i), iset) for i in enumerate(ises)]  
# pc.setFieldSplitIS(*fields) # isinstance(pc, WrappedPC)   
  
# [...]
```

SplittableMatrixBlock context

- wraps PETSc.MAT object assembled as a block matrix in **DOLFINx**
- keeps index sets
- keeps PDE-level info (forms, bcs, etc.)
- knows how to extract a submatrix given a combination of block indices

WrappedPC preconditioner

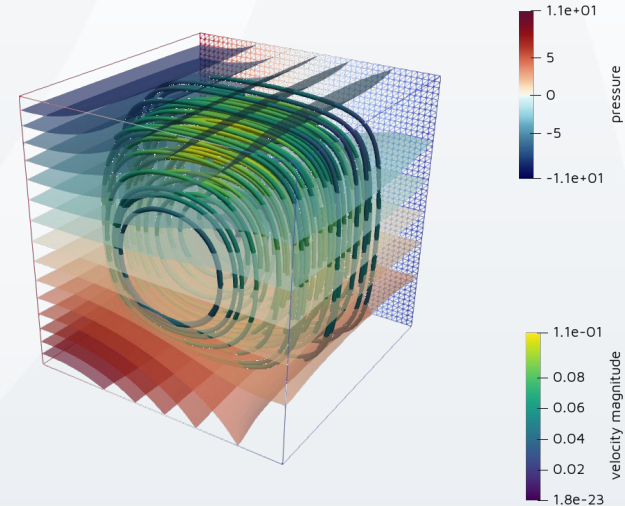
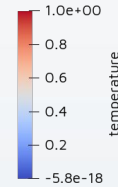
- works with splittable block matrices
- wraps PETSc.PC object that interacts with the wrapped matrix

Preliminary results

Rayleigh-Bénard convection [4]



$$\begin{bmatrix} A_{00} & A_{01} \\ A_{10} & A_{11} \\ A_{20} & A_{21} \end{bmatrix} \begin{bmatrix} A_{02} \\ A_{12} \\ A_{22} \end{bmatrix} \begin{bmatrix} u_0 \\ u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} b_0 \\ b_1 \\ b_2 \end{bmatrix}$$
$$\begin{bmatrix} B_{00} \\ B_{10} \end{bmatrix} \begin{bmatrix} B_{01} \\ B_{11} \end{bmatrix} \begin{bmatrix} v_0 \\ v_1 \end{bmatrix} = \begin{bmatrix} c_0 \\ c_1 \end{bmatrix}$$



The **nonlinear** problem is solved using the Newton method with

- outer linear iteration: FGMRES with block Gauss-Seidel
- **temperature block**: GMRES with algebraic multigrid (Hypre BoomerAMG)
- **Navier-Stokes block**: GMRES with a lower Schur complement factorization, where for the Schur complement we use the PCD approximation from [2]

References

- [2] J. Blechta, "Towards efficient numerical computation of flows of non-Newtonian fluids", 2019, PhD Thesis, Charles university, Faculty of Mathematics and Physics, Mathematical Institute of Charles University, Prague, Czech Republic, url: <https://dspace.cuni.cz/handle/20.500.11956/108384>.
- [4] R. C. Kirby and L. Mitchell, "Solver Composition Across the PDE/Linear Algebra Barrier," SIAM J. Sci. Comput., vol. 40, no. 1, pp. C76–C98, 2017, doi: [10.1137/17M1133208](https://doi.org/10.1137/17M1133208).

Preliminary results

Rayleigh-Bénard convection



Weak scaling

~30,000
DOF / process

DOF ($\times 10^6$)	MPI processes	Nonlinear iterations	Linear iterations	Navier-Stokes iterations	Temperature iterations	Time to solution (s)
0.7405	24	2	8	120 (15)	50 (6.2)	8.62
1.488	48	2	8	123 (15.4)	49 (6.1)	9.05
2.793	96	2	8	121 (15.1)	50 (6.2)	8.88
5.769	192	2	9	134 (14.9)	56 (6.2)	10.3
11.66	384	2	9	139 (15.4)	56 (6.2)	12.6
23.39	768	2	9	141 (15.7)	56 (6.2)	12.4

70%
efficiency

Strong scaling

max ~500,000
min ~30,000
DOF / process

DOF ($\times 10^6$)	MPI processes	Nonlinear iterations	Linear iterations	Navier-Stokes iterations	Temperature iterations	Time to solution (s)
14.09	28	2	8	111 (13.9)	42 (5.2)	140
14.09	56	2	8	110 (13.8)	42 (5.2)	69.7
14.09	112	2	9	131 (14.6)	56 (6.2)	41.3
14.09	224	2	9	133 (14.8)	56 (6.2)	22.3
14.09	448	2	9	143 (15.9)	56 (6.2)	12.7

70%
efficiency



The experiments presented in this work were carried out using the HPC facilities of the University of Luxembourg [5].

References

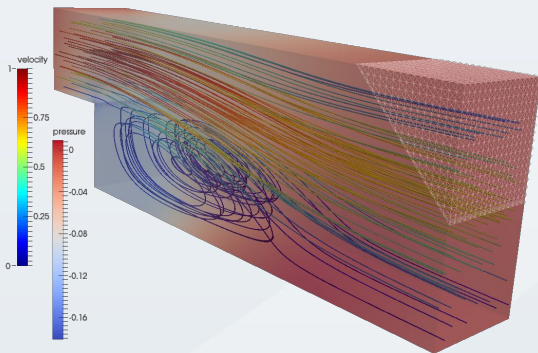
- [5] S. Varrette, P. Bouvry, H. Cartiaux, and F. Georgatos, "Management of an Academic HPC Cluster: The UL Experience," in Proc. of the 2014 Intl. Conf. on High Performance Computing & Simulation (HPCS 2014), Bologna, Italy, Jul. 2014, pp. 959–967, url: <http://hdl.handle.net/10993/16622>

Conclusion & Further steps



Dynamic composition of block solvers using **DOLFINx**

- is implemented entirely in **petsc4py**
- gives satisfactory scaling results for decent-sized problems on HPC infrastructures
- is currently used to test various configurations of iterative solvers in the context of stabilized viscoelastic flows
- opens the possibility to implement matrix-free methods



