

# Laplace-Example with MPI and PETSc

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Laplace-Example with MPI & PETSc  
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## Laplace Example

- Compute steady temperature distribution for given temperatures on a boundary
- i.e., solve Laplace partial differential equation (PDE)

$$-\Delta u(x,y) = -\left[\frac{\partial^2}{\partial x^2}u(x,y) + \frac{\partial^2}{\partial y^2}u(x,y)\right] = 0 \quad \text{on } \Omega \subset \mathbb{R}^2$$

- with boundary condition

$$u(x,y) = \phi(x,y) \quad \text{on } \partial\Omega$$

- area  $\Omega = [x_{\min}, x_{\max}] \times [y_{\min}, y_{\max}]$

- Compare:
  - Chap. [6] A Heat-Transfer Example with MPI
  - Explicit time-step integration of the unsteady heat conduction

$$\partial u / \partial t = \Delta u$$



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## Discretization

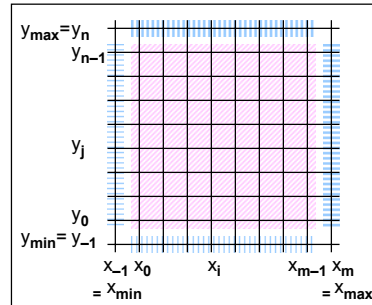
- $x_i = (i+1)h + x_{\min}$   $i = -1, 0, \dots, m-1, m$
- $y_j = (j+1)h + y_{\min}$   $j = -1, 0, \dots, n-1, n$
- same discretization in x and y:  $h = (x_{\max} - x_{\min})/(m+1)$   
 $= (y_{\max} - y_{\min})/(n+1)$
- $u_{i,j} = u(x_i, y_j)$

- Boundaries ( $\partial\Omega$ )

$$\begin{array}{ll} i = -1, & j = 0, \dots, n-1 \\ i = m, & j = 0, \dots, n-1 \\ i = 0, \dots, m-1, & j = -1 \\ i = 0, \dots, m-1, & j = n \end{array} \quad *)$$

- Area to be solved ( $\Omega - \partial\Omega$ )

$$i = 0, \dots, m-1, \quad j = 0, \dots, n-1$$



## From PDE to the linear difference equations system

- Differentiation:
 
$$\left. \begin{array}{l} \frac{\partial}{\partial x} u(x_{i+1/2}, y_j) = (u_{i+1,j} - u_{i,j}) / h \\ \frac{\partial^2}{\partial x^2} u_{i,j} = (\frac{\partial}{\partial x} u_{i+1/2,j} - \frac{\partial}{\partial x} u_{i-1/2,j}) / h \end{array} \right\} \begin{array}{l} \frac{\partial^2}{\partial x^2} u_{i,j} = (u_{i+1,j} - 2u_{i,j} + u_{i-1,j}) / h^2 \\ \frac{\partial^2}{\partial y^2} u_{i,j} = (u_{i,j+1} - 2u_{i,j} + u_{i,j-1}) / h^2 \end{array}$$

- $-\Delta u(x,y) = 0$

$$\Rightarrow -u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} = 0 \quad \text{for } i=0, \dots, m-1, \quad j=0, \dots, n-1$$



## Boundary conditions in the linear difference equations system

- $-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} = 0$  for  $i=0,\dots,m-1, j=0,\dots,n-1$

⇒ **Boundary condition** are used in the equations with  $i=0, i=m-1, j=0, j=n-1$ :

$i=0, j=0$	→	$+4u_{i,j} - u_{i,j+1} - u_{i+1,j} =$	$u_{-1,0} + u_{0,-1}$
$i=0, 0 < j < n-1$	→	$-u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} =$	$u_{-1,j}$
$i=0, j=n-1$	→	$-u_{i,j-1} + 4u_{i,j} - u_{i+1,j} =$	$u_{-1,n-1} + u_{0,n}$
$0 < i < m-1, j=0$	→	$-u_{i-1,j} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} =$	$u_{i,-1}$
$0 < i < m-1, 0 < j < n-1$	→	$-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} =$	$0$
$0 < i < m-1, j=n-1$	→	$-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i+1,j} =$	$u_{i,n}$
$i=m-1, j=0$	→	$-u_{i-1,j} + 4u_{i,j} - u_{i,j+1} =$	$u_{m,0} + u_{m-1,-1}$
$i=m-1, 0 < j < n-1$	→	$-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} =$	$u_{m,j}$
$i=m-1, j=n-1$	→	$-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} =$	$u_{m,n-1} + u_{m-1,n}$



## Matrix notation

- Ordering – lexicographical mapping  $(i,j) \rightarrow \mathbf{I}$   
 $i,j = 0,0; 0,1; \dots 0,n-1; 1,0; 1,1; \dots 1,n-1; \dots m-1,0; \dots m-1,n-1$   
 →  $\mathbf{I} = 0; 1; \dots n-1; n; n+1; \dots 2n-1; \dots (m-1)n; \dots mn-1$

- Matrix equation:  $\mathbf{A}\mathbf{u}=\mathbf{b}$

$$\mathbf{A} = (\mathbf{A}_{ij})_{\substack{i=0, mn-1 \\ j=0, mn-1}} = \begin{pmatrix} \mathbf{B} & -\mathbf{I} \\ -\mathbf{I} & \mathbf{B} & -\mathbf{I} \\ & -\mathbf{I} & \mathbf{B} & \dots \\ & & \dots & \dots & -\mathbf{I} \\ & & & -\mathbf{I} & \mathbf{B} \end{pmatrix} \in \mathbb{R}^{mn \times mn} \quad \text{"Laplace Matrix"}$$

$$\text{with } \mathbf{B} = \begin{pmatrix} 4 & -1 & & \\ -1 & 4 & -1 & \\ & -1 & 4 & \dots \\ & & \dots & \dots & -1 \\ & & & -1 & 4 \end{pmatrix} \in \mathbb{R}^{n \times n}, \quad \mathbf{I} = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & \dots & \\ & & & 1 \end{pmatrix} \in \mathbb{R}^{n \times n}$$



## Matrix notation, continued

- $-\Delta u(x,y) = 0 \Leftrightarrow Au = b$  with

$$i=0, \quad j=0 \quad \rightarrow$$

$$i=0, \quad 0 < j < n-1 \quad \rightarrow$$

$$i=0, \quad j=n-1 \quad \rightarrow$$

$$0 < i < m-1, \quad j=0 \quad \rightarrow$$

$$0 < i < m-1, \quad 0 < j < n-1 \quad \rightarrow$$

$$0 < i < m-1, \quad j=n-1 \quad \rightarrow$$

$$i=m-1, \quad j=0 \quad \rightarrow$$

$$i=m-1, \quad 0 < j < n-1 \quad \rightarrow$$

$$i=m-1, \quad j=n-1 \quad \rightarrow$$

$$u = \begin{bmatrix} u_{0,0} \\ \vdots \\ u_{0,j} \\ \vdots \\ u_{0,n-1} \\ \vdots \\ u_{i,0} \\ \vdots \\ u_{i,j} \\ \vdots \\ u_{i,n-1} \\ \vdots \\ u_{m-1,0} \\ \vdots \\ u_{m-1,j} \\ \vdots \\ u_{m-1,n-1} \end{bmatrix} \quad b = \begin{bmatrix} u_{-1,0} + u_{0,-1} \\ \vdots \\ u_{-1,j} + u_{0,n} \\ \vdots \\ \vdots \\ u_{i,-1} \\ 0 \\ \vdots \\ u_{i,n} \\ \vdots \\ u_{m,0} + u_{m-1,-1} \\ \vdots \\ u_{m,j} \\ \vdots \\ u_{m,n-1} + u_{m-1,n} \end{bmatrix}$$

repeated for  $0 < i < m-1$



## Laplace example: boundary and solution

- Boundary & Solution:  $u(x,y) = x$  on  $[0,1] \times [0,1]$

- $(u_{ij})_{i=-1,\dots,m, j=-1,\dots,n} =$

$$\begin{bmatrix} u_{-1,-1} & u_{-1,0} & \dots & u_{-1,n-1} & u_{-1,n} \\ u_{0,-1} & u_{0,0} & \dots & u_{0,n-1} & u_{0,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ u_{m-1,-1} & u_{m-1,0} & \dots & u_{m-1,n-1} & u_{m-1,n} \\ u_{m,-1} & u_{m,0} & \dots & u_{m,n-1} & u_{m,n} \end{bmatrix} \quad \text{with } h = \frac{1}{m+1} = \frac{1}{n+1}$$

