

# *Nek5000 and Spectral Element Tutorial*

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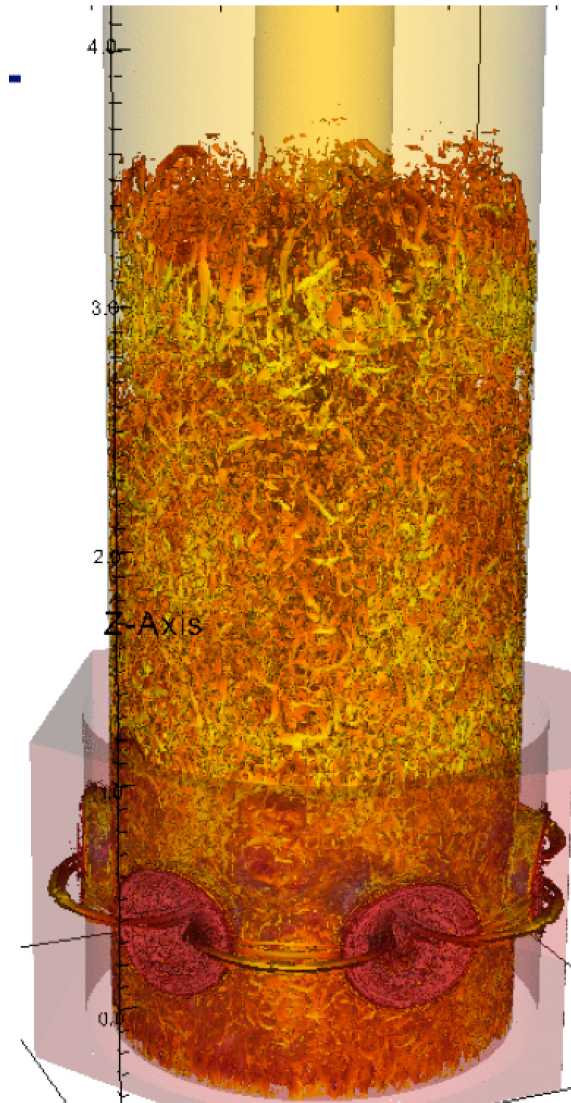
*Philipp Schlatter*

*KTH*

*Ananias Tomboulides*

*U. Thessaloniki*

*and many others...*



*Turbulence in an industrial inlet.*

# Overview

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## 0. Background

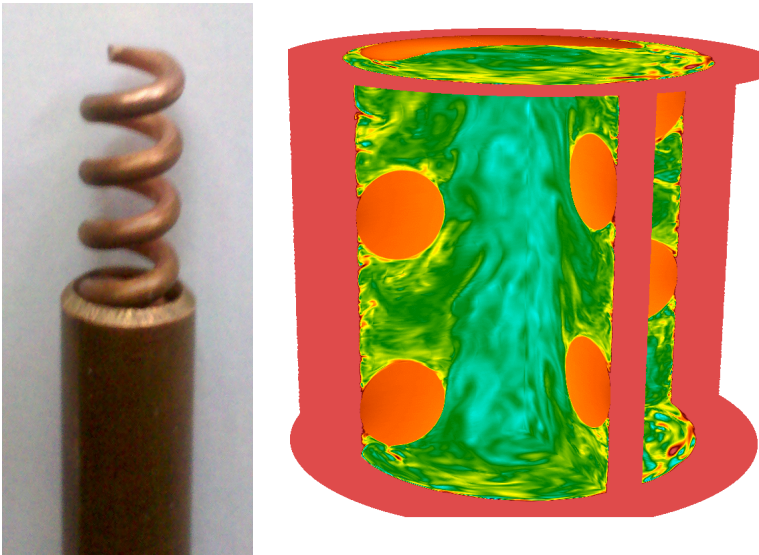
## I. Scalable simulations of turbulent flows

- ❑ Discretization
- ❑ Solvers
- ❑ Parallel Implementation

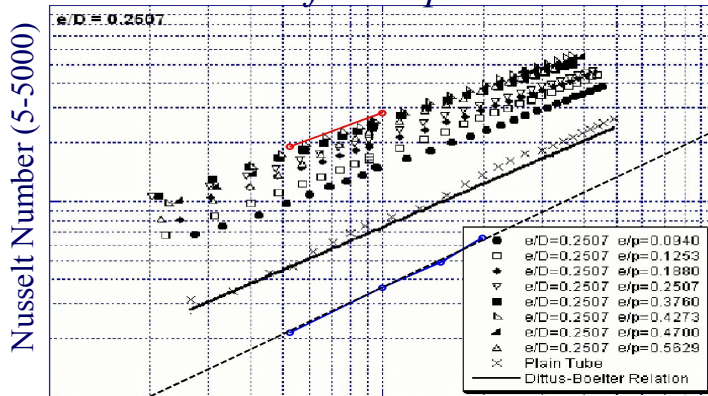
## II. A quick demo...

# Recent SEM-Based Turbulence Simulations

Enhanced Heat Transfer with Wire-Coil Inserts w/ J. Collins, ANL

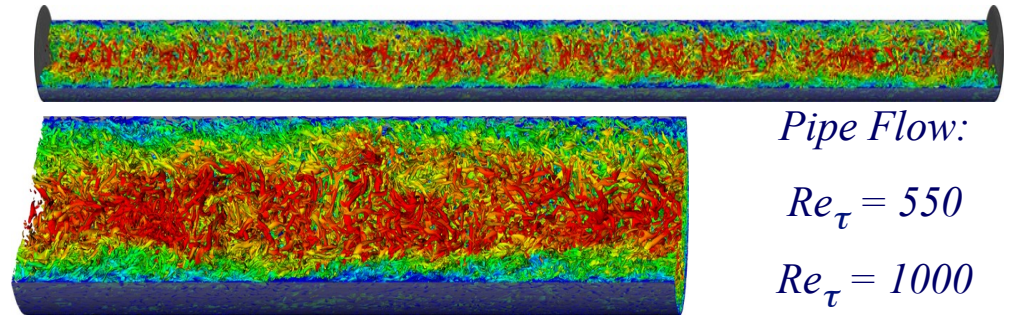
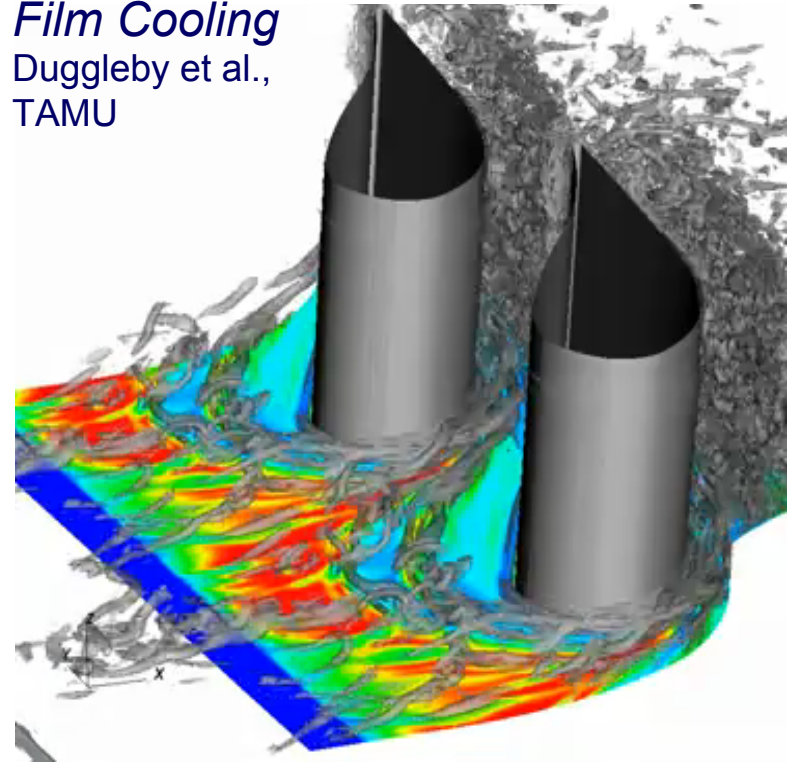


Heat Transfer: Exp. and Num.



Reynolds Number (1000-200,000)

Film Cooling Duggleby et al., TAMU



Pipe Flow:

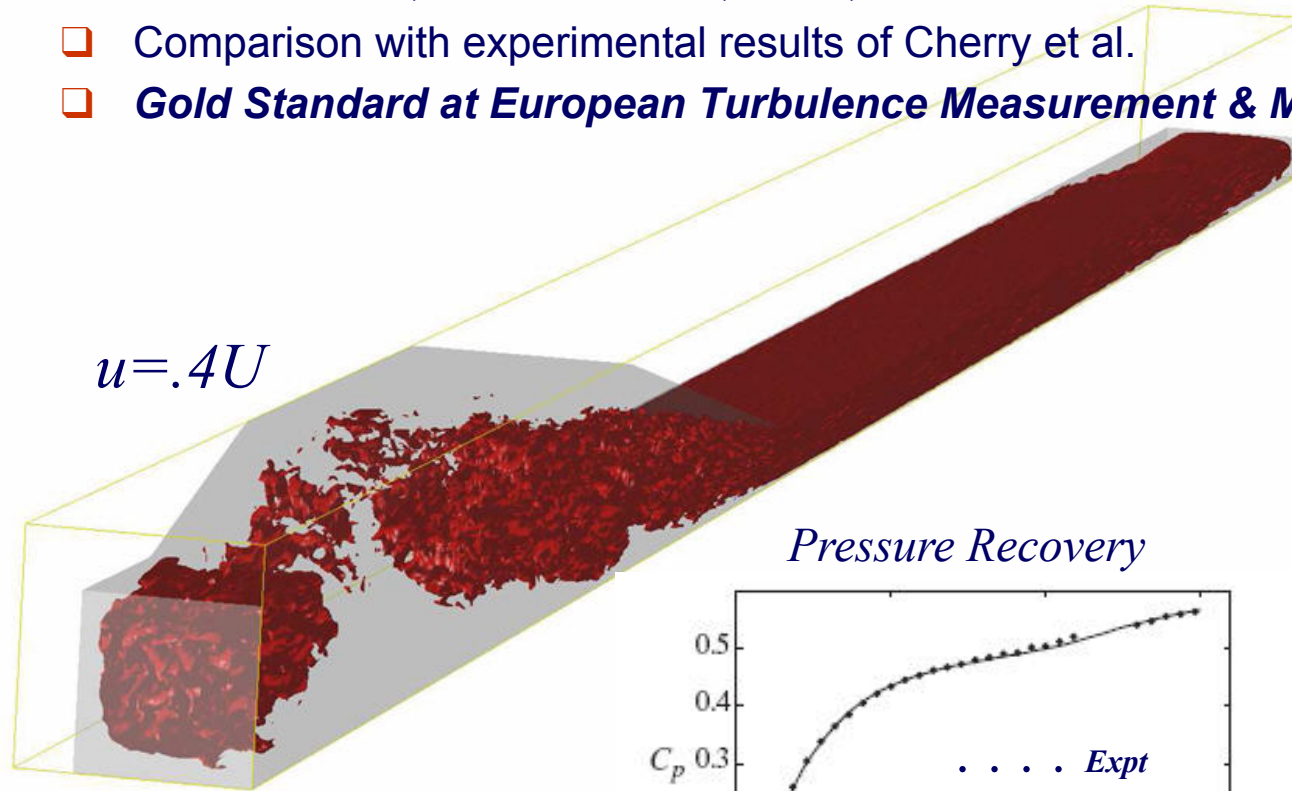
$$Re_{\tau} = 550$$

$$Re_{\tau} = 1000$$

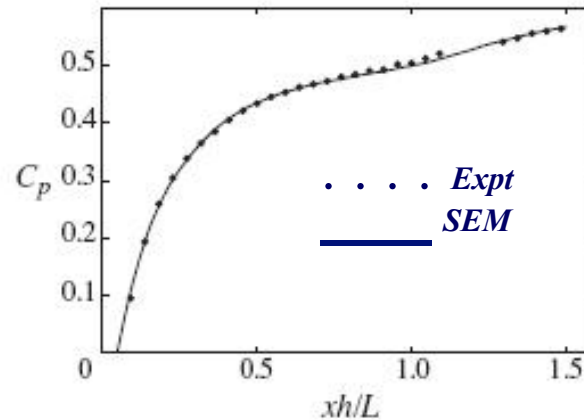
G. El Khoury, KTH

# Validation: Separation in an Asymmetric Diffuser Johan Ohlsson\*, KTH

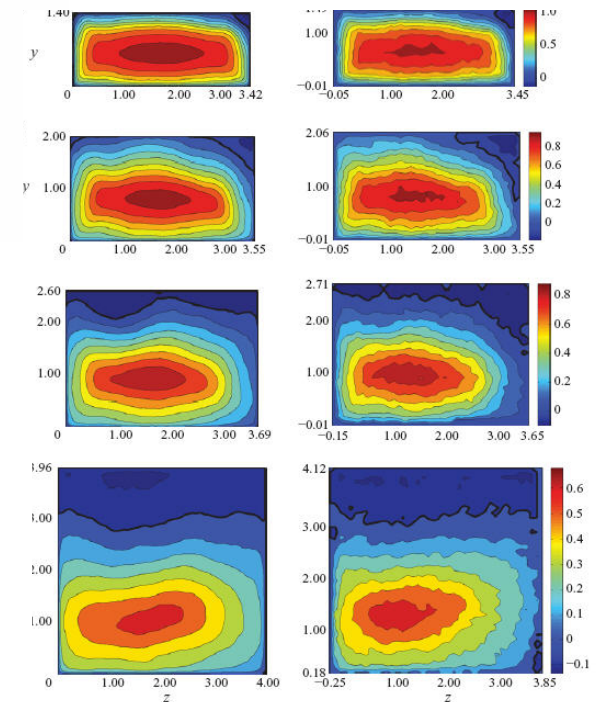
- ❑ Challenging high-Re case with **flow separation and recovery**
- ❑ DNS at Re=10,000: E=127750, N=11, 100 convective time units
- ❑ Comparison with experimental results of Cherry et al.
- ❑ **Gold Standard at European Turbulence Measurement & Modeling '09.**



