

ALADIN/HIRLAM Dynamics Day
28 May 2019, Toulouse

**A non-spectral solver for
the ALADIN-NH dynamics**

Daan Degrauwe, RMI Belgium

Introduction

SI system

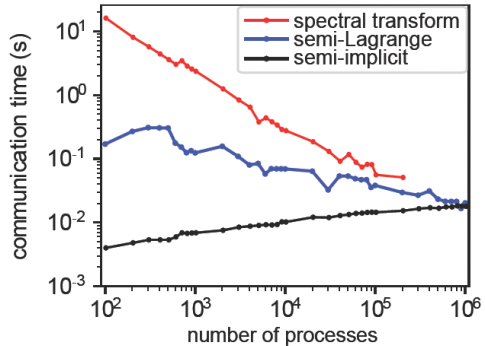
Non-spectral solver

Scalability

Conclusions

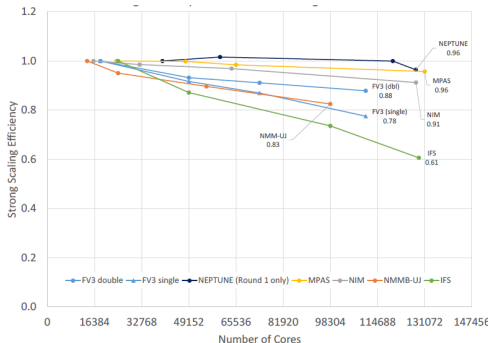
- Introduction
- The semi-implicit system under consideration
- A non-spectral solver
- Scalability
- Conclusions

- Spectral transforms require data-rich global communications
- As long as bandwidth is maintained throughout the HPC, scalability should be really good



Zheng & Marguinaud (2018)

- Spectral transforms require data-rich global communications
- As long as bandwidth is maintained throughout the HPC, scalability should be really good
- However, practical tests show far-from perfect scalability:



Michalakes et al. (2015)

- (Simplifying a bit,) the semi-implicit timestepping in ALADIN-NH requires to solve the following problem:

$$D - \delta t R_a T^* \nabla^2 [(\mathbf{G}^* - 1)\hat{q} - \mathbf{G}^*(T/T^*) - (\pi'_s/\pi_s^*)] = \tilde{D}$$

$$d - \delta t \left(-\frac{g^2}{R_a T_e^*} \mathbf{L}^* \hat{q} \right) = \tilde{d}$$

$$T' + \delta t \frac{RT^*}{C_{va}} (D + d) = \tilde{T}$$

$$\hat{q} - \delta t \left[\mathbf{S}^* D - \frac{C_{pa}}{C_{va}} (D + d) \right] = \tilde{\hat{q}}$$

$$\pi'_s + \delta t \pi_s^* \mathbf{N}^* D = \tilde{\pi}_s$$

- Whether this system is solved using spectral transforms or not doesn't affect the rest of the ALADIN/HIRLAM model!
- Since all coefficients and operators are constant in space and time, this system can be reduced to a single 3D Helmholtz problem in D :

$$(\mathbf{I} - \delta t^2 \nabla^2 \mathbf{B}_D^*) D = D^{\bullet\bullet}$$

- The existing spectral solver takes the following steps:

- 1 spectral transforms of prognostic variables $D, d, T', \hat{q}, \pi'_s$
- 2 calculation of RHS term $D^{\bullet\bullet}$ of the Helmholtz equation in spectral space
- 3 projection on eigenvectors of \mathbf{B}_D^*
- 4 solution of 2D Helmholtz equation for each vertical eigenmode in spectral space

$$(1 - c_\ell^2 \delta t^2 \nabla^2) \psi_\ell = RHS_\ell$$

- 5 inverse eigenmode projection to get D
- 6 back-substitution to get d, T', \hat{q}, π'_s
- 7 inverse spectral transforms

- A non-spectral solver takes the following steps:

- 1 ~~spectral transforms of prognostic variables $D, d, T', \hat{q}, \pi'_s$~~
- 2 calculation of RHS term $D^{\bullet\bullet}$ of the Helmholtz equation in ~~spectral~~ gridpoint space
- 3 projection on eigenvectors of \mathbf{B}_D^*
- 4 solution of 2D Helmholtz equation for each vertical eigenmode in ~~spectral~~ gridpoint space

$$(1 - c_\ell^2 \delta t^2 \nabla^2) \psi_\ell = RHS_\ell$$

- 5 inverse eigenmode projection to get D
- 6 back-substitution to get d, T', \hat{q}, π'_s
- 7 ~~inverse spectral transforms~~