$:= h \cdot \begin{bmatrix} 0 & 0 & \dots & 0 & 0 \\ 1 & 1 & \dots & 1 & 1 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ m & m & \dots & m & m \\ m+1 & m+1 & \dots & m+1 & m+1 \end{bmatrix}$



## Example with n=m=4, general boundary

$$\begin{bmatrix}
 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 4
 \end{bmatrix} \cdot \begin{bmatrix} u_{0,0} \\ u_{0,1} \\ u_{0,2} \\ u_{0,3} \\ u_{1,0} \\ u_{1,1} \\ u_{1,2} \\ u_{1,3} \\ u_{2,0} \\ u_{2,1} \\ u_{2,2} \\ u_{2,3} \\ u_{3,0} \\ u_{3,1} \\ u_{3,2} \\ u_{3,3} \end{bmatrix} = \begin{bmatrix} u_{-1,0} + u_{0,-1} \\ u_{-1,1} \\ u_{-1,2} \\ u_{-1,3} + u_{0,4} \\ u_{1,-1} \\ 0 \\ 0 \\ 0 \\ u_{1,4} \\ u_{2,-1} \\ 0 \\ 0 \\ u_{2,4} \\ u_{4,0} + u_{3,-1} \\ u_{4,1} \\ u_{4,2} \\ u_{4,3} + u_{3,4} \end{bmatrix}$$



## Example with n=m=4, with solution & boundary $u(x,y) := x$

$$\begin{bmatrix}
 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & -1 & 4 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 0 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & -1 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & 0 & 0 & 0 & -1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 4 & -1 & 0 & 0 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4
 \end{bmatrix} \cdot \begin{bmatrix} 0.2 \\ 0.2 \\ 0.2 \\ 0.2 \\ 0.4 \\ 0.4 \\ 0.4 \\ 0.4 \\ 0.4 \\ 0.6 \\ 0.6 \\ 0.6 \\ 0.6 \\ 0.8 \\ 0.8 \\ 0.8 \\ 0.8 \end{bmatrix} = \begin{bmatrix} 0.0 + 0.2 \\ 0.0 \\ 0.0 \\ 0.0 + 0.2 \\ 0.4 \\ 0 \\ 0 \\ 0.4 \\ 0.6 \\ 0 \\ 0.6 \\ 0.6 \\ 1.0 + 0.8 \\ 1.0 \\ 1.0 \\ 1.0 + 0.8 \end{bmatrix}$$



# Laplace-Example with MPI and PETSc

## 1<sup>st</sup> practical: Writing a parallel MPI program with a CG-solver

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Rolf Rabenseifner, Gerrit Schulz, Michael Speck, Traugott Streicher, Felix Triebel  
(program code)

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## Solving Laplace equation with CG Solver

```
Initialize matrix A;           Initialize boundary condition vector b;
Initialize i_max (≤ size of A); Initialize ε (>0);           Initialize solution vector x;
/* p = b - Ax ; */             { p = x; /* Reason: */
/* substituted by */           { v = Ap; /* Parallelization halo needed */
                               { p = b - v; /* for same vector (p) as in loop */

r = p;
α = (|| r ||2)2;
for ( i=0; (i < i_max) && (α > ε); i++)
{
    v = Ap;
    λ = α / (v,p)2;
    x = x + λp;
    r = r - λv;
    αnew = (|| r ||2)2;
    p = r + (αnew/α)p;
    α = αnew;
}
Print x, √α, ||b-Ax||2;
```

See, e.g.,  
Andreas Meister: Numerik linearer Gleichungssysteme.  
Vieweg, 1999, p. 124.



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## The parallelization

- Distribute Laplace matrix and vectors in **slices** (chunks)

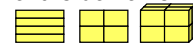
$$\begin{array}{c}
 \text{Process 0} \\
 \text{Process 1} \\
 \text{Process 2}
 \end{array}
 \begin{bmatrix}
 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 0 & 0 & 0 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4
 \end{bmatrix}
 \cdot
 \begin{bmatrix}
 0.2 \\
 0.2 \\
 0.2 \\
 0.2 \\
 0.4 \\
 0.4 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8
 \end{bmatrix}
 =
 \begin{bmatrix}
 0.0 + 0.2 \\
 0.0 \\
 0.0 \\
 0.0 + 0.2 \\
 0.4 \\
 0.4 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.6 \\
 1.0 + 0.8 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 + 0.8 \\
 1.0 + 0.8
 \end{bmatrix}$$

- 2- and 3-dimensional distribution — depends on form of the domains

– choose global indexing:

– first lines of the matrix = elements of 1<sup>st</sup> domain,

– next lines ... = ... 2<sup>nd</sup> domain, ...



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## Matrix-Vector-Multiply

$$\begin{array}{c}
 \text{Input} \\
 \text{Example: Process 1}
 \end{array}
 \begin{bmatrix}
 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 -1 & 0 & 0 & 0 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4 & -1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & -1 & 4
 \end{bmatrix}
 \cdot
 \begin{bmatrix}
 0.2 \\
 0.2 \\
 0.2 \\
 0.2 \\
 0.4 \\
 0.4 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8 \\
 0.8
 \end{bmatrix}
 =
 \begin{bmatrix}
 0.0 + 0.2 \\
 0.0 \\
 0.0 \\
 0.0 + 0.2 \\
 0.4 \\
 0.4 \\
 0.6 \\
 0.6 \\
 0.6 \\
 0.6 \\
 1.0 + 0.8 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 \\
 1.0 + 0.8 \\
 1.0 + 0.8
 \end{bmatrix}$$

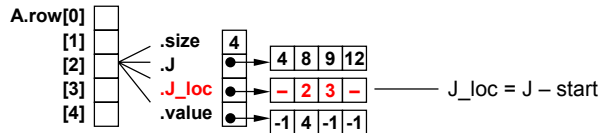
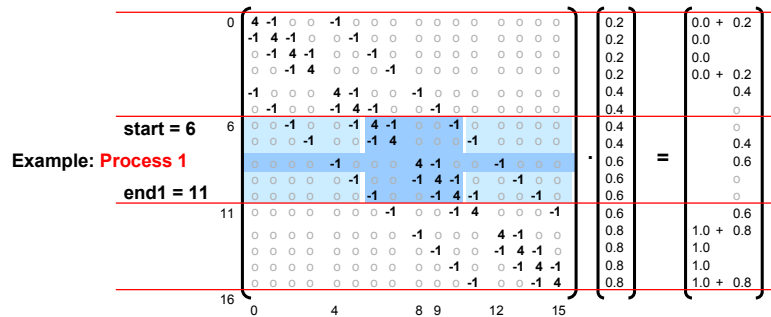
- Data needed from other processes → Halo information
- Halo need not to be contiguous!!!
  - Depends on entries of the matrix