*Pressure Recovery*



*Axial Velocity*



*SEM*

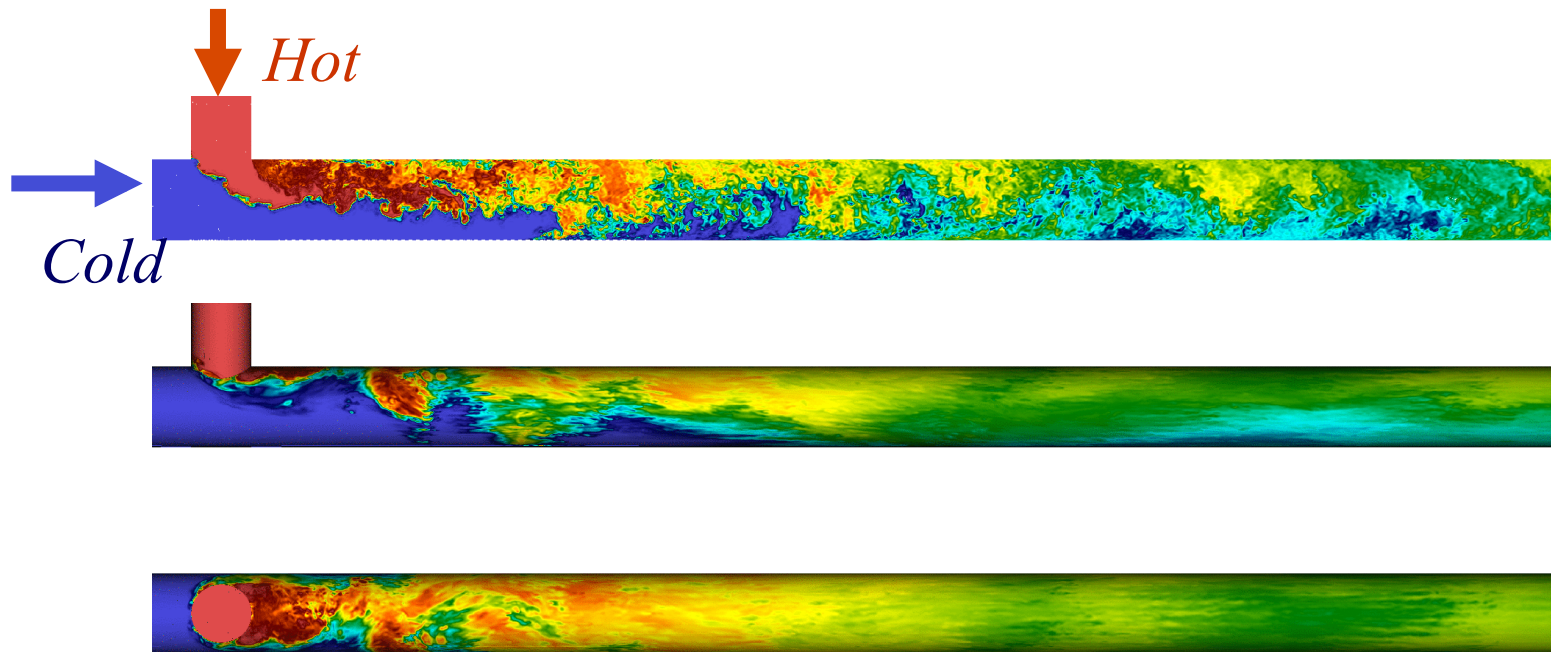
*Expt.*

\**J. Fluid Mech.*, **650** (2010)

# OECD/NEA T-Junction Benchmark

*F., Obabko, Tautges, Caceres*

- $E=62000$  spectral elements of order  $N=7$  ( $n=21$  million)
  - Mesh generated with CUBIT
- Subgrid dissipation modeled with low-pass spectral filter
- 1 Run: 24 hours on 16384 processors of BG/P (850 MHz) ~ 33x slower than uRANS
- SEM ranked #1 (of 29) in thermal prediction.

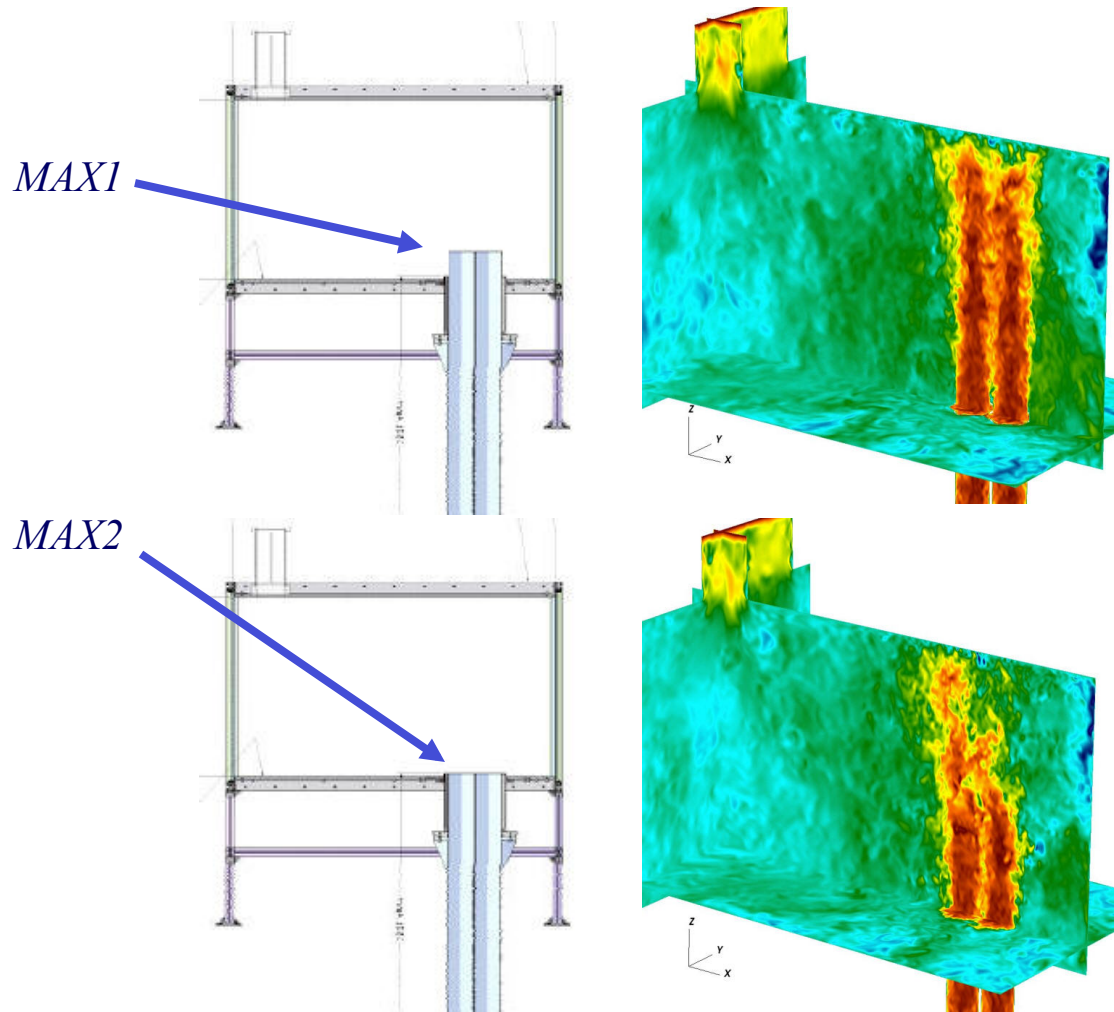


*Centerplane, side, and top views of temperature distribution*

# LES Predicts Major Difference in Jet Behavior for Minor Design Change

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## Results:



- ❑ *Small perturbation yields  $O(1)$  change in jet behavior*
- ❑ *Unstable jet, with low-frequency (20 – 30 s) oscillations*
- ❑ *Visualization shows change due to jet / cross-flow interaction*
- ❑ ***MAX2 results NOT predicted by RANS***

# Nek5000: Scalable Open Source Spectral Element Code

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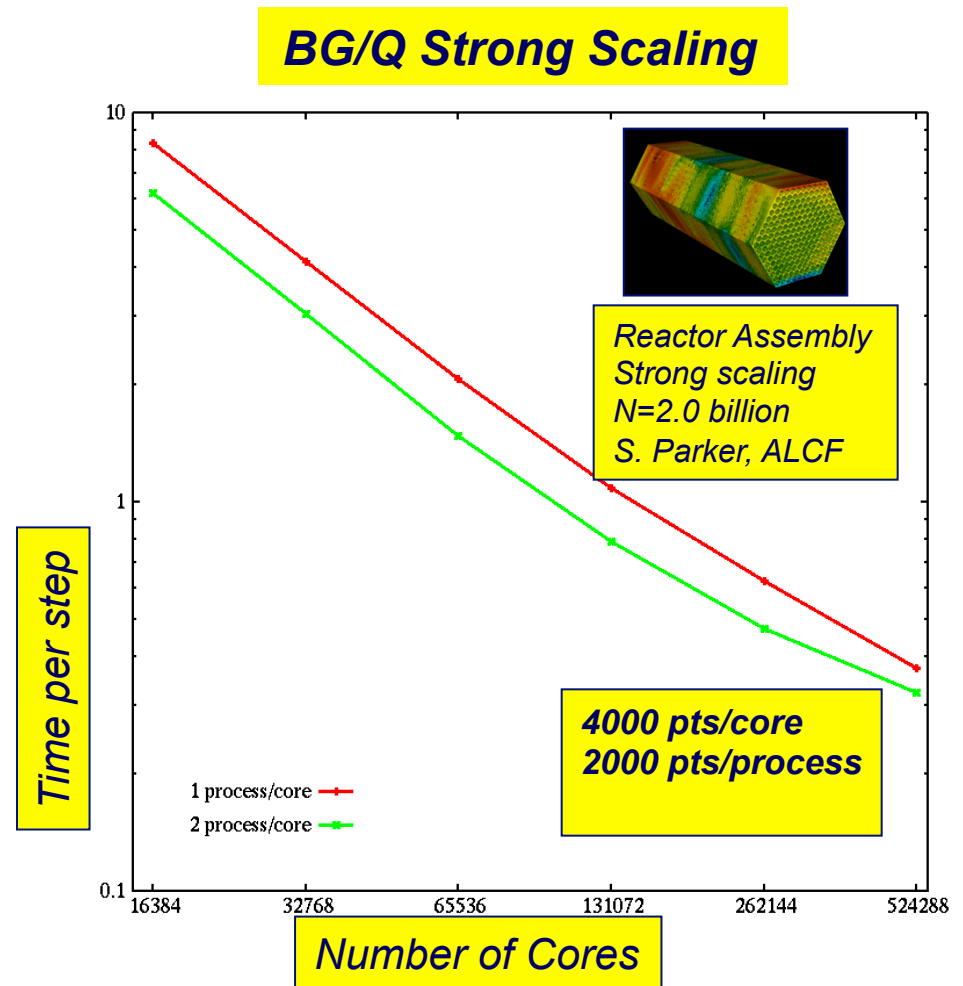
- ❑ Developed at MIT in mid-80s (Patera, F., Ho, Ronquist)
- ❑ Spectral Element Discretization: High accuracy at low cost
- ❑ Tailored to LES and DNS of turbulent heat transfer, but also supports
  - ❑ Low-Mach combustion, MHD, conjugate heat transfer, moving meshes
  - ❑ New features in progress: compressible flow (Duggleby), adjoints, immersed boundaries (KTH)
- ❑ Scaling: 1999 Gordon Bell Prize; Scales to over a million MPI processes.
- ❑ Current Verification and validation:
  - > 900 tests performed after each code update
  - > 200 publications based on Nek5000
  - > 175 users since going open source in 2009
  - > ...

# Scaling to a Million Processes

w / Scott Parker, ALCF

217 Pin Problem,  $N=9$ ,  $E=3e6$ :

- 2 billion points
- BGQ – 524288 cores
  - 1 or 2 ranks per core
- 60% parallel efficiency at 1 million processes
- 2000 points/process
  - Reduced time to solution for a broad range of problems





# *Influence of Scaling on Discretization*

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## *Influence of Scaling on Discretization*

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Large problem sizes enabled by peta- and exascale computers allow propagation of small features (size  $\lambda$ ) over distances  $L \gg \lambda$ . If speed  $\sim 1$ , then  $t_{final} \sim L / \lambda$ .

- Dispersion errors accumulate linearly with time:

$$\sim |\text{correct speed} - \text{numerical speed}| * t \quad (\text{for each wavenumber})$$

$$\rightarrow \text{error}_{t_{final}} \sim (L / \lambda) * |\text{numerical dispersion error}|$$

- For fixed final error  $\varepsilon_f$ , require: numerical dispersion error  $\sim (\lambda / L) \varepsilon_f, \ll 1$ .

## *Influence of Scaling on Discretization*

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***High-order methods can efficiently deliver small dispersion errors.***

(Kreiss & Oliger 72, Gottlieb et al. 2007)

*Our objective is to realize the advantage of high-order methods, at low-order costs.*

# Motivation for High-Order

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High-order accuracy is uninteresting unless

- ❑ Cost per gridpoint is comparable to low-order methods
- ❑ You are interested in simulating interactions over a broad range of scales...

*Precisely the type of inquiry enabled by HPC and leadership class computing facilities.*

# Incompressible Navier-Stokes Equations

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$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \frac{1}{Re} \nabla^2 \mathbf{u}$$
$$\nabla \cdot \mathbf{u} = 0$$

- ❑ Key algorithmic / architectural issues:
  - ❑ Unsteady evolution implies many timesteps, significant reuse of preconditioners, data partitioning, etc.
  - ❑  $\text{Div } \mathbf{u} = 0$  implies long-range global coupling at each timestep  
→ iterative solvers  
communication intensive  
opportunity to amortize adaptive meshing, etc.
  - ❑ Small dissipation → large number of scales → large number of gridpoints for high Reynolds number  $Re$

# Navier-Stokes Time Advancement

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$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \frac{1}{Re} \nabla^2 \mathbf{u}$$
$$\nabla \cdot \mathbf{u} = 0$$

- ❑ Nonlinear term: *explicit*
  - ❑  $k$  th-order backward difference formula / extrapolation ( $k=2$  or  $3$ )
  - ❑  $k$  th-order characteristics (Pironneau '82, MPR '90)
- ❑ Linear Stokes problem: pressure/viscous decoupling:
  - ❑ 3 Helmholtz solves for velocity (*"easy" w/ Jacobi-precond.CG*)
  - ❑ (consistent) Poisson equation for pressure (*computationally dominant*)
- ❑ For LES, apply grid-scale spectral filter (F. & Mullen 01, Boyd '98)
  - in spirit of HPF model (Schlatter 04)

# Timestepping Design

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## ❑ **Implicit:**

- ❑ *symmetric and (generally) linear terms,*
- ❑ *fixed flow rate conditions*

## ❑ **Explicit:**

- ❑ *nonlinear, nonsymmetric terms,*
- ❑ *user-provided rhs terms, including*
  - ❑ *Boussinesq and Coriolis forcing*

## ❑ **Rationale:**

- ❑ *div  $\mathbf{u} = 0$  constraint is fastest timescale*
- ❑ *Viscous terms: explicit treatment of 2<sup>nd</sup>-order derivatives  $\rightarrow \Delta t \sim O(\Delta x^2)$*
- ❑ *Convective terms require only  $\Delta t \sim O(\Delta x)$*
- ❑ *For high  $Re$ , temporal-spatial accuracy dictates  $\Delta t \sim O(\Delta x)$*
- ❑ *Linear symmetric is “easy” – nonlinear nonsymmetric is “hard”*

# BDF2/EXT2 Example

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Consider the convection-diffusion equation,

$$\frac{\partial u}{\partial t} + \mathbf{c} \cdot \nabla u = \nu \nabla^2 u.$$

Discretize in space:

$$B \frac{d\underline{u}}{dt} + C\underline{u} = -\nu A\underline{u}, \quad (A \text{ is SPD})$$