```
# Configuration of PCD preconditioner for NS equations
-snes_type newtonls
-snes_linesearch_type basic
-snes_monitor
-snes_converged_reason
-snes_rtol 1.0e-09
-snes_max_it 25

-ksp_converged_reason
-ksp_rtol 1e-10
-ksp_max_it 1000
-ksp_type gmres
-ksp_gmres_restart 150
-ksp_pc_side right
-pc_type python
-pc_python_type fenics_pctools.WrappedPC

-prefix_push wrapped_
-pc_type fieldsplit
-pc_fieldsplit_type schur
-pc_fieldsplit_schur_fact_type upper
-pc_fieldsplit_schur_precondition user
-pc_fieldsplit_0_fields 0
-pc_fieldsplit_1_fields 1
-fieldsplit_0_ksp_type preonly
-fieldsplit_0_pc_type python
-fieldsplit_0_pc_python_type fenics_pctools.WrappedPC
-fieldsplit_0_wrapped_pc_type lu
-fieldsplit_0_wrapped_pc_factor_mat_solver_type mumps
-fieldsplit_1_ksp_type preonly
-fieldsplit_1_pc_type python
-fieldsplit_1_pc_python_type fenics_pctools.PCDPC_vY
-fieldsplit_1_pcd_Mp_ksp_type preonly
-fieldsplit_1_pcd_Mp_pc_type lu
-fieldsplit_1_pcd_Mp_pc_factor_mat_solver_type mumps
-fieldsplit_1_pcd_Ap_ksp_type preonly
-fieldsplit_1_pcd_Ap_pc_type lu
-fieldsplit_1_pcd_Ap_pc_factor_mat_solver_type mumps
-prefix_pop
```

THANK YOU FOR YOUR ATTENTION!

ACKNOWLEDGEMENTS

The present work is supported by the National Research Fund, Luxembourg in the frame of the Industrial Fellowship project [RIFLE](#) (13754363).

The experiments presented in this work were carried out using the [HPC facilities of the University of Luxembourg](#).

CONTACT

www.rafinex.com