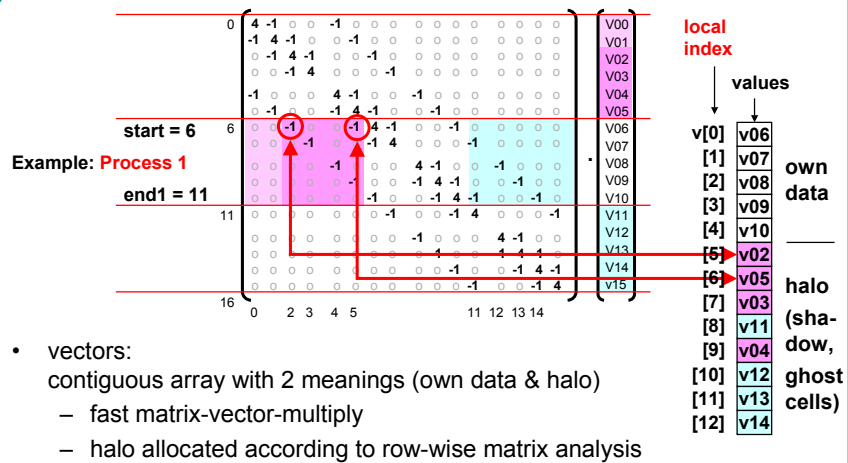
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## Data-structures — Sparse Matrix

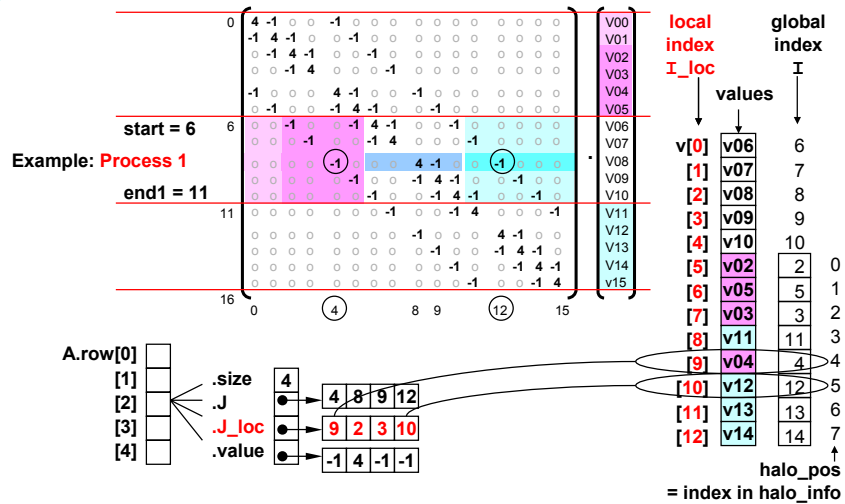


## Data-structures — Vector & Halo





## Data-structures — Vector & Halo



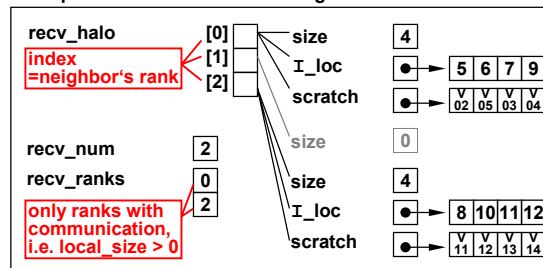
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## Data-structures — Updating the halos

- Needed:
  - receiving structure for each neighbor
    - Given by left diagram
    - Global index → rank
  - sending structure for each neighbor
    - Must be constructed from the receiving structure of the neighbor

Example in Process 1 – receiving structure



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## Data-structures — Corresponding sending structure

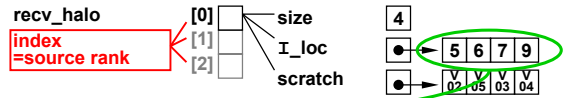
local index  
I\_loc

values

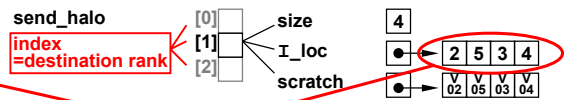
v[0]	v06	6
[1]	v07	7
[2]	v08	8
[3]	v09	9
[4]	v10	10
[5]	v02	2
[6]	v05	5
[7]	v03	3
[8]	v11	11
[9]	v04	4
[10]	v12	12
[11]	v13	13
[12]	v14	14

in process 1

Example in Process 1 — receiving structure



Corresponding sending structure in Process 0



- Can be calculated in the receiving process using the halo\_pos (=local index) and the corresponding global column minus start-value in the sending process.
- send\_num and send\_ranks also needed

in process 0

v[0]	v00
[1]	v01
[2]	v02
[3]	v03
[4]	v04
[5]	v05



## Halo communication

process 0

v00
v01
v02
v03
v04
v05
v06
v07
v08
v09

halo

send\_halo

sender

receiver

process 1

v02
v03
v04
v05
v06
v07
v08
v09
v10
v11
v12
v13
v14

halo

halo

process 2

v07
v08
v09
v10
v11
v12
v13
v14
v15

halo

- transferring the halo-data
- before each matrix-vector-multiply

- transferring the index-information
- part of the initialization
- "size" with MPI\_Alltoall
- "indexes" with MPI\_Irecv, MPI\_Send



## Vector Routines

- 2a • Allocate vector and initialize with 0
- b • Store vector-value in row  $j$  (global index)
- Vector calculation routines:
  - c – duplicate ( $v_2 = v_1$ )
  - d – add ( $v_3 = v_1 + \beta v_2$ )
  - e – dot product ( $\beta = (v_1, v_2)_2$ )
    - with `MPI_Allreduce(...MPI_SUM...)`
  - f – `sqr_norm` ( $\beta = (\|v_1\|_2)^2$ )
    - with `MPI_Allreduce(...MPI_SUM...)`
  - g – `max_norm` ( $\beta = \|v_1\|_\infty$ )
    - with `MPI_Allreduce(...MPI_MAX...)`

```

Initialize matrix A;
Initialize boundary condition vector b;
Initialize i_max (≤ size of A); Initialize ε (>0);
Initialize solution vector x;
p = x;
v = Ap;
p = b - v;
r = p;
α = (|| r ||2)2;
for ( i=0; (i < i_max) && (α > ε); i++)
{
  v = Ap;
  λ = α / (v,p)2;
  x = x + λp;
  r = r - λv;
  αnew = (|| r ||2)2;
  p = r + (αnew/α)p;
  α = αnew;
}
Print x, √α, ||b-Ax||2;
  
```



## Matrix Routines, I.

- 3a • Allocate matrix and initialize as empty
- b • Allocate storage for one row
- b • Store matrix-values in row  $I$  (global index)
- Matrix-vector-multiply ( $v_2 = Av_1$ )
  - 4 – initializing vector halo structure
    - analyzing the matrix entries in columns outside of [start .. end1-1]
  - 5 – initializing vector halo receiver info
    - analyzing the vector halo structure

```

Initialize matrix A;
Initialize boundary condition vector b;
Initialize i_max (≤ size of A); Initialize ε (>0);
Initialize solution vector x;
p = x;
v = Ap;
p = b - v;
r = p;
α = (|| r ||2)2;
for ( i=0; (i < i_max) && (α > ε); i++)
{
  v = Ap;
  λ = α / (v,p)2;
  x = x + λp;
  r = r - λv;
  αnew = (|| r ||2)2;
  p = r + (αnew/α)p;
  α = αnew;
}
Print x, √α, ||b-Ax||2;
  
```



## Matrix Routines, II.

- ⑥ – initializing vector halo sender info, part 1
  - **analyzing the receiver info**
  - **receiver must inform the sender:**  
The **local\_size** can be transferred with **MPI\_Alltoall** (MPI-1) or **MPI\_Put** (MPI-2).
- ⑦ – initializing vector halo sender info, part 2
  - The **send\_neighbor.local\_index** values can be transferred with **MPI\_Irecv**, **MPI\_Send**, **MPI\_Waitall**.
- ⑧ – updating the halo of  $v_1$ 
  - with **MPI\_Irecv**, **MPI\_Isend**, **MPI\_Waitall**
- ⑨ – the multiplication ( $v_2 = Av_1$ )
  - using the halo information of  $v_1$

```

Initialize matrix A;
Initialize boundary condition vector b;
Initialize i_max (≤ size of A); Initialize ε (>0);
Initialize solution vector x;
p = x;
v = Ap;
p = b - v;
r = p;
α = (|| r ||2)2;
for ( i=0; (i < i_max) && (α > ε); i++)
{
  v = Ap;
  λ = α / (v,p)2;
  x = x + λp;
  r = r - λv;
  αnew = (|| r ||2)2;
  p = r + (αnew/α)p;
  α = αnew;
}
Print x, √α, ||b-Ax||2;