Evaluate each term at  $t^n$  according to convenience:

$$B \left. \frac{d\underline{u}}{dt} \right|_{t^n} = B \frac{3\underline{u}^n - 4\underline{u}^{n-1} + \underline{u}^{n-2}}{2\Delta t} + O(\Delta t^2)$$

$$C\underline{u} \Big|_{t^n} = 2C\underline{u}^{n-1} - C\underline{u}^{n-2} + O(\Delta t^2)$$

$$\nu A\underline{u} \Big|_{t^n} = \nu A\underline{u}^n$$



## BDFk/EXTk

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- ❑ BDF3/EXT3 is essentially the same as BDF2/EXT2
  - ❑  $O(\Delta t^3)$  accuracy
  - ❑ essentially same cost
  - ❑ accessed by setting Torder=3 (2 or 1) in .rea file
- ❑ For convection-diffusion and Navier-Stokes, the “*EXTk*” part of the timestepper implies a CFL (Courant-Friedrichs-Lewy) constraint

$$\max_{\mathbf{x} \in \Omega} \frac{|\mathbf{u}| \Delta t}{\Delta x} \approx 0.5$$

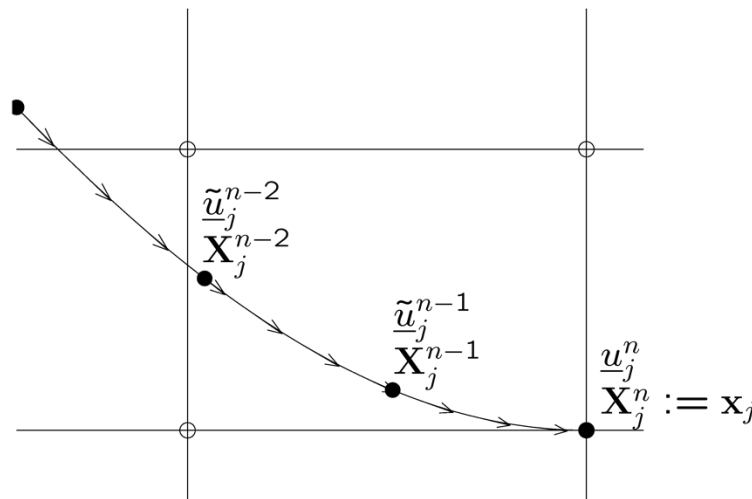
- ❑ For the spectral element method,  $\Delta x \sim N^{-2}$ , which is restrictive.
  - ❑ We therefore often use a characteristics-based timestepper. (IFCHAR = T in the .rea file)

# Characteristics Timestepping

- Apply BDFk to material derivative, e.g., for k=2:

$$\begin{aligned}\frac{Du}{Dt} &:= \frac{\partial u}{\partial t} + \mathbf{c} \cdot \nabla u \\ &= \frac{3u^n - 4\tilde{u}^{n-1} + \tilde{u}^{n-2}}{2\Delta t} + O(\Delta t^2)\end{aligned}$$

- Amounts to finite-differencing along the characteristic leading into  $x_j$



## Characteristics Timestepping

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- $\Delta t$  can be  $\gg \Delta t_{CFL}$  (e.g.,  $\Delta t \sim 5-10 \times \Delta t_{CFL}$ )
- Don't need position (e.g.,  $X_j^{n-1}$ ) of characteristic departure point, only the value of  $u^{n-1}(\mathbf{x})$  at these points.

*These values satisfy the pure hyperbolic problem:*

$$\frac{\partial \tilde{u}}{\partial s} + \mathbf{c} \cdot \nabla \tilde{u} = 0, \quad s \in [t^{n-1}, t^n]$$
$$\tilde{u}(\mathbf{x}, t^{n-1}) := u^{n-1}(\mathbf{x}),$$

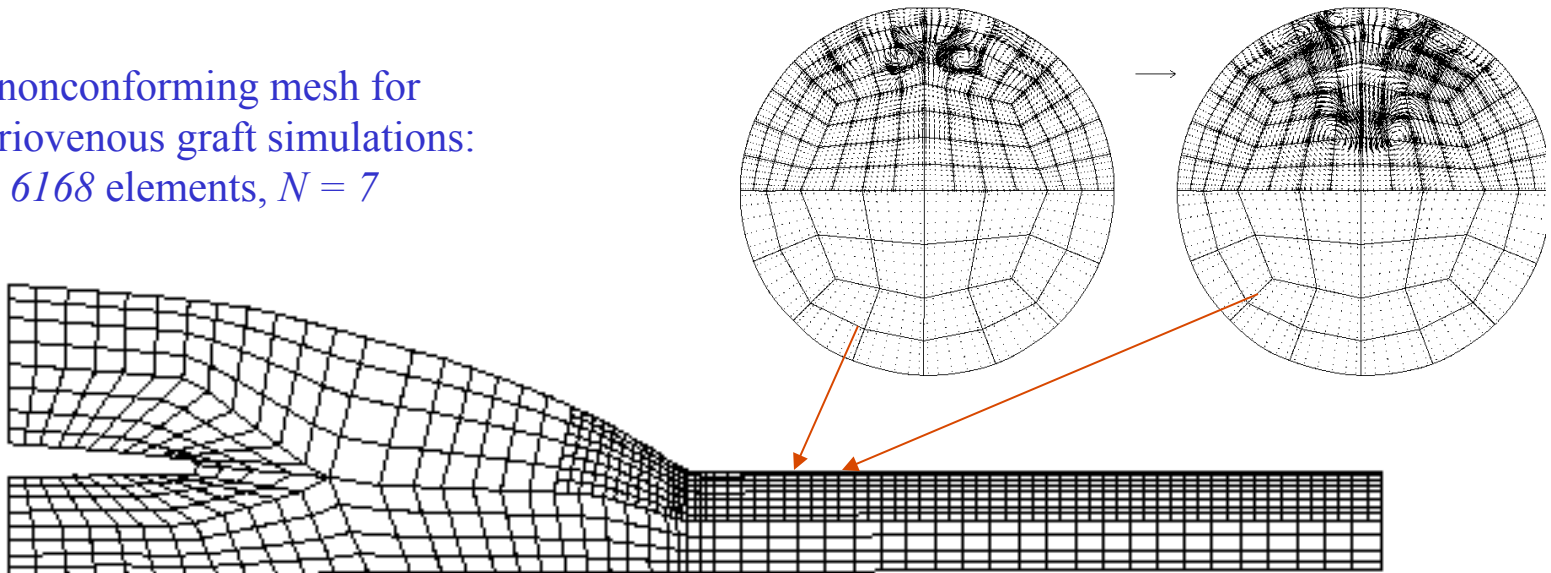
*which is solved via explicit timestepping with  $\Delta s \sim \Delta t_{CFL}$*

# Spatial Discretization: *Spectral Element Method*

(Patera 84, Maday & Patera 89)

- ❑ Variational method, similar to FEM, using *GL* quadrature.
- ❑ Domain partitioned into  $E$  high-order quadrilateral (or hexahedral) elements (decomposition may be nonconforming - *localized refinement*)
- ❑ Trial and test functions represented as  $N$ th-order tensor-product polynomials within each element. ( $N \sim 4 - 15$ , typ.)
- ❑  $EN^3$  gridpoints in 3D,  $EN^2$  gridpoints in 2D.
- ❑ Converges *exponentially fast* with  $N$  for smooth solutions.

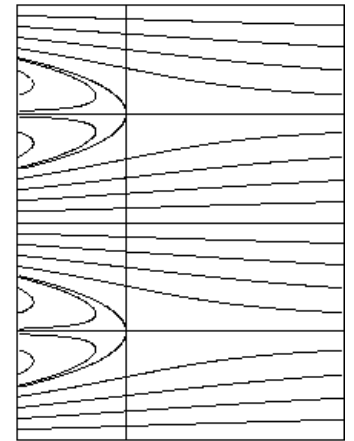
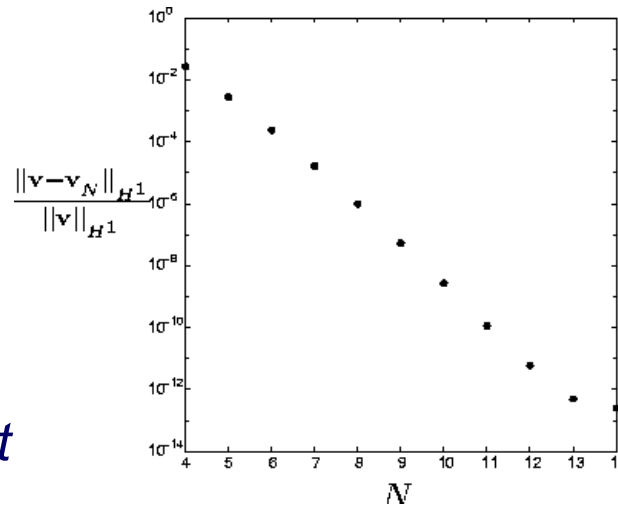
3D nonconforming mesh for  
arteriovenous graft simulations:  
 $E = 6168$  elements,  $N = 7$



# Spectral Element Convergence: Exponential with $N$

*Exact Navier-Stokes Solution (Kovazsnay '48)*

❑ 4 orders-of-magnitude error reduction when doubling the resolution in each direction



❑ Benefits realized through tight data-coupling.

❑ For a given error,

- ❑ Reduced number of gridpoints
- ❑ Reduced memory footprint.
- ❑ Reduced data movement.

$$v_x = 1 - e^{\lambda x} \cos 2\pi y$$

$$v_y = \frac{\lambda}{2\pi} e^{\lambda x} \sin 2\pi y$$

$$\lambda := \frac{Re}{2} - \sqrt{\frac{Re^2}{4} + 4\pi^2}$$

# Spectral Element Discretization

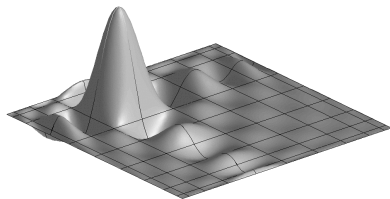
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$$u_t + \mathbf{c} \cdot \nabla u = \nu \nabla^2 u$$

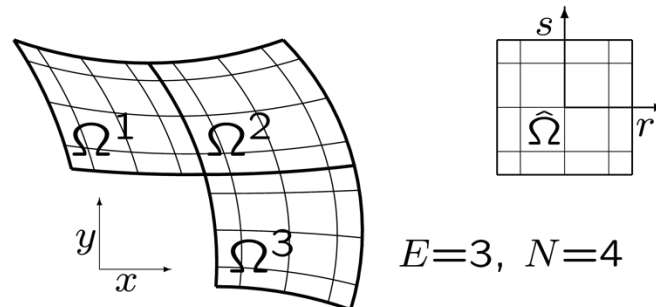
Find  $u \in X_0^N \subset H_0^1$  such that

$$(v, u_t)_N + (v, \mathbf{c} \cdot \nabla u)_M = \nu (\nabla v, \nabla u)_N \quad \forall v \in X_0^N,$$

- $(f, g)_M := \sum_{j=0}^M \rho_j^M f(\xi_j^M) g(\xi_j^M)$ , (1-D,  $\Omega = [-1, 1]$ )
- $\xi_j^M, \rho_j^M$ — $M$ th-order Gauss-Legendre points, weights.



2D basis function,  $N=10$



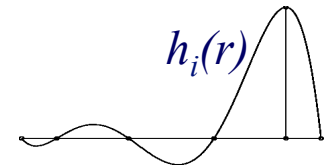
$E=3, N=4$

# Spectral Element Basis Functions

□ Tensor-product nodal basis:

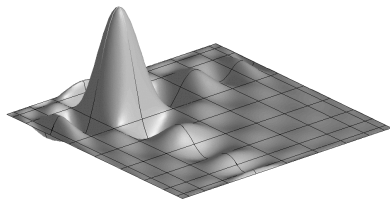
$$u(x, y)|_{\Omega^e} = \sum_{i=0}^N \sum_{j=0}^N u_{ij}^e h_i(r) h_j(s)$$

$$h_i(r) \in \mathcal{P}_N(r), \quad h_i(\xi_j) = \delta_{ij}$$

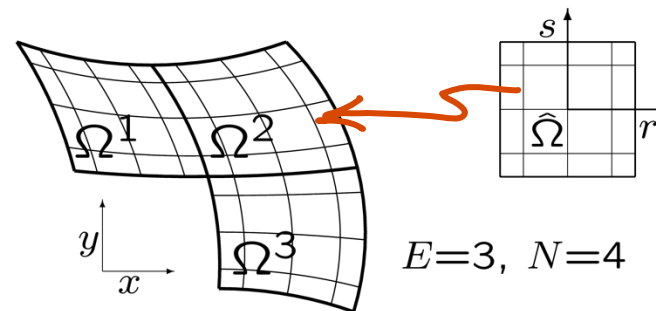


□  $\xi_j$  = Gauss-Lobatto-Legendre quadrature points:

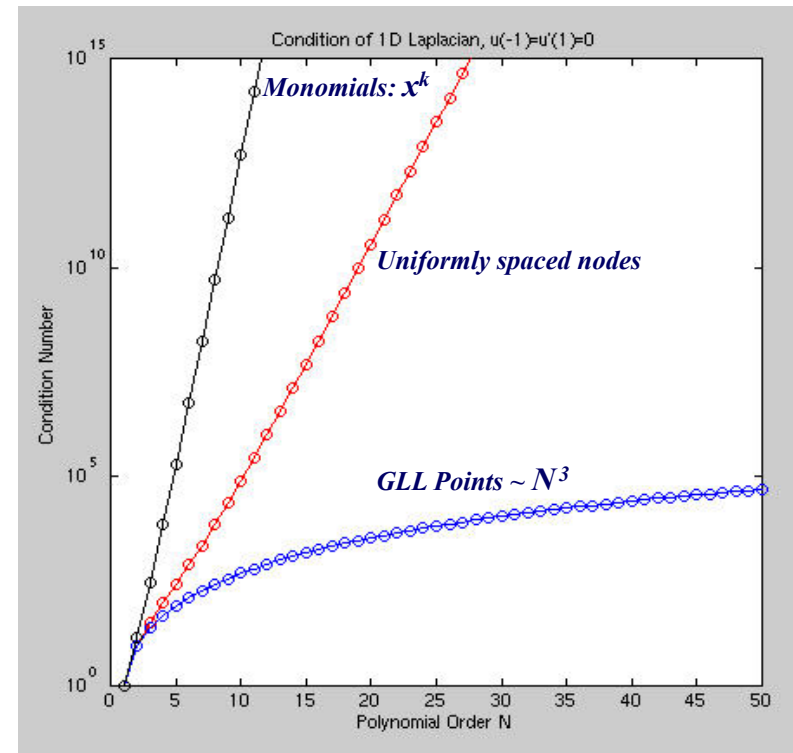
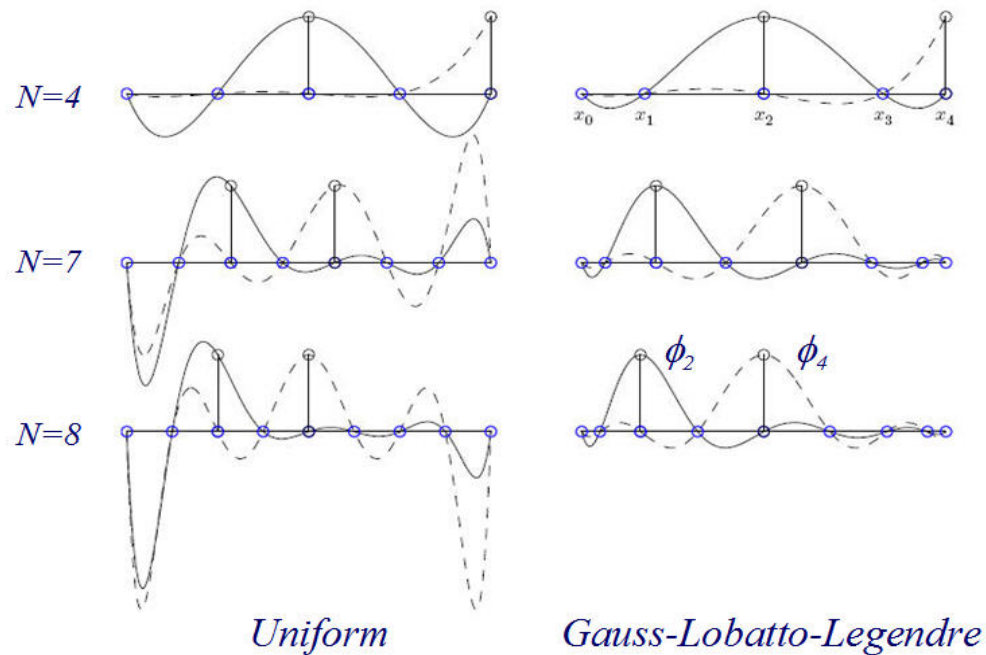
- stability ( *not* uniformly distributed points )
- allows pointwise quadrature (for *most* operators...)
- easy to implement BCs and  $C^0$  continuity



