AMReX: Building a Block-Structured AMR Application (and More)

Presented to
ATPESC 2020 Participants

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Setting the Stage

Most of the problems we solve today are hard.

Characteristics of these problems are often that they couple multiple physical processes across a range of spatial and temporal scales.

Gone are the days of simple physics, simple geometry, single algorithm, homogeneous architectures … 😞

So how do we build algorithms and software for hard multi-physics multi-scale multi-rate problems without starting over every time?
Not all simulations use a mesh

But for those that do, the choice is usually structured vs unstructured.

**Structured:**
- Easier to write discretizations
- Simple data access patterns
- Extra order of accuracy due to cancellation of error
- Easy to generate complex boundaries through cut cells but hard to maintain accuracy at boundaries

**Unstructured:**
- Can fit the mesh to any geometry – much more generality
- No loss of accuracy at domain boundaries
- More “book-keeping” for connectivity information, etc
- Geometry generation becomes time-consuming
Structured Grid Options

Logically rectangular doesn’t mean physically rectangular

Structured with non-constant cells split pros and cons of structured vs unstructured:

- Can fit (simple) non-rectangular boundaries while still having known connectivity
- Finer in certain regions (mesh refinement)
- Harder to maintain accuracy

https://commons.wikimedia.org/wiki

http://silas.psfc.mit.edu/22.15/lectures/chap4.xml

http://www.cfoo.co.za/simocean/modelsroms.php
More Structured Grid Options

Structured grid does not have to mean the entire domain is logically rectangular either.

One can also “prune” the grids so as to not waste memory or MPI ranks – can still use rectangular cells in non-rectangular domain.

Grid pruning can save both memory and work.
Why Is Uniform Cell Size Good?

Numerical Analysis 101:

\[ \phi_{i+1} = \phi(x_i) + \Delta x_r \phi_x + \frac{1}{2}(\Delta x_r)^2 \phi_{xx} + O(\Delta x_r^3) \]
\[ \phi_{i-1} = \phi(x_i) - \Delta x_l \phi_x + \frac{1}{2}(\Delta x_l)^2 \phi_{xx} + O(\Delta x_l^3) \]

We often use a centered difference as an approximation for a gradient,

\[ \frac{\phi_{i+1} - \phi_{i-1}}{\Delta x_l + \Delta x_r} = \phi_x + \frac{1}{2}(\Delta x_r - \Delta x_l) \phi_{xx} + O(\Delta x^2) \]

Note we only get second-order accuracy if we use constant cell spacing.

Can we confine this error?
Can We Have the Best Of Both Worlds?

Distorting the mesh is not ideal, but we can’t afford uniformly fine grid.

**Adaptive Mesh Refinement:**
- refines mesh in regions of interest
- allows local regularity – accuracy, ease of discretization, easy data access
- naturally allows hierarchical parallelism
- uses special discretizations only at coarse/fine interfaces (co-dimension 1)
- requires only a small fraction of the book-keeping cost of unstructured grids

![Example](https://iopscience.iop.org/article/10.1088/0067-0049/186/2/457)

<table>
<thead>
<tr>
<th>Grid sizes</th>
<th>Child grid have unique parent?</th>
</tr>
</thead>
<tbody>
<tr>
<td>May differ</td>
<td>No</td>
</tr>
<tr>
<td>Same</td>
<td>Yes</td>
</tr>
</tbody>
</table>
Both styles of block-structured AMR break the domain into logically rectangular grids/patches. Level-based AMR organizes the grids by levels; quadtree/octree organizes the grids as leaves on the tree.
“AMR for One” does not have to mean “AMR for All”

For example, in the MFiX-Exa code, we define a level set that holds the distance to the nearest wall. The level set is only used by the particles to compute particle-wall collisions.

We refine the mesh on which the level set is defined in order to capture fine geometric features … but the particles and fluid are both defined on the coarser mesh only.

Particles, particle mesh, and level set mesh at the bottom of a cylinder in an MFiX-Exa simulation.
AMReX applications include …

AMR has a long history in compressible astrophysics and other compressible phenomena.