```



## Distribution, Printing, CG-solver, and Application program

- ① • Distribution:
  - init(mat\_size, num\_procs)
    - **internal module data:** **mat\_size**,  
**chunk\_size = (mat\_size-1) / num\_procs + 1**
  - start(rank), end1(rank)
  - rank(row)
- ⑩ • Domain Decomposition
- Application:
  - Initialize matrix A
    - **only rows [start .. end1-1]**
  - Initialize boundary vector b
    - **only rows [start .. end1-1]**
- Printing:
  - Print matrix A
  - Print solution vector x
- ⑮ • CG-solver
- ⑯ • main

```

Initialize matrix A;
Initialize boundary condition vector b;
Initialize i_max (≤ size of A); Initialize ε (>0);
Initialize solution vector x;
p = x;
v = Ap;
p = b - v;
r = p;
α = (|| r ||2)2;
for ( i=0; (i < i_max) && (α > ε); i++)
{
  v = Ap;
  λ = α / (v,p)2;
  x = x + λp;
  r = r - λv;
  αnew = (|| r ||2)2;
  p = r + (αnew/α)p;
  α = αnew;
}
Print x, √α, ||b-Ax||2;

```



## Naming scheme — Indexes

- $m, n$  dimensions of the physical problem
- $i, j$  index in physics ( $0..m-1, 0..n-1$  – without boundary)
- $I$  global row index in Laplace matrix and vector ( $0 .. nm-1$ )
- $J$  global column index in the Laplace matrix ( $0 .. nm-1$ )
  - process-local data: start .. end1-1
- $I\_loc$  local row index in Laplace matrix and vector (and in halo)
- $J\_loc$  local column in Laplace matrix
  - process-local data:  $0 .. end1-start-1$
  - $I\_loc = I - start$
- $halo\_pos$  index in the halo ( $0 .. halo\_info.size-1$ )
  - $halo\_pos = I\_loc - (end1-start)$



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## Domain Decomposition & Data Distribution

- load-balanced distribution of the physical data matrix
  - each physical data entry = one row in the Laplace matrix
  - same amount of physical entries on each process

1-dimensional

	j=0	1	2	3	4	5	6	7	8
i=0	0	1	2	3	4	5	6	7	8
1	9	10	11	12	13	14	15	16	17
2	18	19	20	21	22	23	24	25	26
3	27	28	29	30	31	32	33	34	35
4	36	37	38	39	40	41	42	43	44
5	45	46	47	48	49	50	51	52	53
6	54	55	56	57	58	59	60	61	62

2-dimensional  
domain  
decomposition

	j=0	1	2	3	4	5	6	7	8
i=0	0	1	2	3	4	20	21	22	23
1	5	6	7	8	9	24	25	26	27
2	10	11	12	13	14	28	29	30	31
3	15	16	17	18	19	32	33	34	35
4	36	37	38	39	40	51	52	53	54
5	41	42	43	44	45	55	56	57	58
6	46	47	48	49	50	59	60	61	62



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## Domain Decomposition & Data Distribution

- communication-optimized distribution of the physical data matrix
  - full horizontal set of physical entries on each process

if  
m is multiple of m\_procs  
and  
n is multiple of n\_procs  
then  
load-opt. == comm.-opt.

1-dimensional

- full domain on each process

2-dimensional domain decomposition

	j=0	1	2	3	4	5	6	7	8
i=0	0	1	2	3	4	5	6	7	8
1	9	10	11	12	13	14	15	16	17
2	18	19	20	21	22	23	24	25	26
3	27	28	29	30	31	32	33	34	35
4	36	37	38	39	40	41	42	43	44
5	45	46	47	48	49	50	51	52	53
6	54	55	56	57	58	59	60	61	62

	j=0	1	2	3	4	5	6	7	8
i=0	0	1	2	3	4	20	21	22	23
1	5	6	7	8	9	24	25	26	27
2	10	11	12	13	14	28	29	30	31
3	15	16	17	18	19	32	33	34	35
4	36	37	38	39	40	51	52	53	54
5	41	42	43	44	45	55	56	57	58
6	46	47	48	49	50	59	60	61	62



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## The Laplace-Equation with arbitrary domain decomposition

- arbitrary mapping
  - physical 2-dim indexes (i,j) → I = global row index of the Laplace matrix
  - (i,j) → J = global column index of the Laplace matrix and global row index of the vectors
- choosing identical mappings:  $I(i,j) = J(i,j) := \text{functions } ij2I\_1\text{dim}(i,j)$  and  $ij2I\_2\text{dim}(i,j)$

$$-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} = 0 \quad \text{for } i=0,\dots,m-1, j=0,\dots,n-1$$

- at matrix row  $I(i,j)$ :

at column  $J(i-1,j), J(i,j-1), J(i,j), J(i,j+1), J(i+1,j)$

$$\begin{pmatrix} -1 & -1 & 4 & -1 & -1 \end{pmatrix}$$

only if  $i>0$     only if  $j>0$     only if  $j<n-1$     only if  $i<m-1$

- at boundary vector row  $I(i,j)$ :

$$\begin{pmatrix} u_{i-1,j} \\ u_{i,j-1} \\ u_{i,j} \\ u_{i,j+1} \\ u_{i+1,j} \end{pmatrix} = 0 + u_{i-1,j} + u_{i,j-1} + u_{i,j+1} + u_{i+1,j}$$

only if  $i=0$     only if  $j=0$     only if  $j=n-1$     only if  $i=m-1$

at solution vector column  $J(i,j)$



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## Practical

- Tasks — each group works on **one** task only!!!!
- no./ difficulty (1=simple .. 5=hard) lines of real code
- 00 / - / global decl. & memory 7
- 01 / 1 / distribution: global index range → ranks 25
- 02 / 3 / vector routines 14
- 03 / 2 / matrix allocation & store 22
- 04 / 3 / build halo vector info 38
- 05 / 4 / build halo recv info 11
- 06 / 4 / build halo send info, part 1 (communicate “size” with MPI\_Alltoall) 44
- 07 / 5 / build halo send info, part 2 (communicate “indexes” with Irecv & Send) 40
- 08 / 5 / communicate vector data from “own data” to “halo” 9
- 09 / 2 / matrix-vector-multiply 2+26
- 10 / 1 / 1-dim domain decomposition, and / 4 / 2-dim domain decomp. 9
- 11 / 4 / initialization of Laplace matrix A 15
- 12 / 3 / initialization of boundary vector b and exact solution vector u 19
- 13 / - / printing application data
- 14 / - / printing vectors, matrices, halo information, ...
- 15 / 2 / the CG solver 281
- 16 / - / main and options reading and distributing
- Sum: 13 tasks as practical, 3 tasks and all declarations are given, to do:
- MPI routines needed
- part of domain decomposition or distribution, but without communication



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## Practical — Working environment