2D basis function,  $N=10$



# Influence of Basis on Conditioning



- *Monomials and Lagrange interpolants on uniform points exhibit exponential growth in condition number.*
- *With just a 7x7 system the monomials would lose 10 significant digits (of 15, in 64-bit arithmetic).*



## Attractive Feature of Tensor-Product Bases (quad/hex elements)

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□ *Local tensor-product form (2D),*

$$u(r, s) = \sum_{i=0}^N \sum_{j=0}^N u_{ij} h_i(r) h_j(s), \quad h_i(\xi_p) = \delta_{ip}, \quad h_i \in \mathbb{P}_N$$

*allows derivatives to be evaluated as **fast** matrix-matrix products:*

$$\left. \frac{\partial u}{\partial r} \right|_{\xi_i, \xi_j} = \sum_{p=0}^N u_{pj} \left. \frac{dh_p}{dr} \right|_{\xi_i} = \sum_p \underbrace{\hat{D}_{ip} u_{pj}}_{m \times m} =: D_r \underline{u}$$

# Fast Operator Evaluation

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Local matrix-free stiffness matrix in 3D on  $\Omega^e$ ,

$$A^e \underline{u}^e = \begin{pmatrix} D_r \\ D_s \\ D_t \end{pmatrix}^T \begin{pmatrix} G_{rr}^e & G_{rs}^e & G_{rt}^e \\ G_{rs}^e & G_{ss}^e & G_{st}^e \\ G_{rt}^e & G_{st}^e & G_{tt}^e \end{pmatrix} \begin{pmatrix} D_r \\ D_s \\ D_t \end{pmatrix} \underline{u}^e$$

Matrix free form :  
 ·  $7N^3$  memory ref's.  
 ·  $12N^4 + 15N^3$  op's.

$$D_r = (I \otimes I \otimes \hat{D}) \quad G_{rs}^e = J^e \circ B \circ \left( \frac{\partial r}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial s}{\partial y} + \frac{\partial r}{\partial z} \frac{\partial s}{\partial z} \right)^e$$

- ❑ Operation count is only  $O(N^4)$  not  $O(N^6)$  [Orszag '80]
- ❑ Work is dominated by fast matrix-matrix products ( $D_r, D_s, D_t$ )
- ❑ Memory access is 7 x number of points
  - because of GLL quadrature,  $G_{rr}, G_{rs}$ , etc., are *diagonal*

# Spectral Filter

Boyd '98, F. & Mullen '01

- Expand in modal basis:

$$u(x) = \sum_{k=0}^N \hat{u}_k \phi_k(r)$$

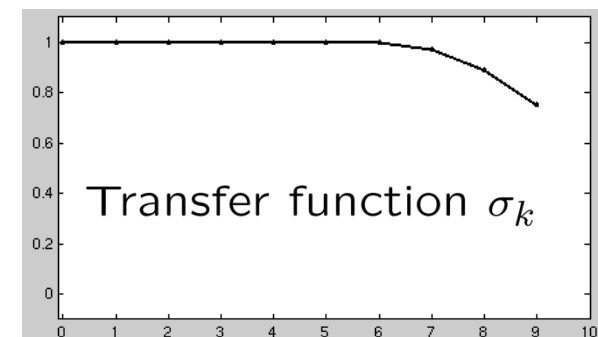
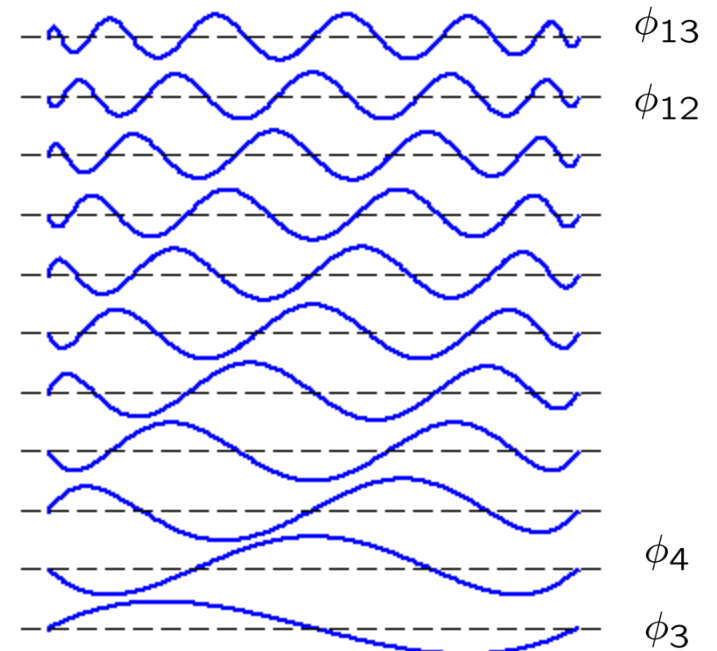
- Set filtered function to:

$$\bar{u}(x) = \hat{F}(u) = \sum_{k=0}^N \sigma_k \hat{u}_k \phi_k(r)$$

- Spectral convergence and continuity preserved. (Coefficients decay exponentially fast.)

- In higher space dimensions:

$$F = \hat{F} \otimes \hat{F} \otimes \hat{F}$$



# Filtering Cures High Wavenumber Instabilities

## Free surface example:

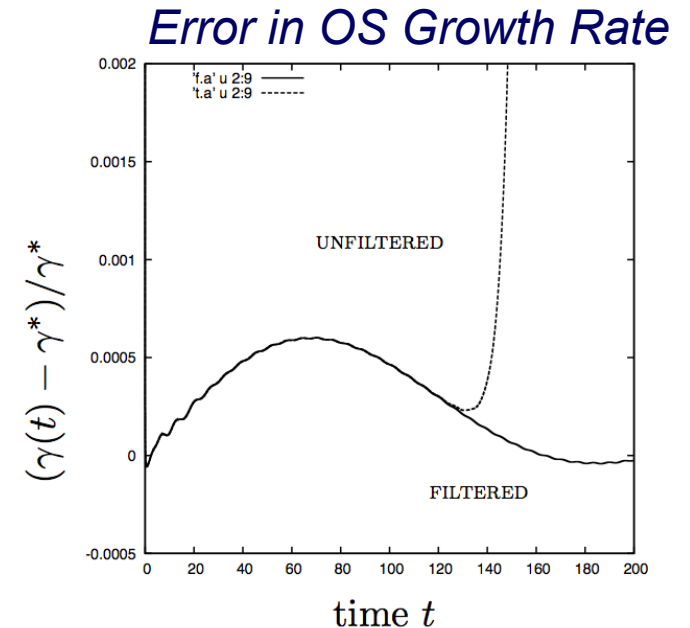
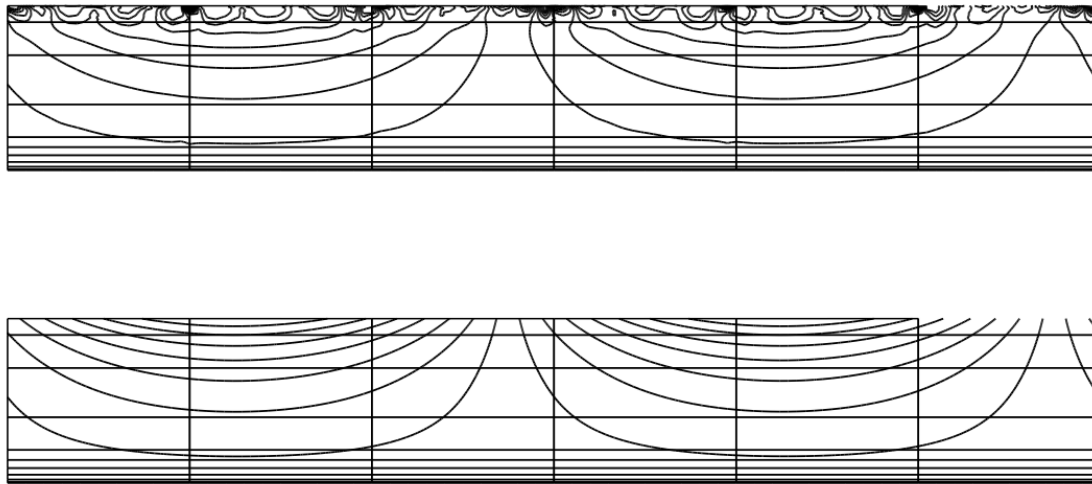


Figure 6: Eigenmodes for free-surface film flow: (left, top) contours of vertical velocity  $v$  for unfiltered and (left, bottom) filtered solution at time  $t = 179.6$ ; (right) error in growth rate vs.  $t$ .

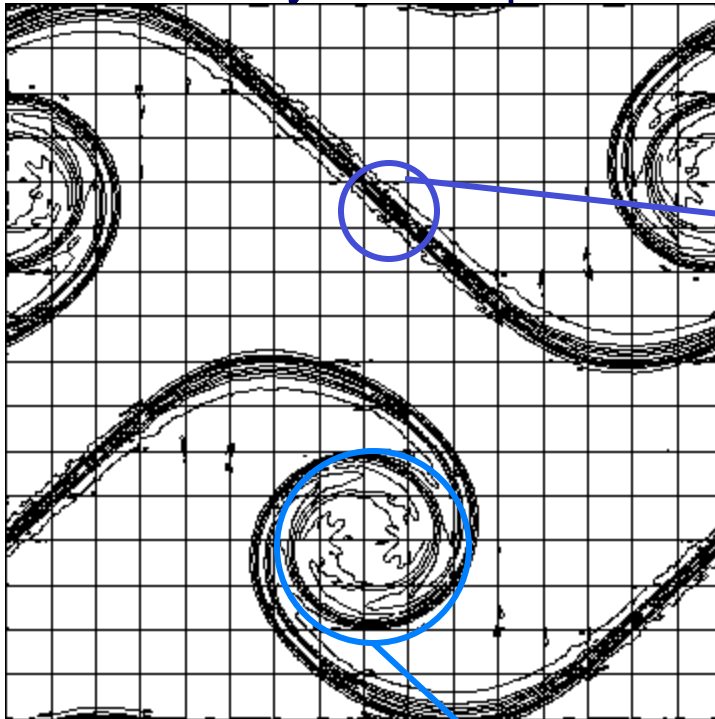
<sup>10</sup>Instabilities in free-surface Hartmann flow at low magnetic Prandtl numbers. Giannakis, D., Rosner, R., & Fischer, P.F. 2009, J. Fluid Mech., 636, 217-277

# Dealiasing

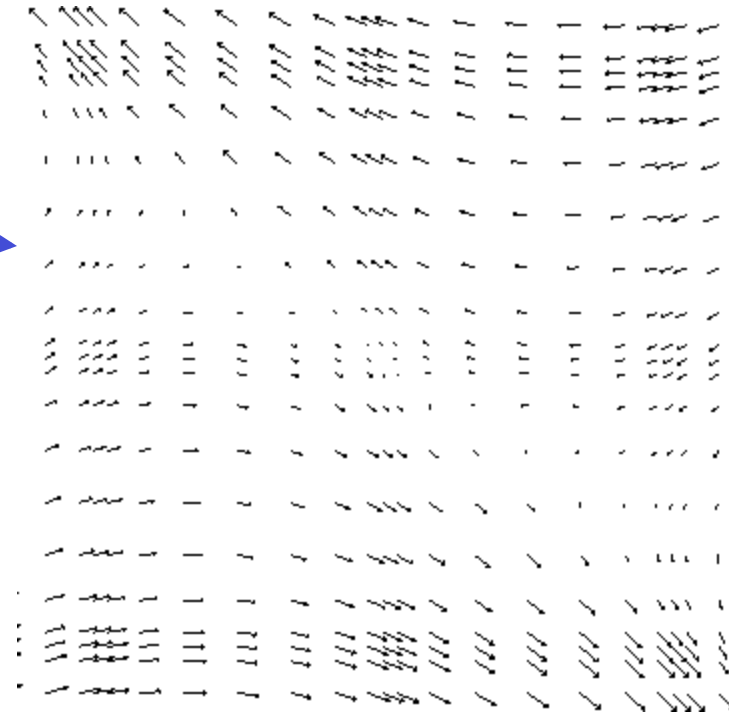
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*When does straight quadrature fail ??*

Double shear layer example:



*OK*



*High-strain regions  
are troublesome...*

## When Does Quadrature Fail?

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Consider the model problem:  $\frac{\partial u}{\partial t} = -\mathbf{c} \cdot \nabla u$

Weighted residual formulation:  $B \frac{du}{dt} = -C \underline{u}$

$$B_{ij} = \int_{\Omega} \phi_i \phi_j dV = \text{symm. pos. def.}$$

$$\begin{aligned} C_{ij} &= \int_{\Omega} \phi_i \mathbf{c} \cdot \nabla \phi_j dV \\ &= - \int_{\Omega} \phi_j \mathbf{c} \cdot \nabla \phi_i dV - \int_{\Omega} \phi_j \phi_j \nabla \cdot \mathbf{c} dV \\ &= \text{skew symmetric, if } \nabla \cdot \mathbf{c} \equiv 0. \end{aligned}$$

$$B^{-1}C \longrightarrow \text{imaginary eigenvalues}$$

*Discrete problem should never blow up.*

## When Does Quadrature Fail?

---

Weighted residual formulation vs. spectral element method:

$$C_{ij} = (\phi_i, \mathbf{c} \cdot \nabla \phi_j) = -C_{ji}$$

$$\tilde{C}_{ij} = (\phi_i, \mathbf{c} \cdot \nabla \phi_j)_N \neq -\tilde{C}_{ji}$$

This suggests the use of over-integration (dealiasing) to ensure that skew-symmetry is retained