Introduction

SI system

Non-spectral solver

Scalability

Conclusions

- So, in order to provide a non-spectral alternative for the spectral Helmholtz solver in ALADIN/HIRLAM, all we need is a solver for a 2D Helmholtz problem.
- This is a pretty common numerical problem, which is often solved by iterative solvers.
- What makes our application special are the *tight operational constraints*: we can't risk to have delayed forecasts due to unpredictable convergence speed.

Introduction

SI system

Non-spectral solver

Scalability

Conclusions

- So, in order to provide a non-spectral alternative for the spectral Helmholtz solver in ALADIN/HIRLAM, all we need is a solver for a 2D Helmholtz problem.
- This is a pretty common numerical problem, which is often solved by iterative solvers.
- What makes our application special are the *tight operational constraints*: we can't risk to have delayed forecasts due to unpredictable convergence speed.
- However, for our constant-coefficient problem and a given solver/preconditioner, one can show that the *convergence speed is guaranteed!* Moreover, it can be determined (semi-)analytically.

- The Richardson solver solves a general linear problem $\mathbf{Ax} = \mathbf{b}$ as follows:

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \mathbf{r}^{(k)}$$

with $\mathbf{r}^{(k)} = \mathbf{b} - \mathbf{Ax}^{(k)}$ the residual vector.

- One can easily show that

$$\mathbf{r}^{(k+1)} = (\mathbf{I} - \mathbf{A})\mathbf{r}^{(k)}$$

so the convergence is determined by the maximum absolute eigenvalue $|\lambda|_{max}$ of $\mathbf{I} - \mathbf{A}$.

- The Richardson solver solves a general linear problem $\mathbf{Ax} = \mathbf{b}$ as follows:

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \mathbf{r}^{(k)}$$

with $\mathbf{r}^{(k)} = \mathbf{b} - \mathbf{Ax}^{(k)}$ the residual vector.

- One can easily show that

$$\mathbf{r}^{(k+1)} = (\mathbf{I} - \mathbf{A})\mathbf{r}^{(k)}$$

so the convergence is determined by the maximum absolute eigenvalue $|\lambda|_{max}$ of $\mathbf{I} - \mathbf{A}$.

- When using a preconditioner to transform the problem into $\mathbf{P}^{-1}\mathbf{Ax} = \mathbf{P}^{-1}\mathbf{b}$, the convergence speed is determined by the maximum absolute eigenvalue of $\mathbf{I} - \mathbf{AP}^{-1}$.

- The Richardson solver solves a general linear problem $\mathbf{Ax} = \mathbf{b}$ as follows:

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \mathbf{r}^{(k)}$$

with $\mathbf{r}^{(k)} = \mathbf{b} - \mathbf{Ax}^{(k)}$ the residual vector.

- One can easily show that

$$\mathbf{r}^{(k+1)} = (\mathbf{I} - \mathbf{A})\mathbf{r}^{(k)}$$

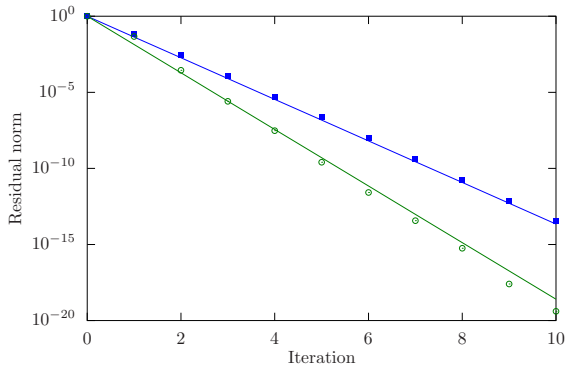
so the convergence is determined by the maximum absolute eigenvalue $|\lambda|_{max}$ of $\mathbf{I} - \mathbf{A}$.