- Your working directory: ~/CG/<nr>
- Choose your task: <task>
- Fetch your skeleton: cp ~/CG/skel/cg\_<task>.c .
- **Add your code**, compile, run and test it (correct result?, same as serial result?)
- If your task works:
  - extract your part (from /\*== task\_ii begin ==\*/ to /\*== task\_ii end ==\*/)
  - into cg\_<task>.c
- Advanced exercise: Implement the communication-optimized distribution
  - in a copy of your cg\_<task>.c
  - compare execution time: 1-dim decomposition / 2-dim load optimal / 2-dim comm.-opt.
- When all groups have finished, everyone can check the total result with:
  - ls -l ../cgp\*.c
  - cat ../00/cgp00.c ../cgp01.c ../cgp02.c ../cgp03.c ../cgp04.c ../cgp05.c  
../cgp06.c ../cgp07.c ../cgp08.c ../cgp09.c ../cgp10.c ../cgp11.c  
../cgp12.c ../00/cgp13.c ../00/cgp14.c ../cgp15.c ../00/cgp16.c > cg\_all.c
  - duplicate parts must be selected by hand (<nr> instead of \*)
  - missing parts may be fetched also from ../source/parts/cgp<task>.c
  - Compile and run cg\_all.c

Do not modify any  
lines outside of your  
task segment



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## Practical — Options

- Compile-time options [default]:
  - `-Dserial` — compile without MPI and without distribution [parallel]
- Run-time options [default]:
  - `-m <m>` — vertical dimension of physical heat area [4]
  - `-n <n>` — horizontal dimension ... [4]
  - `-imax <iter_max>` — maximum number of iterations in the CG solver [500]
  - `-eps <epsilon>` — abort criterion of the solver for residual vector [1e-6]
  - `-twodims` — choose 2-dimensional domain decomposition [1-dim]
  - `-mprocs <m_procs>` — choose number of processors, vertical, (`-twodims` needed)
  - `-nprocs <n_procs>` — ... and horizontal [given by `MPI_Dims_create`]
  - `-prtlev 0|1|2|3|4|5` — printing and debug level [1]:
    - 1 = only || result – exact solution || and partial result matrix**
    - 2 = and residual norm after each iteration**
    - 3 = and result of physical heat matrix**
    - 4 = and all vector and matrix information in 1<sup>st</sup> iteration**
    - 5 = and in all iterations**



## Goals of the practical

- Major goal:
  - You get time to understand the parallelization of solvers
- Minor goals:
  - You get additional experience with MPI
  - You are involved with domain decomposition
  - You are involved in programming iterative solvers
- Nice, but not necessary
  - All groups together write this parallel program
- → tasks 





# Laplace-Example with MPI and PETSc

## 2<sup>nd</sup> practical: PETSc

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## Solving Laplace equation with PETSc \*)

- Initialization of PETSc
- Initialization of Laplace matrix **A**
- Initialization of the boundary condition **b**
  - Data: Vector **u** := predefined exact solution  
Vector **b** := boundary condition (RHS)  
Vector **x** := approximate solution computed
  - Initialization of **b, u**: **b, u** – see previous slides [ heat,  $u(x,y)=x$  ]  
or with `-random_exact_sol`:  $u = \text{random values}$ ,  $b := Au$
- Solving **Ax=b**
- Checking the solution  $\text{error\_norm} = ||x - u||_2$

\*) based on `petsc/src/sles/examples/tutorials/ex2.c`



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## Initialization of PETSc

```

21: /* Include "petscsles.h" so that we can use SLES solvers. Note that this file
    automatically includes:
    petsc.h      - base PETSc routines    petscvec.h  - vectors
    petscsys.h   - system routines        petscmat.h  - matrices
    petscis.h    - index sets             petscksp.h  - Krylov subspace methods
    petscvviewer.h - viewers               petscpc.h   - preconditioners */

28: #include petscsles.h

33: int main(int argc, char **args)
34: {
35:     Vec          x, b, u;    /* approx solution, RHS, exact solution */
36:     Mat          A;          /* linear system matrix */
37:     SLES         sles;       /* linear solver context */
38:     PetscRandom rctx;       /* random number generator context */
39:     PetscReal   norm;       /* norm of solution error */
40:     int         i, j, I, J, Istart, Iend, ierr, m = 4, n = 4, its;
41:     PetscTruth    flg;
42:     PetscScalar v, h, one = 1.0, neg_one = -1.0;
43:     KSP          ksp;        KSPType ksptype; PC pc; PCType pctype;
44:     PetscInitialize(&argc, &args, (char *)0, help);
45:     PetscOptionsGetInt(PETSC_NULL, "-m", &m, PETSC_NULL);
46:     PetscOptionsGetInt(PETSC_NULL, "-n", &n, PETSC_NULL);

```



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## Initialization of matrix A

```

55: /* When using MatCreate(), the matrix format can be specified at runtime.
    Also, the parallel partitioning of the matrix is determined by PETSc at runtime.
    Performance tuning note: For problems of substantial size, preallocation of matrix memory is crucial for
    attaining good performance. Since preallocation is not possible via the generic matrix creation routine
    MatCreate(), we recommend for practical problems instead to use the creation routine for a particular
    matrix format, e.g., MatCreateMPIAIJ() – parallel AIJ (compressed sparse row)
    MatCreateMPIBAIJ() – parallel block AIJ
    See the matrix chapter of the users manual for details. */

69: MatCreate(PETSC_COMM_WORLD, PETSC_DECIDE, PETSC_DECIDE, m*n, m*n, &A);
70: MatSetFromOptions(A);

73: /* Currently, all PETSc parallel matrix formats are partitioned by contiguous chunks of rows
    across the processors. Determine which rows of the matrix are locally owned. */

77: MatGetOwnershipRange(A, &Istart, &Iend);

92: for (I=Istart; I<Iend; I++) {
93:     v = -1.0; i = I/n; j = I - i*n;
94:     if (i>0) {J = I - n; MatSetValues(A, 1, &I, 1, &J, &v, INSERT_VALUES);}
95:     if (i<m-1) {J = I + n; MatSetValues(A, 1, &I, 1, &J, &v, INSERT_VALUES);}
96:     if (j>0) {J = I - 1; MatSetValues(A, 1, &I, 1, &J, &v, INSERT_VALUES);}
97:     if (j<n-1) {J = I + 1; MatSetValues(A, 1, &I, 1, &J, &v, INSERT_VALUES);}
98:     v = 4.0; MatSetValues(A, 1, &I, 1, &I, &v, INSERT_VALUES);
    }

107: MatAssemblyBegin(A, MAT_FINAL_ASSEMBLY);
108: MatAssemblyEnd(A, MAT_FINAL_ASSEMBLY);

```



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H L R I S

## Initialization of u, b, x

```
110: /*  
    Create parallel vectors.  
    - We form 1 vector from scratch and then duplicate as needed.  
    - When using VecCreate\(\), VecSetSizes and VecSetFromOptions\(\)  
      in this example, we specify only the  
      vector's global dimension; the parallel partitioning is determined at runtime.  
    - When solving a linear system, the vectors and matrices MUST  
      be partitioned accordingly. PETSc automatically generates  
      appropriately partitioned matrices and vectors when MatCreate\(\)  
      and VecCreate\(\) are used with the same communicator.  
    - The user can alternatively specify the local vector and matrix  
      dimensions when more sophisticated partitioning is needed  
      (replacing the PETSC_DECIDE argument in the VecSetSizes\(\) statement  
      below).  
*/  
126: VecCreate(PETSC_COMM_WORLD,&u);  
127: VecSetSizes(u,PETSC_DECIDE,m*n);  
128: VecSetFromOptions(u);  
129: VecDuplicate(u,&b);  
130: VecDuplicate(b,&x);
```