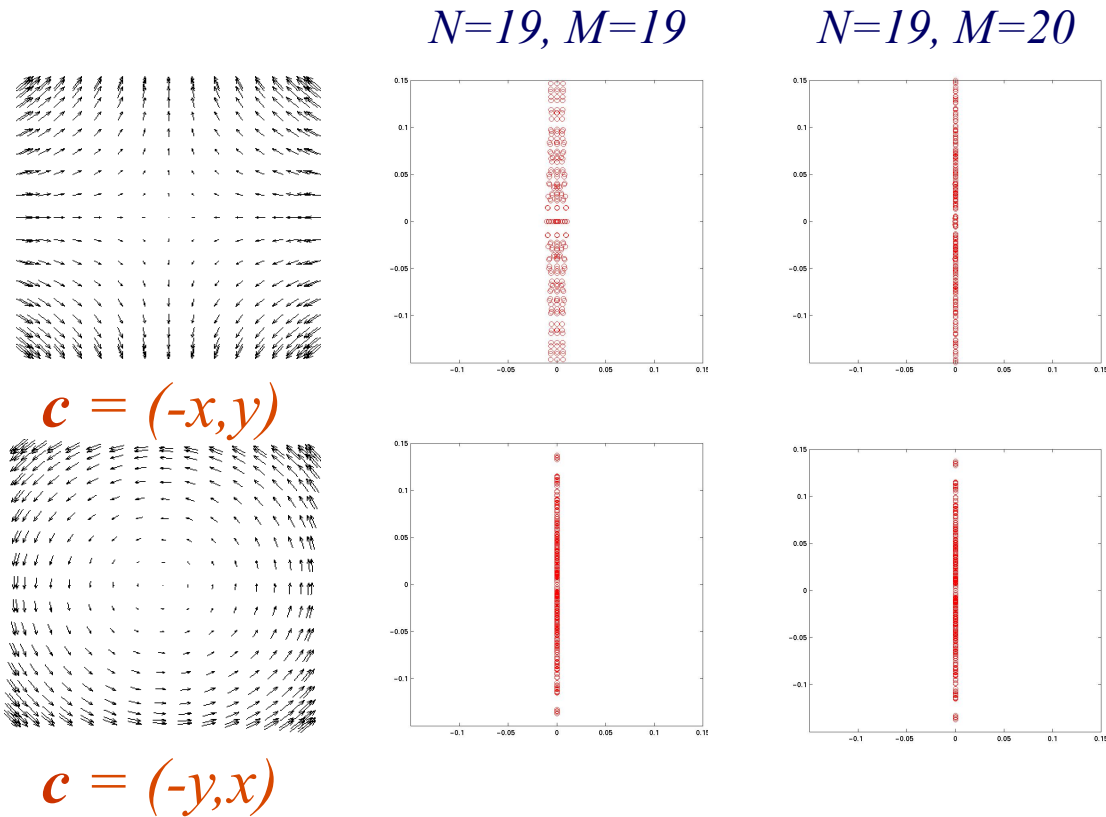
$$C_{ij} = (J\phi_i, (J\mathbf{c}) \cdot J\nabla\phi_j)_M$$

$$J_{pq} := h_q^N(\xi_p^M) \quad \text{interpolation matrix (1D, single element)}$$

# Aliased / Dealiased Eigenvalues: $u_t + \mathbf{c} \cdot \nabla u = 0$

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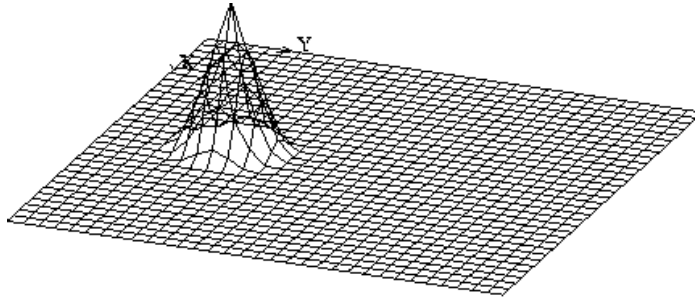
- ❑ Velocity fields model first-order terms in expansion of straining and rotating flows.
  - ❑ Rotational case is skew-symmetric
  - ❑ Over-integration restores skew-symmetry (Malm et al, JSC 2013)



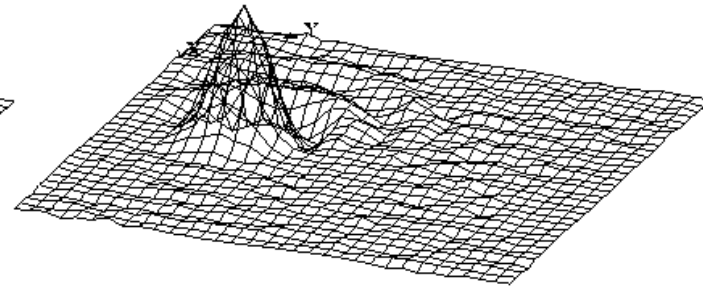


# Excellent transport properties, even for *non-smooth* solutions

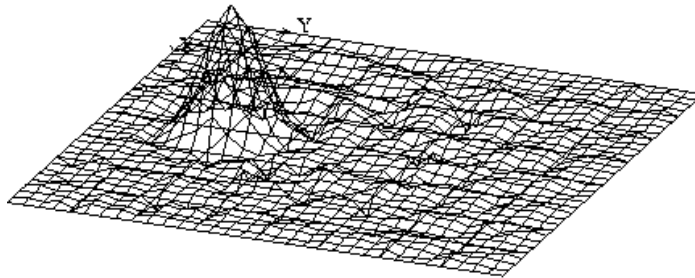
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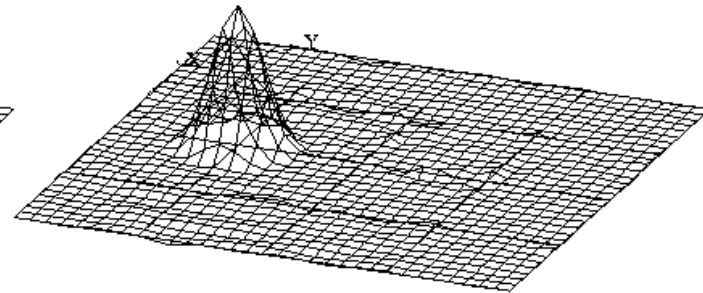
Initial Condition



$K_1 = 16, N = 2$



$K_1 = 8, N = 4$

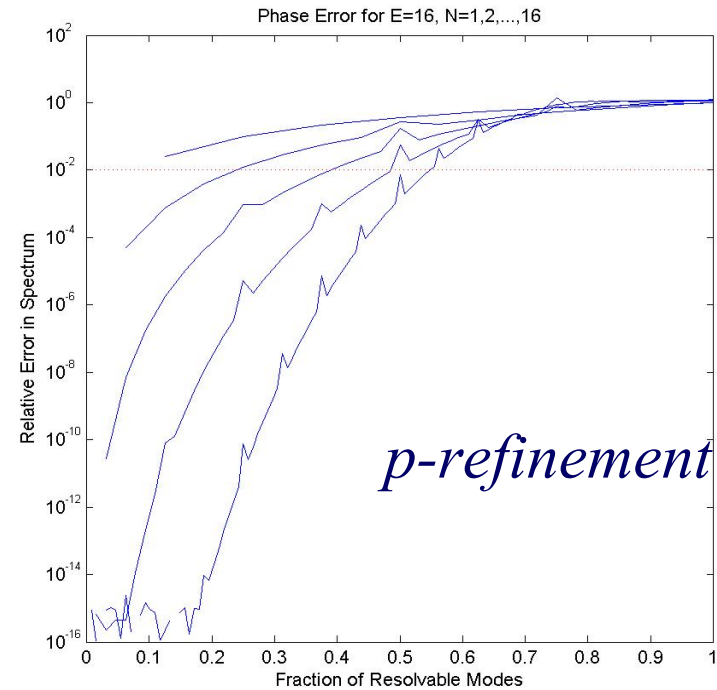
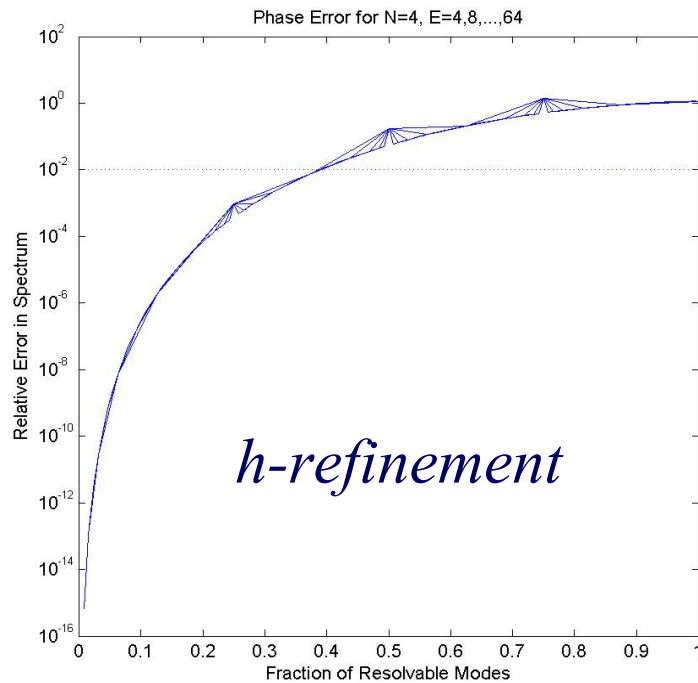


$K_1 = 4, N = 8$

Convection of non-smooth data on a 32x32 grid ( $K_1 \times K_1$  spectral elements of order  $N$ ).

(cf. Gottlieb & Orszag 77)

# Relative Phase Error for $h$ vs. $p$ Refinement: $u_t + u_x = 0$



- ❑  $x$ -axis =  $k / k_{max}$ ,  $k_{max} := n / 2$  ( Nyquist )
- ❑ Fraction of resolvable modes increased only through  $p$ -refinement
  - dispersion significantly improved w/ exact mass matrix (Guermond, Ainsworth)
- ❑ Polynomial approaches saturate at  $k / k_{max} = 2 / \pi$ 
  - $N = 8-16 \sim$  point of marginal return

# Impact of Order on Costs

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- ❑ To leading order, cost scales as number of gridpoints, regardless of approximation order. WHY?

# Impact of Order on Costs

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- ❑ To leading order, cost scales as number of gridpoints, regardless of SEM approximation order. WHY?
- ❑ Consider Jacobi PCG as an example:

$$\underline{z} = D^{-1} \underline{r}$$

$$\underline{r} = \underline{r}^t \underline{z}$$

$$\underline{p} = \underline{z} + \beta \underline{p}$$

$$\underline{w} = A \underline{p}$$



$$\sigma = \underline{w}^t \underline{p}$$

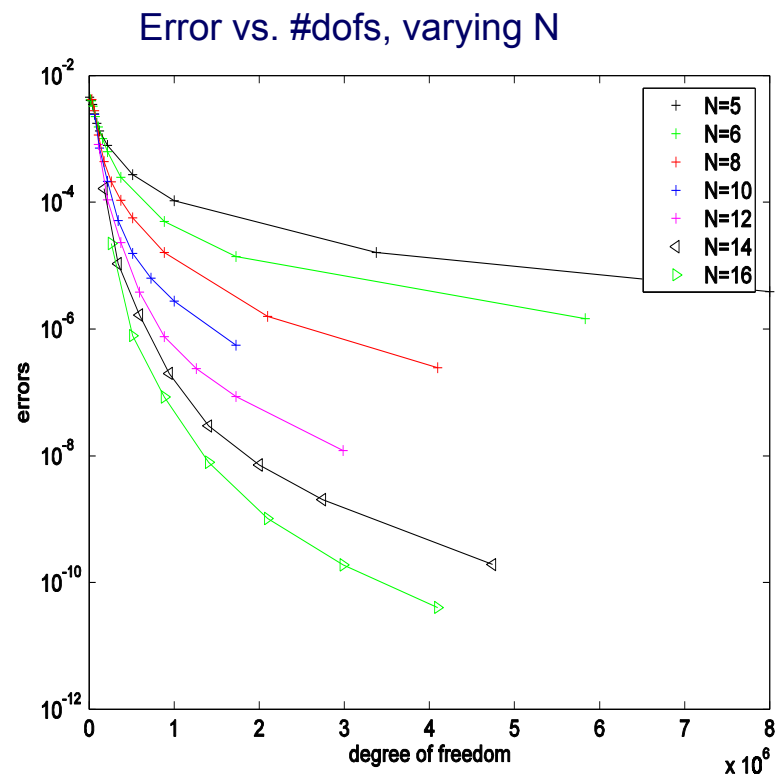
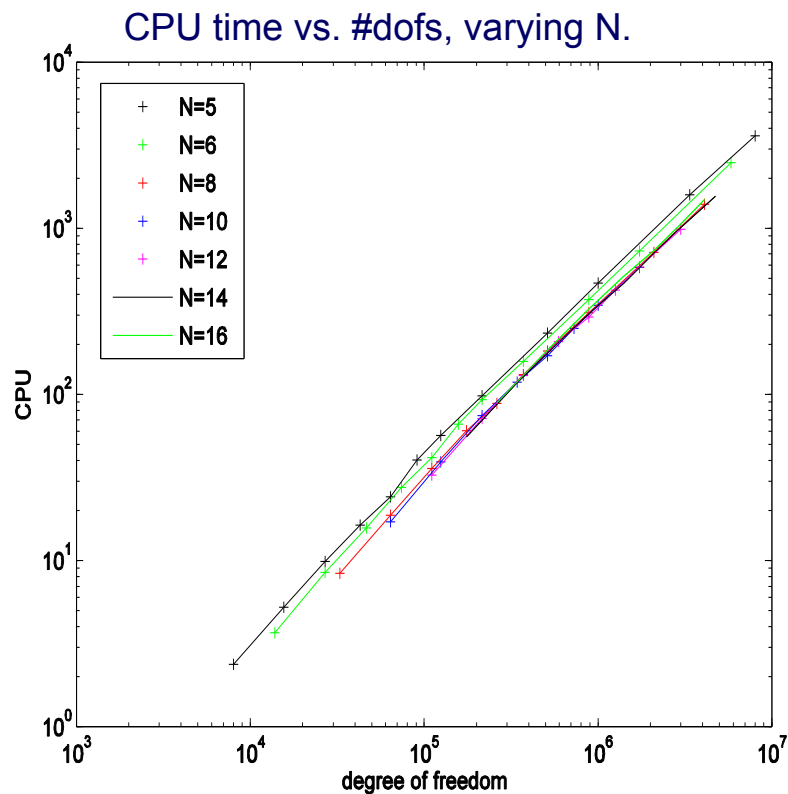
$$\underline{x} = \underline{x} + \alpha \underline{p}$$

$$\underline{r} = \underline{r} - \alpha \underline{p}$$

- ❑ Six  $O(n)$  operations with order unity computational intensity.
- ❑ *One* matrix-vector product dependent on approximation order
- ❑ ***Reducing  $n$  is a direct way to reduce data movement.***

# Cost vs. Accuracy: Electromagnetics Example

- For SEM, **memory** scales as number of gridpoints,  $n$ .
- Work scales as  $nN$ , but is in form of (*fast*) matrix-matrix products.