Applications using AMReX include

- Low Mach number Combustion – heat release may look very different on coarse and fine levels
- Low Mach number astrophysics – 1-d background state plus perturbational solution
- Moist atmospheric modeling
- Solid mechanics, e.g. microstructure evolution
- Lattice Boltzmann, cellular automata ….

Flows with particles add complexity when particles and grids interact

Especially interesting ways to use AMR include AMAR – i.e. different physics / algorithms at different levels of refinement
What about Time-Stepping?

AMR doesn’t dictate the spatial or temporal discretization on a single patch, but we need to make sure the data at all levels gets to the same time.

The main question is:

**To subcycle or not to subcycle?**

Subcycling in time means taking multiple time steps on finer levels relative to coarser levels.

Non-subcycling:
- Same dt on every grid at every level
- Every operation can be done as a multi-level operation before proceeding to the next operation, e.g. if solving advection-diffusion-reaction system, we can complete the advection step on all grids at all levels before computing diffusion

Subcycling:
- $dt / dx$ usually kept constant
- Requires separation of “level advance” from “synchronization operations”
- Can make algorithms substantially more complicated
AMReX Hands-On Examples

Let’s do a few hands-on exercises that demonstrate AMReX capability:

“AMR 101”: AMR for scalar advection

- Multilevel mesh data – fluid velocity on faces and tracer on cell centers
- Dynamic AMR
- Two time-stepping options:
  - Subcycling in time with refluxing (to enforce conservation)
  - No subcycling in time

Instructions for how to access and run the code are on the web page:

https://xsdk-project.github.io/MathPackagesTraining2020/lessons/amrex/

Let’s all move to the slack channel to ask questions and share results!
## Ten minutes for hands-on exercises …

<table>
<thead>
<tr>
<th>Question</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>How many steps in subcycling vs not to reach $t = 2$?</td>
<td></td>
</tr>
<tr>
<td>Total time with subcycling vs not?</td>
<td></td>
</tr>
<tr>
<td>Was phi conserved?</td>
<td></td>
</tr>
<tr>
<td>How did run times compare with MPI?</td>
<td></td>
</tr>
<tr>
<td>Why could we just check conservation by summing at the coarsest level?</td>
<td></td>
</tr>
</tbody>
</table>
## AMR 101: Take-away

<table>
<thead>
<tr>
<th>Question</th>
<th>On my workstation</th>
<th>Take-away</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. How many steps in subcycling vs not to reach $t = 2$?</td>
<td>49 coarse / 392 fine (subcycling) vs 364 (no subcycling)</td>
<td>Additional factors – such as how often we compute $dt$ – can change the answer</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Total time with subcycling vs not?</td>
<td>Roughly 4:3 – subcycling faster</td>
<td>More steps at fine level but fewer total cells advanced -- which is faster may depend on how much work at each level</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3. Was phi conserved?</td>
<td>Yes with no-subcycling</td>
<td>Either approach can be conservative, but conservation is achieved differently</td>
</tr>
<tr>
<td></td>
<td>Yes with subcycling but only if do_refluxing = 1</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>4. How did run times compare with MPI?</td>
<td>Roughly 3x speedup with 4 MPI processes</td>
<td>Perfect scaling requires having enough work, making sure all parts of the code scale, etc</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5. Why could we just check conservation by summing at the coarsest level?</td>
<td></td>
<td>Because we made sure to explicitly “average down” the fine solution onto the coarser meshes</td>
</tr>
</tbody>
</table>
Beyond Linear Advection

This tutorial wasn’t actually very complicated, but hopefully it suggests that if you don’t want to write a parallel GPU-ready AMR code from scratch, something like this might be a good starting point...

Key things you need to know if you want to use AMR:

• How to advance the data one patch at a time

• What the right matching conditions are at coarse/fine interfaces
  
  • This depends very much on the type of equation, e.g. hyperbolic vs elliptic, and what features of the solution are important (e.g., is conservation important?)

• How you solve on the patch (e.g. with implicit vs explicit update) affects how you synchronize between levels
Let’s model the dye a different way …

Let’s imagine instead that we model the dye as a collection of particles. And let’s make the flow more interesting by inserting an obstacle in the flow.