## Initializing the values of b (and u)

```
145: PetscOptionsHasName(PETSC_NULL,"-random_exact_sol",&flg);  
146: if (! flg) {  
    VecGetOwnershipRange(b,&Istart,&Iend);  
    h = 1.0 / (m+1);  
    for (I=Istart; I<Iend; I++) {  
        v = 0; i = I/n; j = I - i*n; h = 1/(m+1);  
        if (i==0) v = v + /* u(-1,j): */ h * 0;  
        if (i==m-1) v = v + /* u(m,j): */ h * (m+1);  
        if (j==0) v = v + /* u(i,-1): */ h * (i+1);  
        if (j==n-1) v = v + /* u(i,n): */ h * (i+1);  
        if (v != 0) ; VecSetValues(b,1,&I,&v,INSERT_VALUES);  
        v = /* u(i,j): */ h * (i+1); VecSetValues(u,1,&I,&v,INSERT_VALUES);  
    }  
    VecAssemblyBegin(b); VecAssemblyEnd(b);  
    VecAssemblyBegin(u); VecAssemblyEnd(u);  
160: } else {  
    PetscRandomCreate(PETSC_COMM_WORLD,RANDOM_DEFAULT,&rctx);  
    VecSetRandom(rctx,u); PetscRandomDestroy(rctx);  
    MatMult(A,u,b);  
164: }  
167: /* View the exact solution vector if desired */  
169: PetscOptionsHasName(PETSC_NULL,"-view_exact_sol",&flg);  
170: if (flg) {VecView(u,PETSC_VIEWER_STDOUT_WORLD);}
```



## Solving $Ax=b$

```
173: /* ----- Create the linear solver and set various options ----- */
177: /* Create linear solver context */
179: SLESCreate(PETSC_COMM_WORLD,&sles);
182: /* Set operators. Here the matrix that defines the linear system
    also serves as the preconditioning matrix. */
185: SLESSetOperators(sles,A,A,DIFFERENT_NONZERO_PATTERN);
188: /* Set linear solver defaults for this problem (optional).
    - By extracting the KSP (Krylov subspace methods) and PC (Preconditioner) contexts from
      the SLES context, we can then directly call any KSP and PC routines to set various options.
    - The following two statements are optional; all of these parameters could
      alternatively be specified at runtime via SLESSetFromOptions().
      All of these defaults can be overridden at runtime, as indicated below. */
198: SLESGetKSP(sles,&ksp);
199: KSPSetTolerances(ksp,1.e-2/((m+1)*(n+1)),1.e-50,PETSC_DEFAULT,PETSC_DEFAULT);
202: /* Set runtime options, e.g., -ksp_type <type> -pc_type <type> -ksp_monitor -ksp_rtol <rtol>
    These options will override those specified above as long as SLESSetFromOptions()
    is called after any other customization routines. */
208: SLESSetFromOptions(sles);
211: /* ----- Solve the linear system ----- */
214: SLESSolve(sles,b,x,&its);
```



## Printing the solution

```
229: /* Draw solution grid */
233: PetscOptionsHasName(PETSC_NULL,"-view_sol_serial",&flag);
234: if (flag) {VecView( x, PETSC_VIEWER_STDOUT_WORLD); }
236: PetscOptionsHasName(PETSC_NULL,"-view_sol",&flag);
237: if (flag) {
238:     PetscScalar *xx;
239:     VecGetArray( x, &xx );
240:     VecGetOwnershipRange(x,&Istart,&Iend);
241:     PetscPrintf( PETSC_COMM_WORLD,
        "Solution Grid (without boundary conditions):\n" );
242:     for (I=Istart; I<Iend; I++) {
243:         i = I/n; j = I - i*n;
244:         PetscSynchronizedPrintf( PETSC_COMM_WORLD, "%8.6f ", xx[I-Istart] );
245:         if (j == (n-1) ) PetscSynchronizedPrintf( PETSC_COMM_WORLD, "\n");
246:     }
247:     PetscSynchronizedFlush( PETSC_COMM_WORLD );
248:     VecRestoreArray( x, &xx );
249: }
```



## Printing the solution via X Window

```

29: #include petscda.h

251: PetscOptionsHasName(PETSC_NULL,"-view_sol_x",&flag);
252: if (flag) { /* view solution grid in an X window */
253:   PetscScalar *xx;   DA da;
   AO ao;   Vec x_da;
257:   DACreate2d(PETSC_COMM_WORLD,DA_NONPERIODIC,DA_STENCIL_STAR,
258:     n,m,PETSC_DECIDE,PETSC_DECIDE,1,0,PETSC_NULL,PETSC_NULL,&da);
259:   DACreateGlobalVector(da,&x_da);
260:   DAGetAO(da,&ao);
261:   VecGetOwnershipRange(x,&lstart,&lend);
262:   VecGetArray(x,&xx);
263:   for (l=lstart; l<lend; l++) {
264:     i = l; AOApplicationToPetsc(ao,1,&i);
265:     VecSetValues(x_da, 1, &i, &xx[l-lstart], INSERT_VALUES);
266:   }
267:   VecRestoreArray(x,&xx);
268:   VecAssemblyBegin(x_da); VecAssemblyEnd(x_da);
269:   PetscOptionsHasName(PETSC_NULL,"-view_sol_x_da",&flag);
270:   if (flag) VecView(x_da,PETSC_VIEWER_STDOUT_WORLD);
271:   VecView(x_da,PETSC_VIEWER_DRAW_(PETSC_COMM_WORLD));
272:   DADestroy(da);
   VecDestroy(x_da);
273: }

```

Create  
a 2-dimensional vector  
**x\_da**

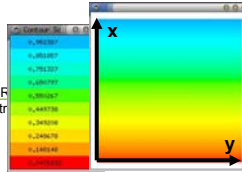
Copy values of x  
into **x\_da**

Controlling the  
distribution of x\_da

View the solution as a  
2-dimensional plot



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## Check solution and clean up

```

283: /* Check the error */
285: VecAXPY(&neg_one,u,x);
286: VecNorm(x,NORM_2,&norm);
287: /* Optional: Scale the norm: norm *= sqrt(1.0/((m+1)*(n+1))); */

290: /* Print convergence information. PetscPrintf() produces a single
   print statement from all processes that share a communicator.
   An alternative is PetscFPrintf(), which prints to a file. */
294: PetscPrintf(PETSC_COMM_WORLD,"Norm of error %A iterations %d\n",norm,its);

297: /* Free work space.
   All PETSc objects should be destroyed when they are no longer needed. */
300: SLESDestroy(sles);
301: VecDestroy(u); VecDestroy(x);
302: VecDestroy(b); MatDestroy(A);

305: /* Always call PetscFinalize() before exiting a program. This routine
   - finalizes the PETSc libraries as well as MPI
   - provides summary and diagnostic information if certain runtime
   options are chosen (e.g., -log_summary). */
310: PetscFinalize();

```



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## Program start

```
1: /* Program usage: mpirun -np <procs> ./heat_petsc [-help] [all PETSc options] */
3: static char help[ ] = "Solves a linear system in parallel with SLES: Compute steady \n
4:                        temperature distribution for given temperatures on a boundary.\n
5:                        Input parameters include: \n
6:                        -random_exact_sol : use a random exact solution vector \n
7:                        -view_exact_sol   : write exact solution vector to stdout \n
8:                        -view_sol_serial  : write solution grid to stdout (1 item/line)\n
9:                        -view_sol        : write solution grid to stdout (as matrix) \n
10:                       -view_sol_x -draw_pause 3 : view solution x on a X window \n
11:                       -view_mat_x -draw_pause 3 : view matrix A on a X window \n
12:                       -m <mesh_x>         : number of mesh points in x-direction \n
13:                       -n <mesh_y>         : number of mesh points in y-direction \n";
...
46: PetscInitialize(&argc, &args, (char *)0, help);
```



## Other Options

-help	prints <b>all</b> options
-ksp_type <type>	e.g., cg (Conjugate Gradient), cr (Conjugate Residual), bcgs (BICGSTAB), cgs (Conjugate Gradient Squared), tfqmr (Transpose-Free Quasi-Minimal Residual), bicg (BiConjugate Gradient), qmres (Generalized Minimal Residual)
-ksp_rtol <rtol>	convergence criterion set by the program to $1.e-2/((m+1)*(n+1))$
-pc_type <type>	e.g., bjacobi (BlockJacobi), asm (Additive Schwarz)
-sub_pc_type <type>	e.g., jacobi (Block Jacobi), sor (SOR), ilu (Incomplete LU)
-ksp_monitor	prints an estimate of the $l_2$ -norm of the residual at each iteration
-sles_view	prints information on chosen KSP (solver) and PC (preconditioner)
-log_summary	prints statistical data
-options_table	prints all used options
-options_left	prints options table and unused options