Periodic Box; 32 nodes, each with a 2.4 GHz Pentium Xeon

---

## What About Nonlinear Problems?

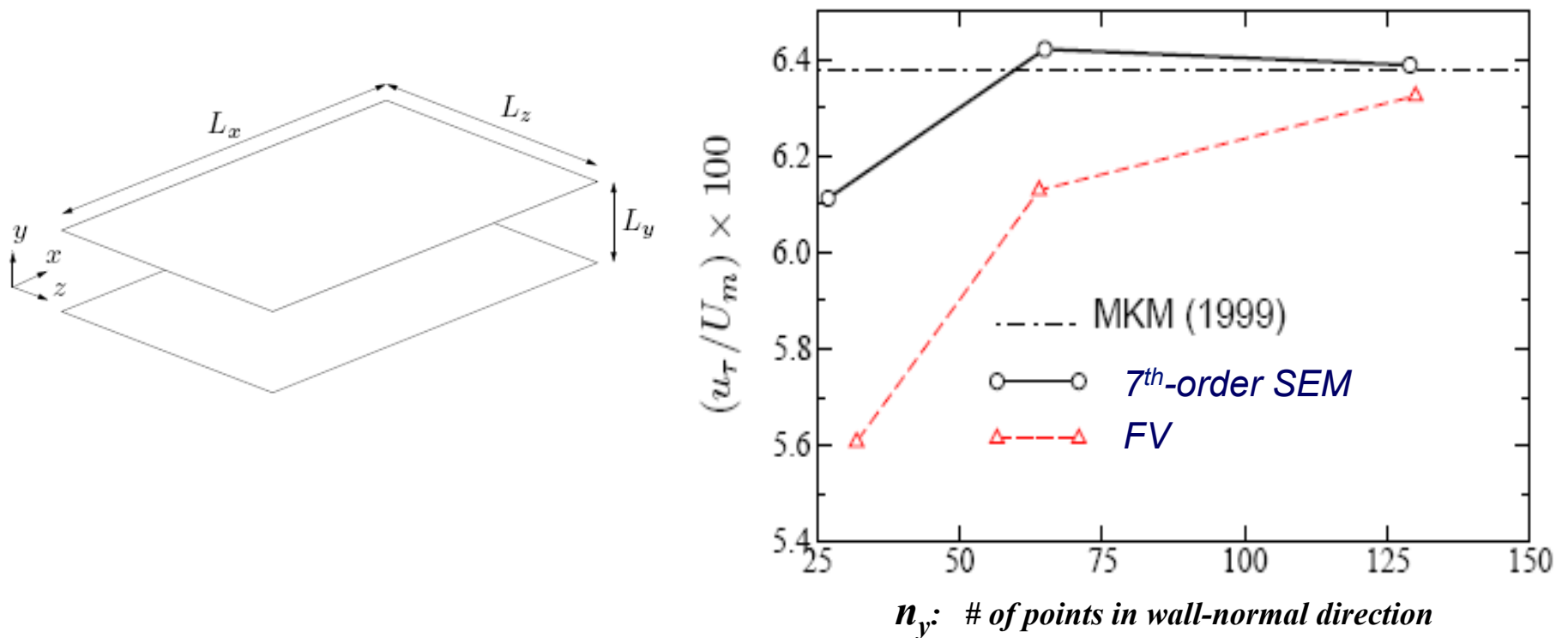
Are the high-order phase benefits manifest in linear problems evident in turbulent flows with nontrivial physical dispersion relations?

# Nonlinear Example: NREL Turbulent Channel Flow Study

*Sprague et al., 2010*

- Accuracy: Comparison to several metrics in turbulent DNS,  $Re_\tau = 180$  (MKM' 99)

## Accuracy

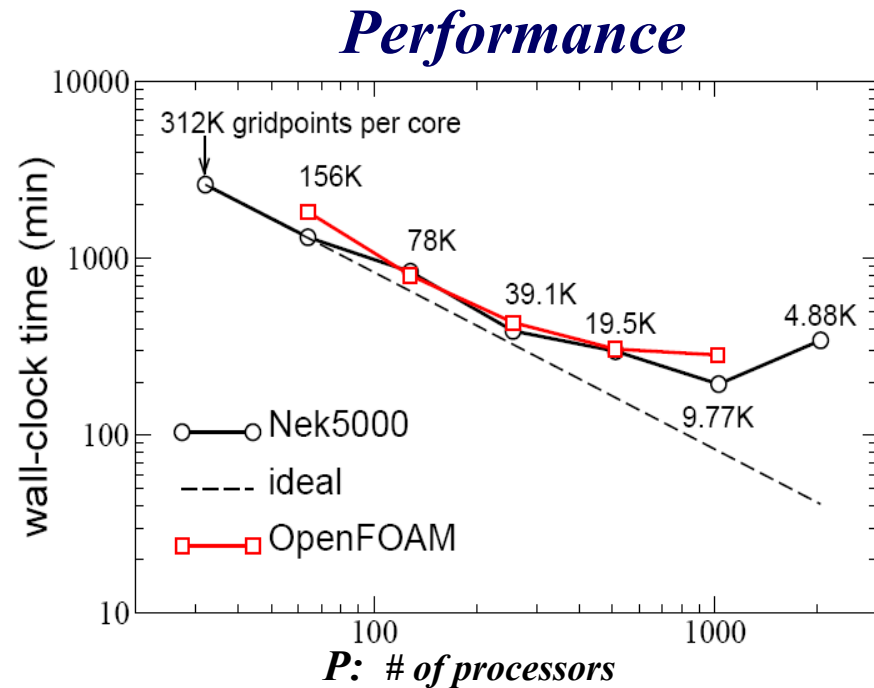
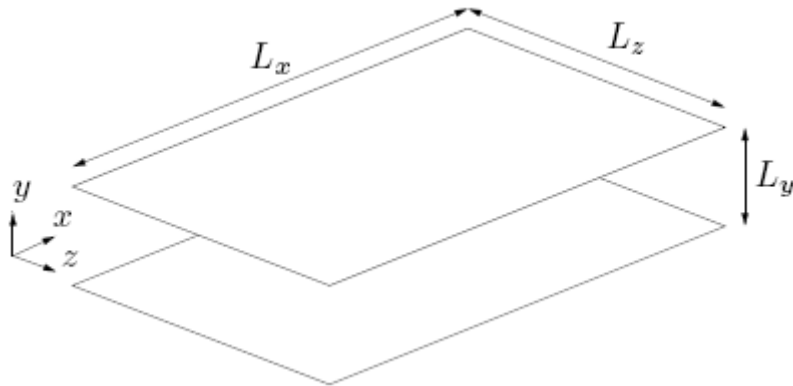


- Results: 7<sup>th</sup>-order SEM needs an *order-of-magnitude* fewer points than 2<sup>nd</sup>-order FV.

# Nonlinear Example: NREL Turbulent Channel Flow Study

*Sprague et al., 2010*

- Test case: Turbulent channel flow comparison to DNS of MKM '99.



- Costs: Nek5000 & OpenFOAM have the same cost per gridpoint



# Overview

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## I. Scalable simulations of turbulent flows

- Discretization
- Solvers
- Parallel Implementation

## II. A quick demo...

# Scalable Linear Solvers

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- Key considerations:

- Bounded iteration counts as  $n \rightarrow \infty$

- Cost that does not scale prohibitively with number of processors,  $P$

- Our choice:

- Projection in time: extract available temporal regularity in  $\{\underline{p}^{n-1}, \underline{p}^{n-2}, \dots, \underline{p}^{n-k}\}$

- CG or GMRES, preconditioned with multilevel additive Schwarz

- Coarse-grid solve:

- $XX^T$  projection-based solver

- single V-cycle of well-tuned AMG (*J. Lottes, 2010*)

## Projection in Time for $A\underline{x}^n = \underline{b}^n$ (A - SPD)

---

Given  $\cdot \underline{b}^n$

$\cdot \{\tilde{\underline{x}}_1, \dots, \tilde{\underline{x}}_l\}$  satisfying  $\tilde{\underline{x}}_i^T A \tilde{\underline{x}}_j = \delta_{ij}$ ,

→  $\cdot$  Set  $\underline{\bar{x}} := \sum \alpha_i \tilde{\underline{x}}_i$ ,  $\alpha_i = \tilde{\underline{x}}_i^T \underline{b}$  (best fit solution)

$\cdot$  Set  $\Delta \underline{b} := \underline{b}^n - A \underline{\bar{x}}$

→  $\cdot$  Solve  $A \Delta \underline{x} = \Delta \underline{b}$  to  $tol \epsilon$  (black box solver)

$\cdot \underline{x}^n := \underline{\bar{x}} + \Delta \underline{x}$

$\cdot$  If ( $l = l_{\max}$ ) then (update  $X^l$ )

$\tilde{\underline{x}}_1 = \underline{x}^n / \|\underline{x}^n\|_A$

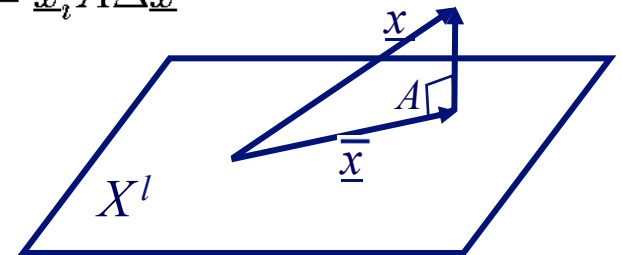
$l = 1$

else

→  $\tilde{\underline{x}}_{l+1} = (\Delta \underline{x} - \sum \beta_i \tilde{\underline{x}}_i) / (\Delta \underline{x}^T A \Delta \underline{x} - \sum \beta_i^2)^{\frac{1}{2}}$ ,  $\beta_i = \tilde{\underline{x}}_i^T A \Delta \underline{x}$

$l = l + 1$

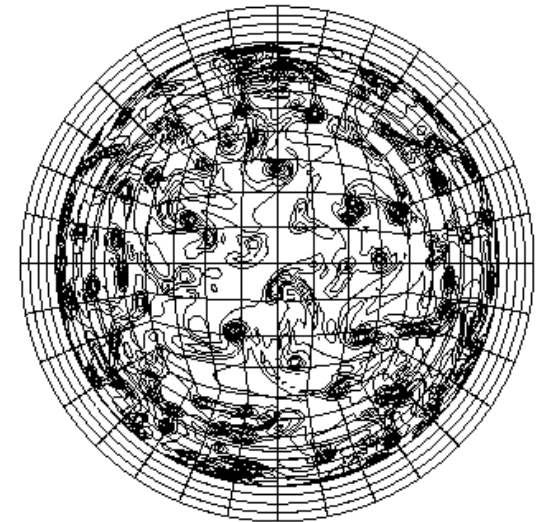
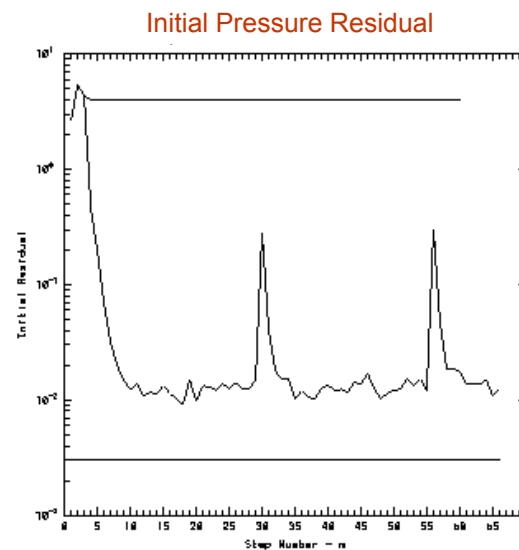
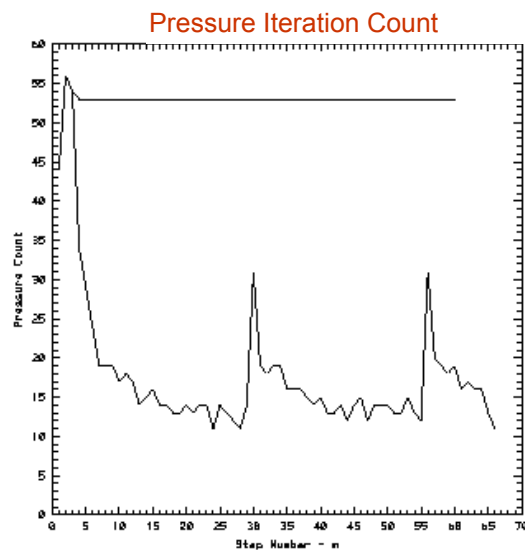
endif



# Initial guess for $A\underline{p}^n = \underline{g}^n$ via projection onto previous solutions

□  $\| \underline{p}^n - \underline{p}^* \|_A = O(\Delta t^l) + O(\epsilon_{\text{tol}})$

□ Results with/without projection (1.6 million pressure nodes):



● 4 fold reduction in iteration count, 2 – 4 in typical applications

□ Similar results for pulsatile carotid artery simulations –  
10<sup>8</sup>-fold reduction in initial residual

# Scalable Linear Solvers

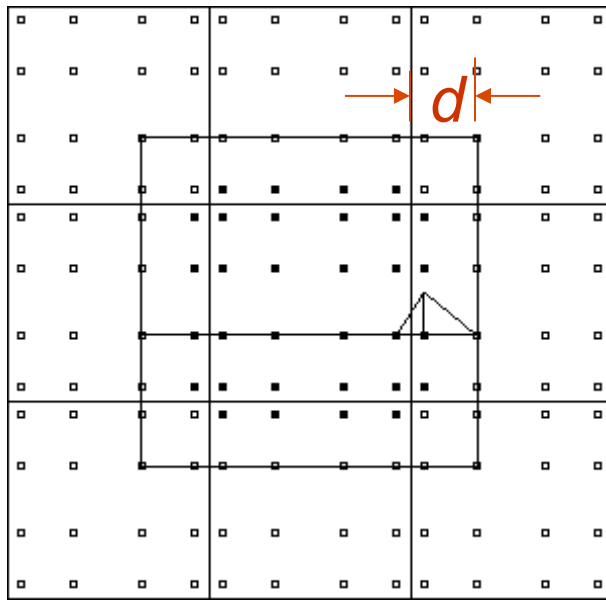
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- ❑ Key considerations:
  - ❑ Bounded iteration counts as  $n \rightarrow \infty$
  - ❑ Cost that does not scale prohibitively with number of processors,  $P$
  
- ❑ Our choice:
  - ❑ Projection in time – extract available temporal regularity in  $\{\underline{p}^{n-1}, \underline{p}^{n-2}, \dots, \underline{p}^{n-k}\}$
  - ❑ CG or GMRES, preconditioned with multilevel additive Schwarz
  - ❑ Coarse-grid solve:
    - ❑ FOR SMALL PROBLEMS:  $XX^T$  projection-based solver (default).
    - ❑ FOR LARGE PROBLEMS: single V-cycle of well-tuned AMG (Lottes)