- When using a preconditioner to transform the problem into $\mathbf{P}^{-1}\mathbf{Ax} = \mathbf{P}^{-1}\mathbf{b}$, the convergence speed is determined by the maximum absolute eigenvalue of $\mathbf{I} - \mathbf{AP}^{-1}$.
- For Krylov methods, the convergence speed is determined by the spectral radius $\lambda_{max}/\lambda_{min}$.

- For our constant-coefficient Helmholtz problem, the matrix $\mathbf{A} = 1 - c_\ell^2 \delta t^2 \nabla^2$ does not depend on the weather situation! So its eigenvalues (and the convergence speed of an iterative solver) are predictable!
- The Helmholtz problem is entirely determined by a single parameter: the wave Courant number $c_\ell \delta t / \Delta x$.

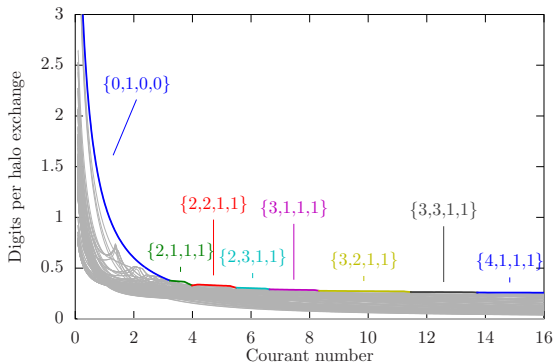
- For our constant-coefficient Helmholtz problem, the matrix $\mathbf{A} = 1 - c_\ell^2 \delta t^2 \nabla^2$ does not depend on the weather situation! So its eigenvalues (and the convergence speed of an iterative solver) are predictable!
- The Helmholtz problem is entirely determined by a single parameter: the wave Courant number $c_\ell \delta t / \Delta x$.
- For a **LAM geometry** and a multigrid preconditioner, the eigenvalues of $\mathbf{A}\mathbf{P}^{-1}$ do not even depend on the grid dimensions, and can be determined semi-analytically with a low-dimensional Rayleigh-Ritz method

- Comparison of predicted and measured convergence speed:

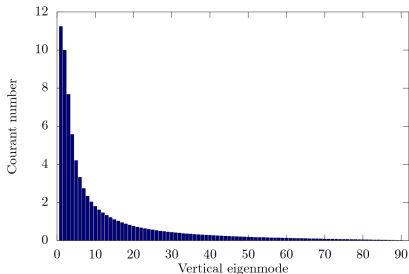


$$\mu_\ell = 1.44, d = 1, \nu_0 = 2, \nu_1 = 1, \nu_2 = 1$$

- The choice of a preconditioner is commonly regarded to be difficult task
- Thanks to the predictable convergence rates, it is possible to pick the optimal preconditioner parameters

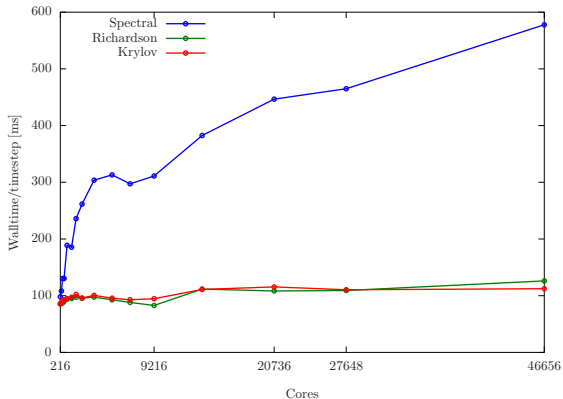


- The choice of a preconditioner is commonly regarded to be difficult task
- Thanks to the predictable convergence rates, it is possible to pick the optimal preconditioner parameters
- It's even possible to use optimal parameters for each vertical eigenmode separately.



This allows for a reduction in communication volume by a factor 5!

■ Weak scalability tests on ECMWF's Cray:



Important note: only scalability of Helmholtz solver!

- Scalability of the spectral transforms seems problematic, albeit not in the immediate future for our domains.

- The development of an alternative non-spectral solver seems feasible. As it turns out, specific properties of our NH dynamics can be used to greatly improve the performance of iterative solvers:
 - ◆ constant-coefficient semi-implicit
 - ⇒ predictable convergence = **robustness**
 - ◆ vertical decoupling
 - ⇒ optimal preconditioner parameters = **efficiency**

- The scalability of the preconditioned iterative solvers is really good!

Thank you