## Runtime Script Example, I.

```

1  #!/bin/csh
2  #
3  # Sample script: Experimenting with linear solver options.
4  # Can be used with, e.g., petsc/src/sles/examples/tutorials/ex2.c
5  # or heat_petsc.c
6  #
7  set appl='./heat_petsc'          # path of binary
8  set options="-ksp_monitor -sles_view -log_summary -options_table -options_left
   -m 10 -n 10"
9  set num=0'
10 foreach np (1 2 4 8)             # number of processors
11   foreach ksptype (gmres bcgs tfqmr) # Krylov solver
12     set ptypes_parallel='bjacobi asm' # parallel preconditioners
13     set ptypes_serial='ilu'          # non-parallel preconditioners
14     if ($np == 1) then
15       set pctype_list="$ptypes_serial $ptypes_parallel"
16     else
17       set pctype_list="$ptypes_parallel"
18     endif
19     foreach pctype ($pctype_list)
20-49 ... (see next slide)
50   end #for pctype
51 end #for ksptype
52 end #for np

```

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## Runtime Script Example, II.

```

10 foreach np (1 2 4 8)             # number of processors
11   foreach ksptype (gmres bcgs tfqmr) # Krylov solver
12     set ptypes_parallel='bjacobi asm' # parallel preconditioners
13     set ptypes_serial='ilu' # non-parallel preconditioners
14     if ($np == 1) then ; set pctype_list="$ptypes_serial $ptypes_parallel"
15     else ; set pctype_list="$ptypes_parallel"
16     endif
17     foreach pctype ($pctype_list)
18       if ($pctype == ilu) then # non-parallel preconditioner
19         foreach level (0 1 2) # level of fill for ILU(k)
20           echo ''
21           echo "***** Beginning new run *****"
22           echo ''
23           set cmd="mpirun -np $np $appl -ksp_type $ksptype -pc_type $pctype
24             -pc_ilu_levels $level $options"
25           set num=`expr $num + 1`; echo "$num : $cmd"
26           eval $cmd
27         end #for level
28       else # parallel preconditioner
29         ... (see next slide)
30-48 ... (see next slide)
49     endif #pctype
50   end #for pctype
51 end #for ksptype
52 end #for np

```

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## Runtime Script Example, III.

```

20  if ($pctype == ilu) then                # non-parallel preconditioner
21-28 ...
29  else                                  # parallel preconditioner
30    foreach subpctype (jacobi sor ilu) # subdomain solver
31      if ($subpctype == ilu) then
32        foreach level (0 1 2) # level of fill for ILU(k)
33          echo "***** Beginning new run *****"
34          set cmd="mpirun -np $np $appl -ksp_type $ksptype -pc_type $pctype
35                    -sub_ksp_type preonly -sub_pc_type $subpctype
36                    -sub_pc_ilu_levels $level $options"
37          set num=`expr $num + 1`; echo "$num : $cmd"
38          eval $cmd
39        end #for level
40      else
41        echo "***** Beginning new run *****"
42        set cmd="mpirun -np $np $appl -ksp_type $ksptype -pc_type $pctype
43                  -sub_ksp_type preonly -sub_pc_type $subpctype
44                  $options"
45        set num=`expr $num + 1`; echo "$num : $cmd"
46        eval $cmd
47      endif #subpctype
48    end #for subpctype
49  endif #pctype

```



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## Output Example

```

t3e> setenv PETSC_DIR /usr/local/lib/PETSC ; setenv PETSC_ARCH t3e
t3e> make BOPT=O heat_petsc
t3e> mpirun -np 3 ./heat_petsc -ksp_type cg -m 4 -n 4 -ksp_monitor
-sles_view -view_sol -log_summary -options_table -options_left

```

0 KSP Residual norm 1.242025913946e+00

...

6 KSP Residual norm 8.610435306905e-04

7 KSP Residual norm 2.704366376622e-04

KSP Object:

type: cg

maximum iterations=10000, initial guess is zero  
tolerances: relative=0.0004, absolute=1e-50, divergence=10000  
left preconditioning

PC Object:

type: bjacobi

block Jacobi: number of blocks = 3

KSP Object(sub\_)

type: preonly

tolerances: relative=1e-05, absolute=1e-50,  
left preconditioning

PC Object(sub\_)

type: ilu

ILU: 0 levels of fill  
ILU: max fill ratio allocated 1  
ILU: tolerance for zero pivot 1e-12

...

**Solved !!!**



Solution Grid (without boundary conditions):

0.199977	0.199891	0.199995	0.199985
0.400010	0.400072	0.400007	0.399864
0.600126	0.600078	0.599905	0.599989
0.800019	0.799936	0.799993	0.800014

Norm of error 0.000269002 iterations 7

	Max	Max/Min	Avg	Total
Time (sec):	7.033e-02	1.01369	6.971e-02	
Objects:	4.100e+01	1.00000	4.100e+01	
Flops:	1.071e+03	1.28571	9.370e+02	2.811e+03
Flops/sec:	1.523e+04	1.26883	1.343e+04	4.030e+04



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## Makefile

```
ALL: heat_petsc

CFLAGS    =
FFLAGS    =
CPPFLAGS  =
FPPFLAGS  =

include ${PETSC_DIR}/bmake/common/base

heat_petsc: heat_petsc.o chkopts
<TAB>  ${CLINKER} -o heat_petsc heat_petsc.o ${PETSC_SNES_LIB}
<TAB>  ${RM} heat_petsc.o
```



## Installation

- Set the environmental variable PETSC\_DIR to the full path of the PETSc home directory, for example:  
`setenv PETSC_DIR /home/username/petsc-2.1.3`
- Set the environmental variable PETSC\_ARCH, which indicates the architecture on which PETSc will be configured. For example, use  
`setenv PETSC_ARCH solaris_gnu`  
`setenv PETSC_ARCH `${PETSC_DIR}/bin/petscarch``
- In the PETSc home directory, type  
`make BOPT=g all >& make_log`  
to build a debugging version of the PETSc or  
`make BOPT=O all >& make_log`  
to build optimized version of the PETSc libraries.



## Customized installation

Under the following circumstances it might be necessary to customize your installation of PETSc:

- packages like BLAS or Lapack are not installed in the default directories
- you want to use additional packages like Matlab or BlockSolve
- you want to use special compiler or linker options



## Customized installation

The PETSc Makefile System is located in `${PETSC_DIR}/bmake`. This directory has subdirectories for each supported platform. If you want to customize your installation you have to edit the following files:

- `${PETSC_DIR}/bmake/${PETSC_ARCH}/packages`
  - locations of all needed packages
- `${PETSC_DIR}/bmake/${PETSC_ARCH}/variables`
  - definitions of compilers, linkers, etc.