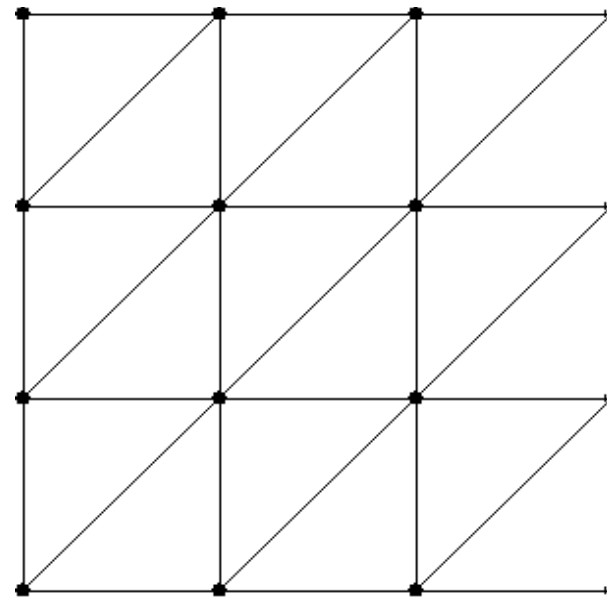
# Multilevel Overlapping Additive Schwarz Smoother

(Dryja & Widlund 87, Pahl 93, F 97, FMT 00, F. & Lottes 05)

$$\underline{z} = M\underline{r} = \sum_{e=1}^E R_e^T A_e^{-1} R_e \underline{r} + R_0^T A_0^{-1} R_0 \underline{r}$$



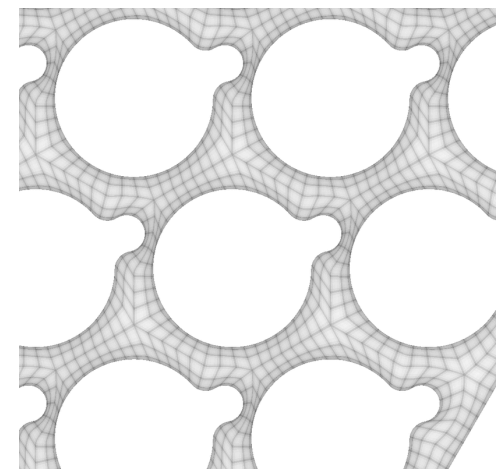
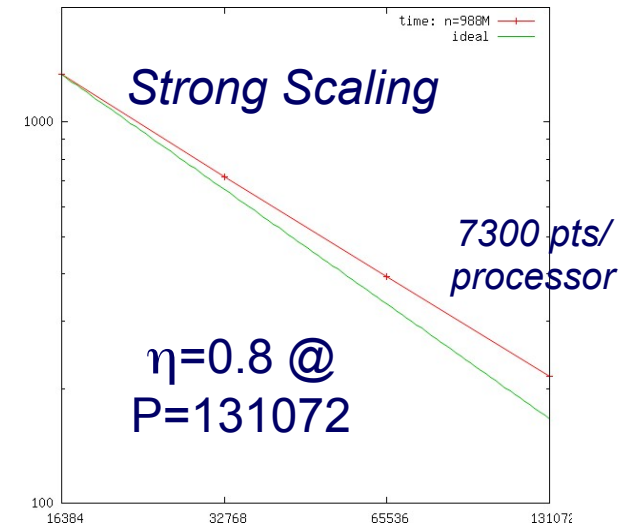
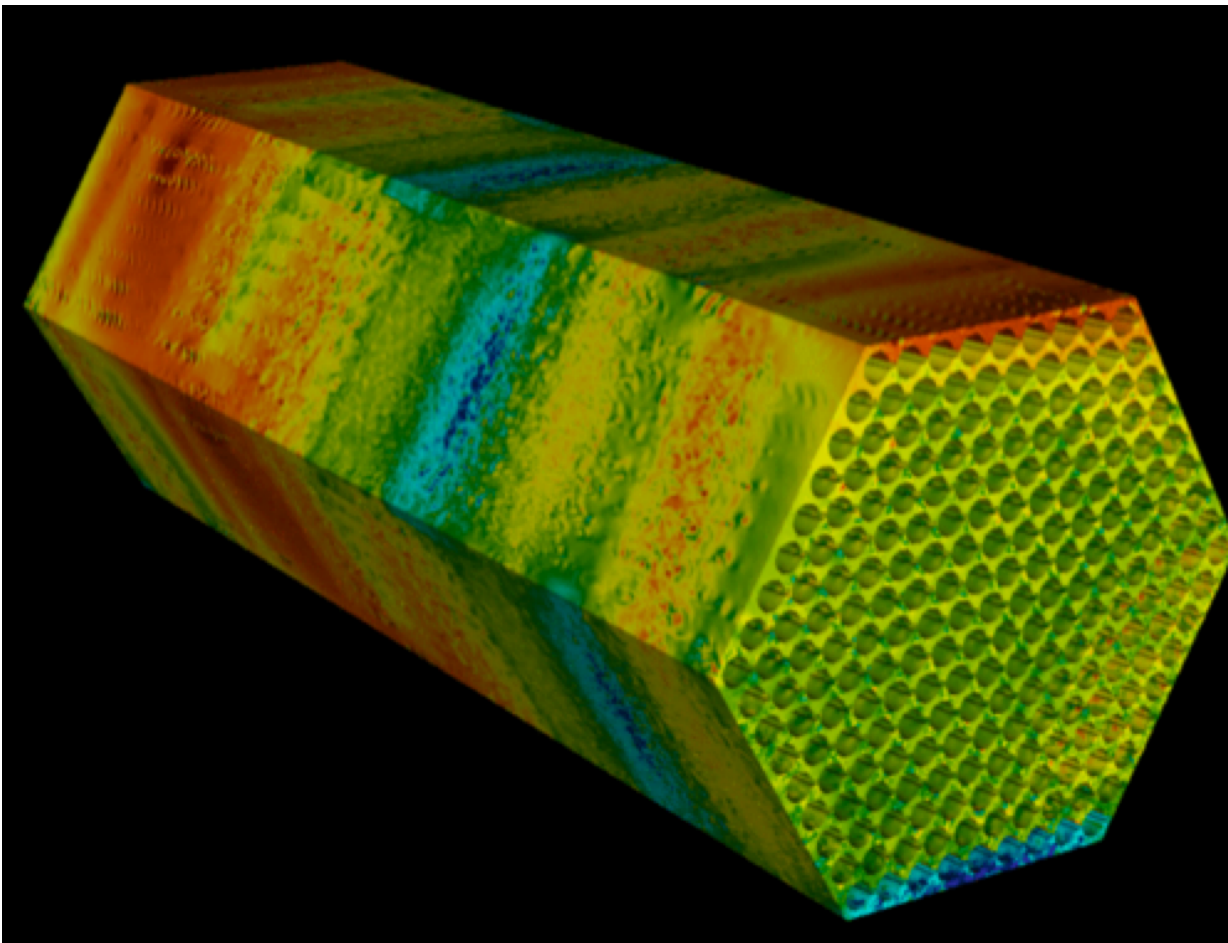
*Local Overlapping Solves: FEM-based Poisson problems with homogeneous Dirichlet boundary conditions,  $A_e$ .*



*Coarse Grid Solve: Poisson problem using linear finite elements on entire spectral element mesh,  $A_0$  (GLOBAL).*

# Scaling Example: Subassembly with 217 Wire-Wrapped Pins

- 3 million 7<sup>th</sup>-order spectral elements (n=1.01 billion)
- 16384–131072 processors of IBM BG/P
- 15 iterations per timestep; 1 sec/step @ P=131072
- Coarse grid solve < 10% run time at P=131072



## Some Limitations of Nek5000

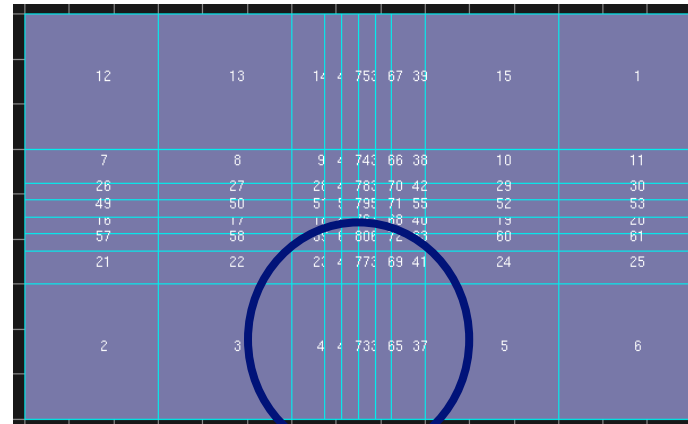
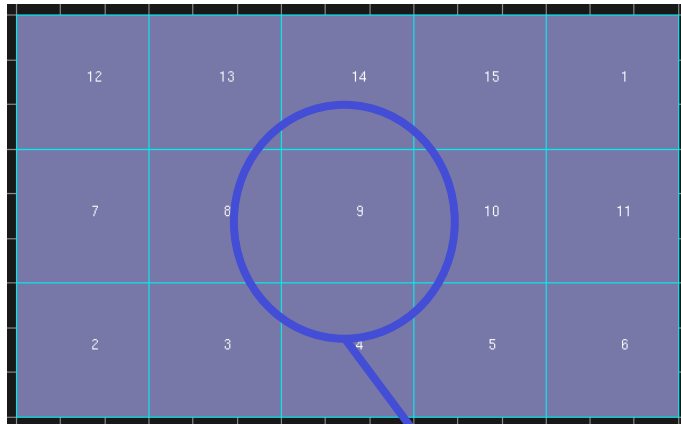
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- ❑ ***No steady-state NS or RANS:***
  - ❑ *unsteady RANS under development / test – Aithal*
  
- ❑ ***Lack of monotonicity for under-resolved simulations***
  - ❑ *limits, e.g., LES + combustion*
  - ❑ *Strategies under investigation: DG (Fabregat), Entropy Visc.*
  
- ❑ ***Meshing complex geometries:***
  - ❑ *fundamental: meshing always a challenge;  
hex-based meshes intrinsically anisotropic*
  
  - ❑ *technical: meshing traditionally not supported as part  
of advanced modeling development*



# Mesh Anisotropy

***A common refinement scenario (somewhat exaggerated):***

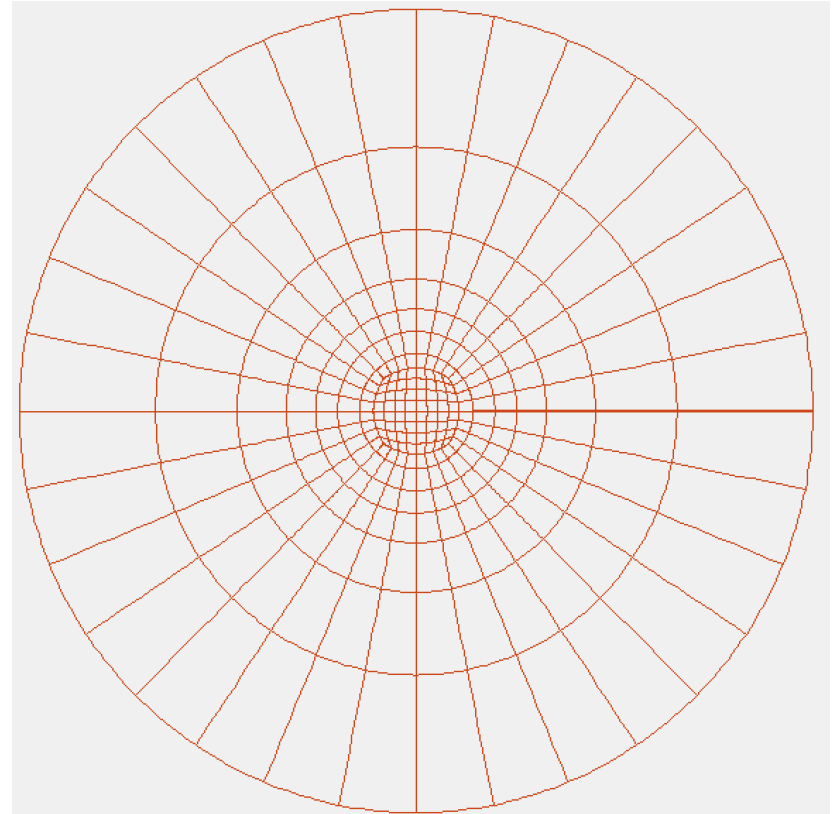
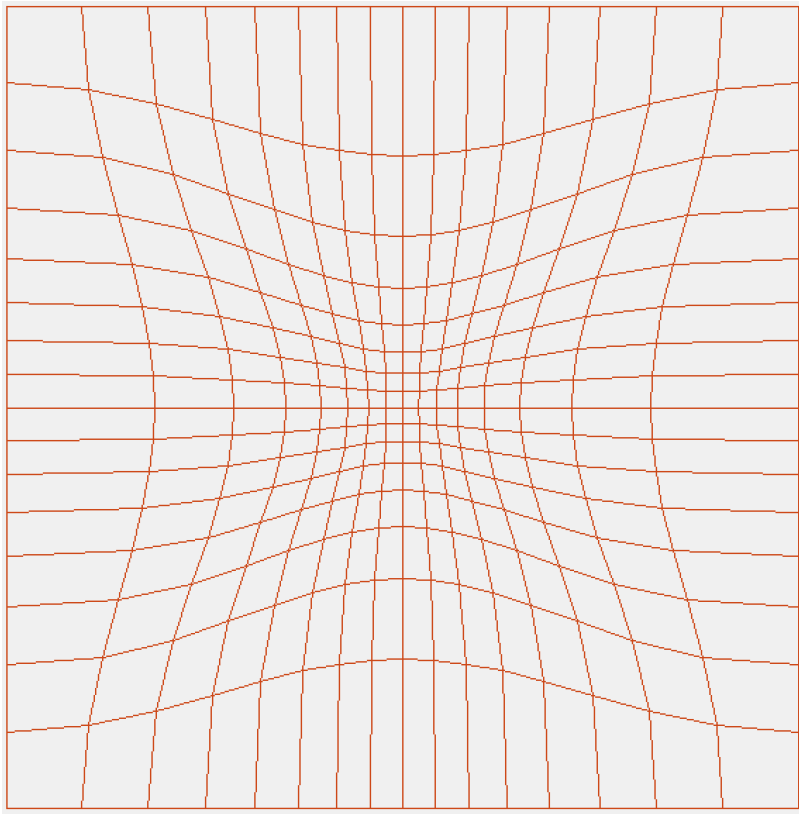


*Refinement in region of interest yields unwanted high-aspect-ratio cells.*

- ❑ ***Refinement propagation leads to***
  - ❑ unwanted elements in far-field
  - ❑ high aspect-ratio cells that are detrimental to iterative solver performance (F. JCP' 97)

# Alternative Mesh Concentration Strategies

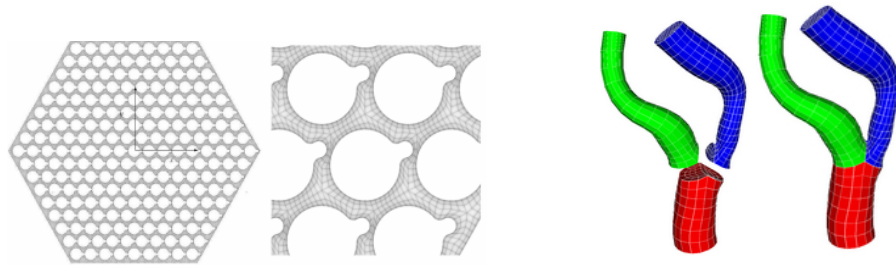
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# Meshing Options for More Complex Domains