In addition to mesh data, AMReX supports
- particle data – multiple “types” with different numbers of attributes
- geometric data for solid obstacles/boundaries in the form of “cut cell” quantities (EB = embedded boundary representation)

Note that the cut cell / embedded boundary approach in a structured mesh is very different than an unstructured mesh:
- In a structured mesh, “creating” the geometry means locally intersecting the object with the mesh
- In an unstructured mesh, “creating” the geometry means defining the entire mesh in a way that aligns with the object
AMReX Hands-On Examples

Let’s do another hands-on exercise

“AMR 102”: Particles and Linear Solvers and EB, Oh My!

- Fluid velocity initialized on cell faces
- Obstacle placed in the flow using EB approach
- Velocity field “projected” to ensure divergence-free flow around the object
- Passive particles move with the velocity field, mimicking the presence of the dye

Instructions for how to access and run the code are on the web page:


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## Ten minutes for hands-on exercise …

<table>
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<tr>
<th>Question</th>
<th>On My Workstation</th>
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</tr>
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<tbody>
<tr>
<td>Did the particles make the same pattern as the tracer did?</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Did it take a lot of time to generate the geometric information associated with the obstacle in the flow?</td>
<td></td>
<td></td>
</tr>
<tr>
<td>How does the total run time of this method compare with our previous method (for single level)?</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Was phi conserved with this approach?</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
## AMR 102: Take-away

<table>
<thead>
<tr>
<th>Question</th>
<th>On My Workstation</th>
<th>Take-away</th>
</tr>
</thead>
<tbody>
<tr>
<td>Did the particles make the same pattern as the tracer did?</td>
<td>Without the obstacle, yes. With the obstacle, it was a different flow field</td>
<td>Both particles and mesh data can serve similar purposes… and we can move back and forth between them.</td>
</tr>
<tr>
<td>Did it take a lot of time to generate the geometric information associated with the obstacle in the flow?</td>
<td>Running the 3D calculation 216 steps to reach t=2, my total time was 33.8 seconds. Of that only 0.014s were spent creating the geometric information.</td>
<td>With structured grids, changing the geometry is much cheaper than with unstructured grids.</td>
</tr>
<tr>
<td>How does the the total run time of this method compare with our previous method (for single level)?</td>
<td>Amr101 was much faster! (Be sure to set max_level = 0 in Amr101, and move the cylinder outside the domain in 102.)</td>
<td>Linear solvers are often the most expensive part of the simulation.</td>
</tr>
<tr>
<td>Was phi conserved with this approach?</td>
<td>Yes – because particles never lose their strength, and the deposition algorithm is conservative</td>
<td></td>
</tr>
</tbody>
</table>
Software Support for AMR

There are a number of AMR software packages available –

They all
• Provide data containers for blocks of data at different resolutions
• manage the metadata – same-level and coarse-fine box intersections
• manage re-gridding (creation of new grids based on user-specified refinement criteria)

They differ on:

• what types of data they support – e.g. mesh data on cell-centers vs nodes, particles, …?
• what types of time-stepping they support (many are no-subcycling only)
• whether they support separate a “dual grid” approach
• what degree of parallelism do they support? MPI only, MPI+X (what X?)
• what task iteration support – asynchronous, fork-join, kernel launching…?
• how flexible is the load balancing?
• what additional “native” features – e.g. AMG/GMG solvers?
In addition to what you’ve seen, AMReX supports:

- a “dual grid” approach – particles, e.g. can live on different grid layout than fluid does

- MPI + OpenMP on multicore; MPI + CUDA (HIP/DPC++) on GPUs
  - support using lambdas for kernel launching on CPU vs GPU
  - (Can also use OpenMP / OpenACC)
  - Kernels can be C++ or Fortran
  - Performance portability – e.g., set USE_CUDAGPU = TRUE or FALSE at compile-time

- task iteration– asynchronous, fork-join, kernel launching…
  - new feature is support for fusing GPU kernel launches

- flexible load balancing

- “native” AMR/GMG solvers

- “native” async I/O along with support for HDF5 (WIP)
  - format supported by Visit, Paraview, yt
You shouldn’t have to use just one package:

Suppose your linear systems are too “hard” for geometric multigrid?
• Call hypre/petsc – as a solver for the full equation, or as a “bottom solver” in the GMG hierarchy

Suppose you want to experiment with different time-stepping schemes?
• AMReX is interoperable with SUNDIALS (see Time Integration section) – SUNDIALS time integrators understand MultiFABs …

Suppose your equations are too painful to type out in stencil form?
• Use the new “CodeGen” python/sympy → AMReX translator to express – in ready-to-compile code – the initial data and right hand side for your time evolution equation
AMReX Core Mesh Data Hierarchy

- **IntVect**
  - Dimension length array for indexing.

- **Box**
  - Rectilinear region of index space (using IntVects)

- **BoxArray**
  - Union of Boxes at a given level

- **FArrayBox (FAB)**
  - Data defined on a box (double, integer, complex, etc.)
  - Stored in column-major order (Fortran)

- **MultiFAB**
  - Collection of FArrayBoxes at a single level
  - Contains a Distribution Map defining the relationship across MPI Ranks.
  - Primary Data structure for AMReX mesh based work.
void example(Vector<MultiFab>& amr_data)
{
  int numLevels = amr_data.size();

  // loop over levels from Coarse to Fine
  for (int lev = 0; lev < numLevels; ++lev) {
    MultiFab& level_data = amr_data[lev];

    #ifdef _OPENMP
    #pragma omp parallel
    endif
    // loop over local grids/tiles on this level using the MFIter
    for (MFIter mfi(level_data, TilingIfNotGPU()); mfi.isValid(); ++mfi )
    {
      // the box holds the 3D index space for this grid/tile
      const Box& bx = mfi.tilebox();

      // the Array4 is a lightweight struct containing a pointer
      // to the local data array and an access operator()
      const Array4<Real> array_data = level_data.array(mfi);

      // loop over the index space of this box (e.g. launch a GPU kernel)
      amrex::ParallelFor(bx,
        [=] AMREX_GPU_DEVICE (int i, int j, int k) noexcept
        {
          // access local data using spatial + component indexes
          array_data(i, j, k, 0) = 1.0;
        });
    }
  }
}
Built-In AMReX Features Enable Straightforward GPU Acceleration

- The `ParallelFor` takes index space in a box and a C++ lambda function to call on each 3D index.
- The `Array4` contains a pointer and access operator(). Captured by value in the lambda.
- AMReX memory arena uses **CUDA Unified Memory**
- AMReX `ParallelFor` launches CUDA kernel
- All we had to do was label our “work” lambda function as a GPU function!
In summary …

Recall what we’ve seen in our examples…

• “AMR 101”: AMR for scalar advection
  • Multilevel mesh data – fluid velocity on faces and tracer on cell centers
  • Subcycling in time (or not) with refluxing (or not)
  • Dynamic AMR

• “AMR 102”: use a Poisson solve to compute incompressible flow around an obstacles then advect the particles in that flow field
  • Single-level mesh data – fluid velocity on faces, EB obstacles defined by volume and area fractions
  • Linear solver (geometric multigrid)
  • Particle advection

We didn’t have time for this one, but “AMReX-Pachinko” is an example of particles falling under gravity through an obstacle course, bouncing off the solid obstacles – here we see an example of particle-obstacle and particle-wall collisions

[URL]https://xsdk-project.github.io/MathPackagesTraining2020/lessons/amrex/
Take Away Messages

• Different problems require different spatial discretizations and different data structures – the most common are
  • Structured mesh
  • Unstructured mesh
  • Particles (which can be combined with structured and/or unstructured meshes)

• Structured mesh doesn’t equal “just” flow in a box

• There are quite a few AMR software packages – they have several commonalities and a large number of differences, both in what functionality they support and on what architectures they are performant

• Interoperability is important! See the next few sessions for how different packages can be used together.

If you’re interested in learning more about AMREX:
• the software: https://www.github.com/AMReX-Codes/amrex
• the documentation: https://amrex-codes.github.io/amrex
• some movies based on AMReX: https://amrex-codes.github.io/amrex/gallery.html
A final takeaway …