## Example - /bmake/linux/packages

```
# $Id: packages,v 1.63 2001/10/10 18:50:03 balay Exp $
# This file contains site-specific information. The definitions below
# should be changed to match the locations of libraries at your site.
# The following naming convention is used:
#   XXX_LIB - location of library XXX
#   XXX_INCLUDE - directory for include files needed for library XXX
# Location of BLAS and LAPACK.
# See ${PETSC_DIR}/docs/intallation.html for information on
# retrieving them.
# BLASLAPACK_LIB      = -L/home/petsc/software/blaslapack/linux
#                    -lflapack -lflblas
BLASLAPACK_LIB      = -L/home/petsc/software/mkl_linux/LIB
                    -lmkl32_lapack -lmkl32_def -lpthread
#
# Location of MPI (Message Passing Interface) software
#
MPI_HOME            = /home/petsc/software/mpich-1.2.0/linux
MPI_LIB             = -L${MPI_HOME}/lib -lmpich
MPI_INCLUDE         = -I${MPI_HOME}/include
MPIRUN              = ${MPI_HOME}/bin/mpirun -machinefile
                    ${PETSC_DIR}/maint/hosts.local
```



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## Example - /bmake/linux/packages

```
# -----
# Locations of OPTIONAL packages. Comment out those
# you do not have.
# -----
# Location of X-windows software
X11_INCLUDE        =
X11_LIB            = -L/usr/X11R6/lib -lX11
PETSC_HAVE_X11     = -DPETSC_HAVE_X11
# Location of MPE
# If using MPICH version 1.1.2 or higher use the flag
#DPETSC_HAVE_MPE_INITIALIZED_LOGGING
#MPE_INCLUDE       = -I/home/petsc/mpich-1.1.1/mpe
#MPE_LIB           = -L/home/petsc/mpich-1.1.1/lib/LINUX/ch_p4
#                  -lmpe -lpmprich
#MPE_INCLUDE       =
#MPE_LIB           = -L${MPI_HOME}/lib -lmpe
#PETSC_HAVE_MPE    = -DPETSC_HAVE_MPE
```

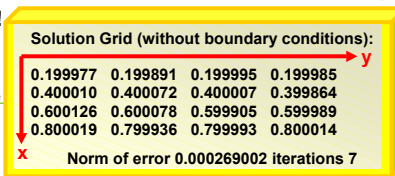
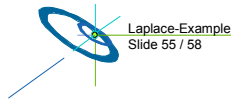


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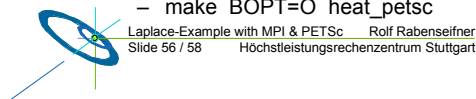
## Summary

- **Laplace equation:**  $-\Delta u(x,y) = 0$  on  $\Omega \subset \mathbb{R}^2$  with  $\Omega = [x_{\min}, x_{\max}] \times [y_{\min}, y_{\max}]$
- **Boundary condition:**  $u(x,y)$  given on  $\partial\Omega$
- **Discretization:**  $-u_{i-1,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i+1,j} = 0$  for  $i=0\dots m-1, j=0\dots n-1$
- **4 Boundaries:**  $i=-1, i=m, j=-1, j=m$
- **New ordering:**  $(i,j)_{i=0\dots m-1, j=0\dots n-1} \rightarrow I = 0\dots mn-1$
- **Matrix equation:**  $\mathbf{A}\mathbf{u} = \mathbf{b}$ ,  $\mathbf{A}$ =sparse matrix,  $\mathbf{b}$ =based on  $u$  on  $\partial\Omega$ ,  $\mathbf{u}$ =solution on  $\Omega - \partial\Omega$
- **Example** with  $n=m=4$ , with solution & boundary  $\mathbf{u}(x,y) := \mathbf{x}$
- **Linear Equation Solver (SLES) with PETSc**
  - `MatSetValues(A, 1,&I, 1,&J, &v, INSERT_VALUES);`
  - `VecSetValues(b, 1,&I,&v, INSERT_VALUES);`
  - `SLESSetOperators(sles, A, A, DIFFERENT_NONZERO_PATTERN);`
  - `SLESSolve(sles, b, x, &its);` →  $\mathbf{x}$  is the solution vector, ordered with  $I = 0\dots mn-1$
  - printing  $\mathbf{x}$  in ordering  $(i,j)_{i=0\dots m-1, j=0\dots n-1}$  (**transposed**)
- **mpirun** `-np 3 ./heat_petsc -ksp_type cg -m 4 -n 4 -ksp_monitor -sles_view -view_sol -log_summary -options_table -options_left`
- **Solved !!!**



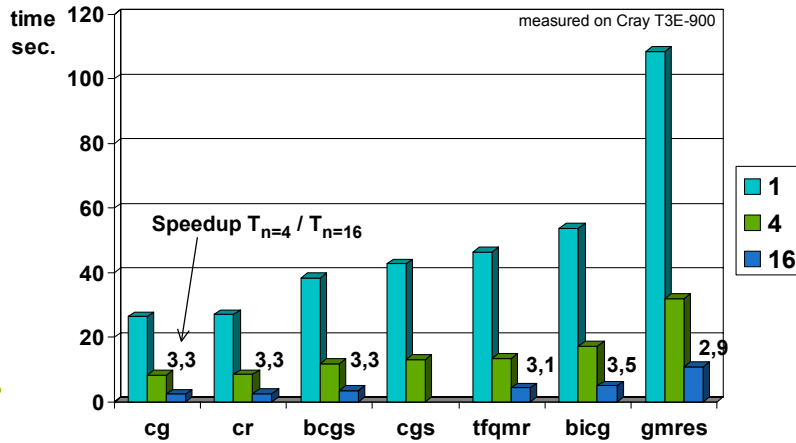
## Practical

- **Test the heat\_petsc example:**
  - `cd ~/PETSC/#nr`
  - `mpirun -np 4 ./heat_petsc`
  - `mpirun -np 4 ./heat_petsc -wrong_option -options_left`
  - `mpirun -np 4 ./heat_petsc -ksp_monitor -view_mat_x -draw_pause 3 -op...`
  - `mpirun -np 4 ./heat_petsc -sles_view -view_sol -view_sol_x -draw_pause 3`
- **Which is default KSP? / Compare the execution time:**
  - `mpirun -np 4 ./heat_petsc -m 300 -n 300 -log_summary -options_left`
  - `mpirun -np 4 ./heat_petsc -m 300 -n 300 -ksp_type cg -log_summary -op...`
  - `mpirun -np 4 ./heat_petsc -m 300 -n 300 -ksp_type cr -log_summary ...`
  - `mpirun -np 4 ./heat_petsc -m 300 -n 300 -ksp_type bcgs -log_summary ...`
- **Calculate Speedup of CG:**
  - `mpirun -np 1 ./heat_petsc -m 300 -n 300 -ksp_type cg -log_summary ...`
  - `mpirun -np 16 ./heat_petsc -m 300 -n 300 -ksp_type cg -log_summary ...`
- **If you want to compile:**
  - `cp ../source/heat_petsc.c ../source/Makefile ./`
  - `setenv PETSC_DIR ...` or `export PETSC_DIR=...`
  - `setenv PETSC_ARCH ...` or `export PETSC_ARCH=...`
  - `make BOPT=O heat_petsc`



## Results for heat\_petsc (300x300) – time

for  $n = 1$  PC is ilu  
for  $n > 1$  PC is bjacobi (sub=ilu)

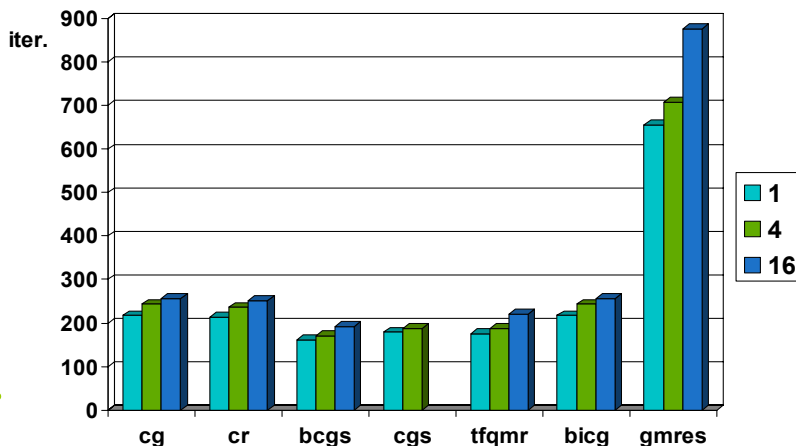


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## Results for heat\_petsc (300x300) – iterations

for  $n = 1$  PC is ilu  
for  $n > 1$  PC is bjacobi (sub=ilu)



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