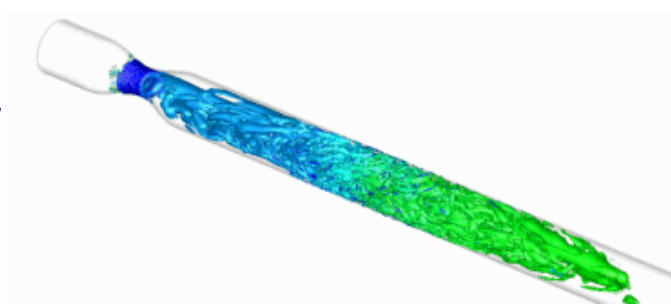
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- ❑ *genbox: unions of tensor-product boxes*
- ❑ *prenek: basically 2D + some 3D or 3D via extrusion (n2to3)*
- ❑ *Grow your own: 217 pin mesh via matlab; BioMesh*



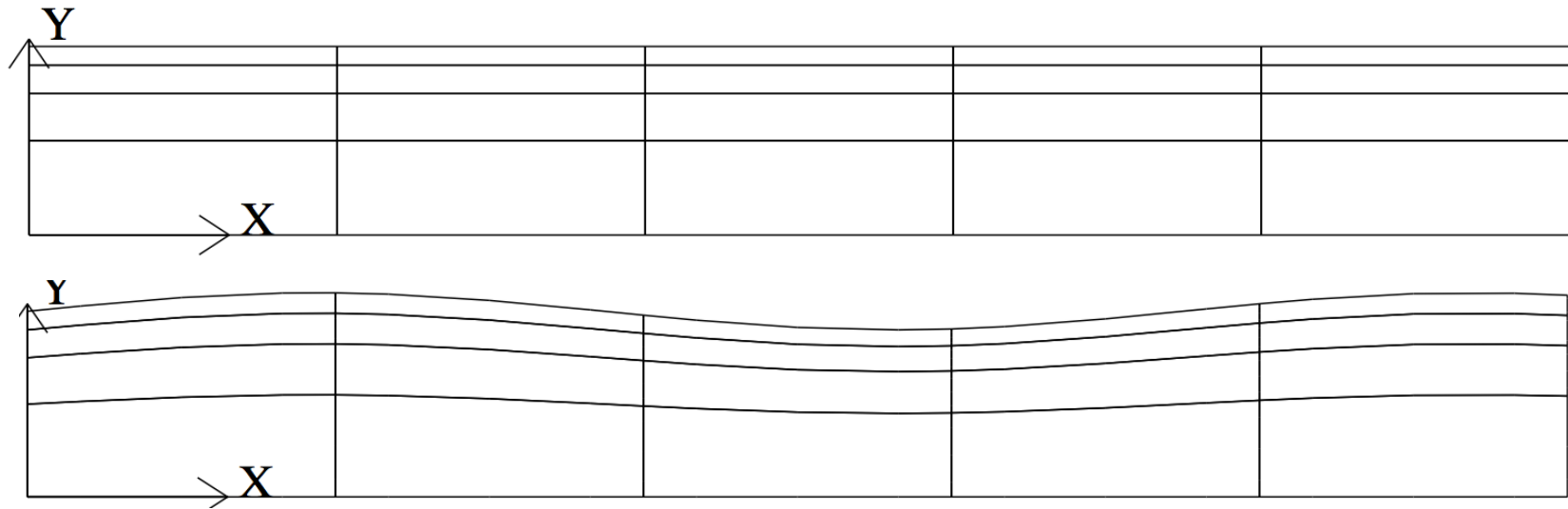
- ❑ *3<sup>rd</sup> party: CUBIT + MOAB, TrueGrid, Gambit, Star CD*

- ❑ *Morphing:*



# Morphing to Change Topography

---



```
do i=1,ntot
  argx          = 2*pi*xm1(i,1,1,1)/lambda
  ym1(i,1,1,1) = ym1(i,1,1,1) + ym1(i,1,1,1)*A*sin(argx)
enddo
```

# Stratified Flow Model

- *Blocking phenomena – Tritton*
- *Implemented as a rhs forcing:*

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \frac{1}{Re} \nabla^2 \mathbf{u} - \frac{1}{Fr^2} (\rho' - y);$$

$$\nabla \cdot \mathbf{u} = 0$$

$$\frac{\partial \rho'}{\partial t} + \mathbf{u} \cdot \nabla \rho' = \frac{1}{Pr Re} \nabla^2 \rho'.$$

```

c-----
      subroutine userf (ix,iy,iz,ieg)
      include 'SIZE'
      include 'TOTAL'
      include 'NEKUSE'
c
      Fr2 = param(4) ! Froude number squared
      ffx = 0.0
      ffy = (temp - y) / Fr2
      ffz = 0.0
      return
      end
c-----
    
```

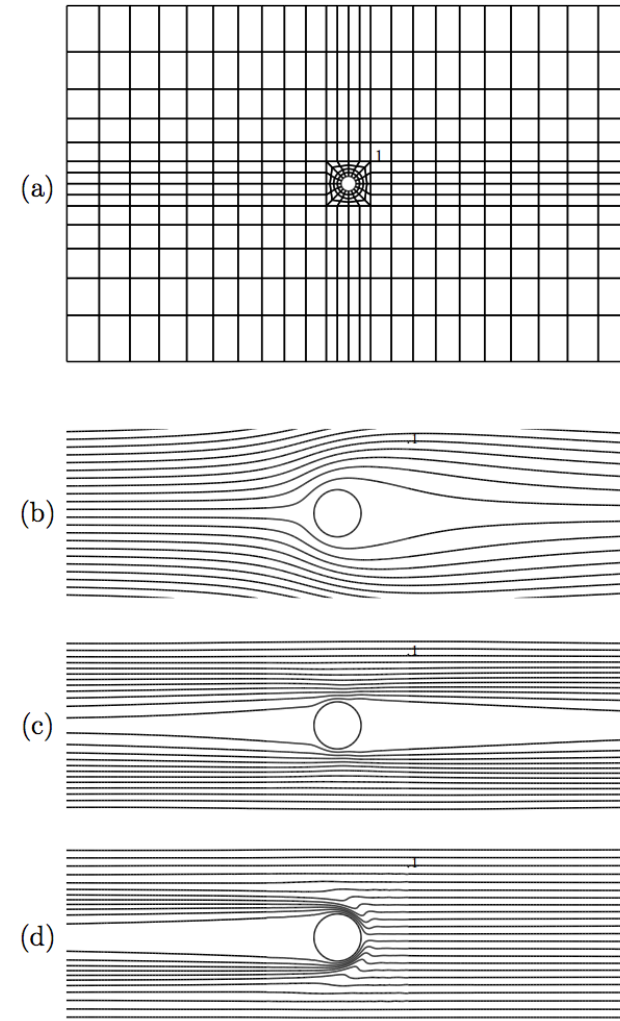


Figure 7: Examples of blocking phenomena in stratified flow at  $Re = 10$ : (a) spectral element mesh,  $(E, N) = (384, 7)$ , and steady-state streamfunction distribution for (b) no stratification, (c)  $Fr^{-2} = 1000$ ,  $Pr = 1$ , and (d)  $Fr^{-2} = 1000$ ,  $Pr = 1000$ .

# High Richardson Number Can Introduce Fast Time Scales

- *Fast waves in stratified flow can potentially lead to additional temporal stability constraints.*
- *Also, must pay attention to reflection from outflow. (Same issue faced in experiments...)*

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} &= -\nabla p + \frac{1}{Re} \nabla^2 \mathbf{u} - \frac{1}{Fr^2} (\rho' - y) \mathbf{j} \\ \nabla \cdot \mathbf{u} &= 0 \\ \frac{\partial \rho'}{\partial t} + \mathbf{u} \cdot \nabla \rho' &= \frac{1}{Pr Re} \nabla^2 \rho'. \end{aligned}$$

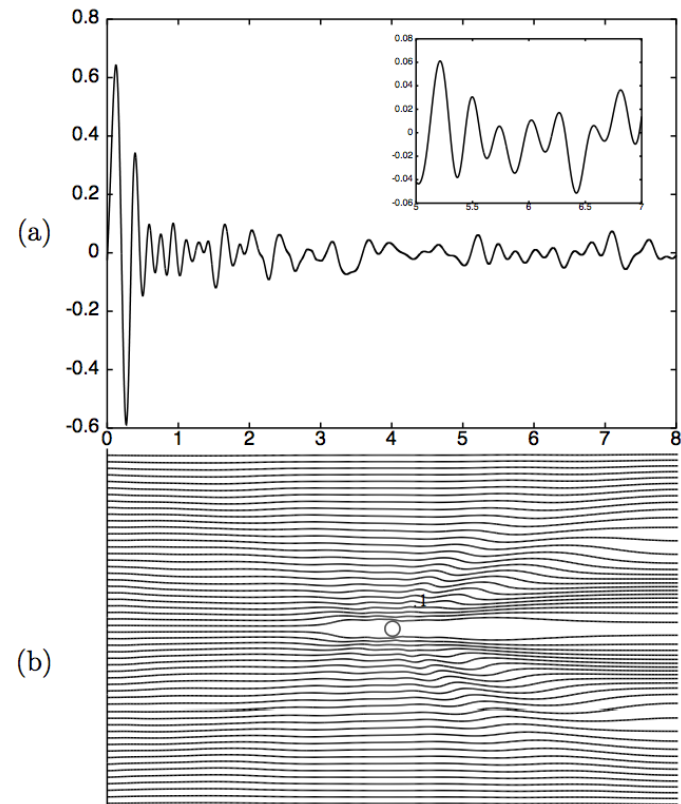


Figure 8: Wave-like response to sudden application of gravitation forcing for  $Fr^{-2}=1000$ ,  $Pr = 1000$ : (a) time trace of  $v$  at point "1" indicated in (b); (b) instantaneous streamline pattern at  $t = 0.5$ .

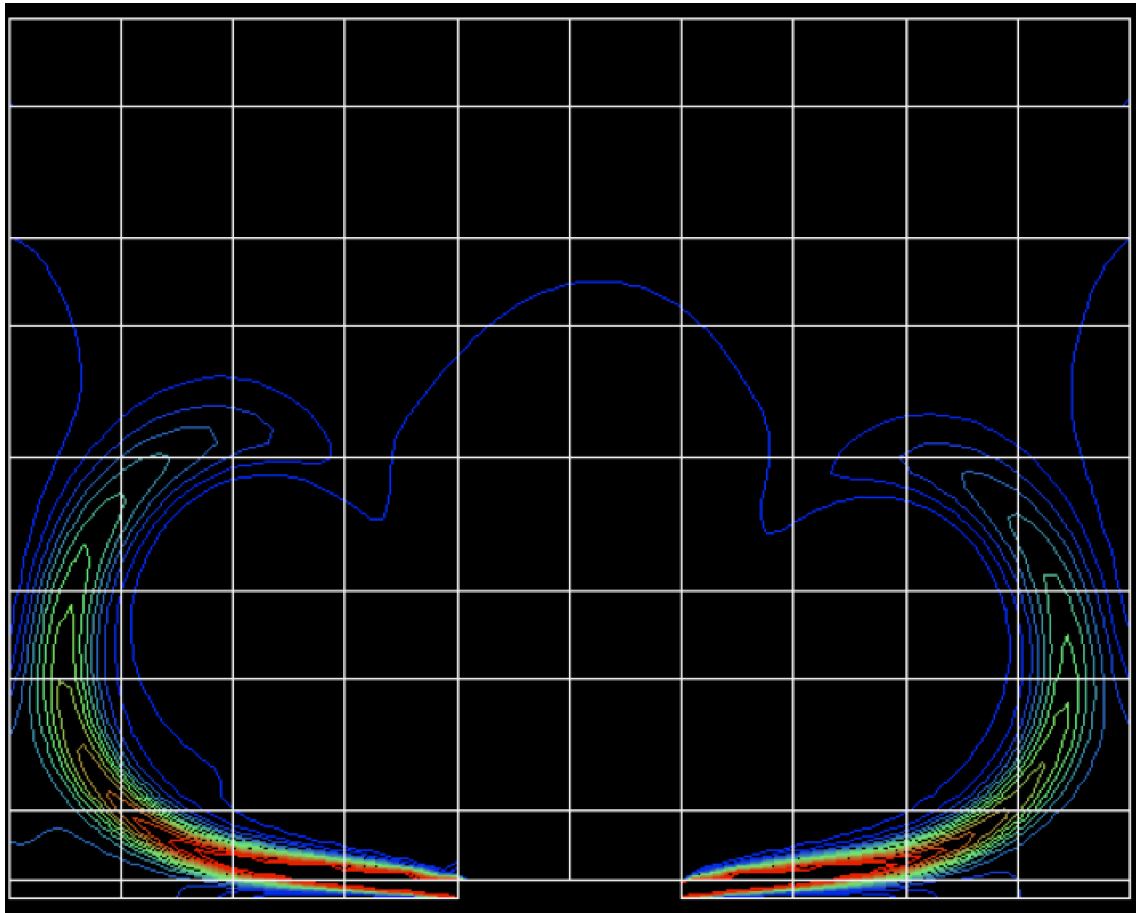
# Moving Mesh Examples

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- peristaltic flow model  
*nek5\_svn/examples/peris*

- 2D piston, intake stroke:  
(15 min. to set up and run)

- More recent 3D results by  
Schmitt and Frouzakis



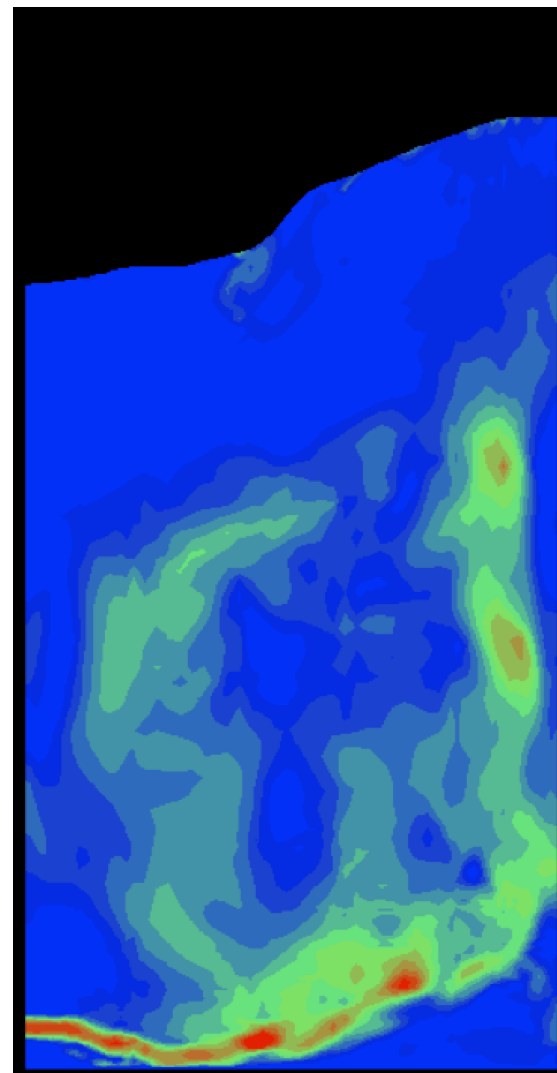
# Moving Mesh Examples

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- ❑ Free surface case

(Lee W. Ho, MIT Thesis, '89)

- ❑ Nominally functional in 3D, but needs some development effort.





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# A (hopefully) Quick Demo

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***Thank You!***