

Parallel Multigrid Equation Solver for Unstructured FEM Meshes

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Talk Outline

- Multigrid
- Prometheus
- PETSc
- T3E

Motivation

- Motivation: Large Scale Implicit Finite Element Method (FEM) Problems on Unstructured Meshes
- Problem: Solve sparse A in $Ax = b$ for x
- Direct Methods (LU factorization): $\sim O(n^2)$ for FEM matrices
- Iterative methods: Potentially $O(n)$ in time and space.
- Solution: Multilevel methods \Rightarrow **multigrid**

Multigrid Basics

<http://HTTP.CS.Berkeley.EDU/demmel/cs267/lecture25/lecture25.html>

Smoothers - Simple Matrix Splitting

$$Ax = b \Rightarrow (M - K)x = b$$

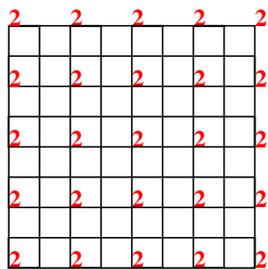
$$Mx = Kx + b$$

$$x = M^{-1}Kx + M^{-1}b$$

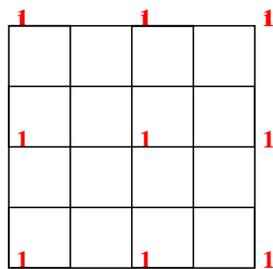
$$\hat{x}_{k+1} \leftarrow M^{-1}K\hat{x}_k + M^{-1}b$$

$$\hat{x}_{k+1} \leftarrow \text{Smooth}(A, (b - A\hat{x}_k))$$

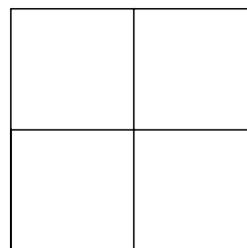
Multiple Grids - Multiple “Scales of Resolution”



$P^{(3)}$: 9 by 9 grid of points
 7 by 7 grid of unknowns
 Points labeled **2** are
 part of next coarser grid



$P^{(2)}$: 5 by 5 grid of points
 3 by 3 grid of unknowns
 Points labeled **1** are
 part of next coarser grid



$P^{(1)}$: 3 by 3 grid of points
 1 by 1 grid of unknowns

Figure 1: Multigrid coarse vertex set selection on structured meshes

Restriction R and Interpolation I Operators

$$\hat{x}_{k+1} \leftarrow R \cdot \hat{x}_k$$

$$\text{e.g. } R(i, :) = [0 \ 0 \ 0 \ 0 \ \dots \ 1/2 \ 1 \ 1/2 \ \dots]$$

$$I = R^T$$

Galerkin Coarse Grid Operators

$$A_{i+1} = RA_iR^T$$

Multigrid Algorithm

```
x = MultiGrid(A, b)
  if A.IsTop()
    return  $A^{-1} \cdot b$ 
  else
     $\hat{x} \leftarrow \text{Smooth}(A, b)$ 
     $\hat{r} \leftarrow b - A \cdot \hat{x}$ 
     $d \leftarrow \text{MultiGrid}(RAR^T, R \cdot \hat{r})$ 
     $\hat{x} \leftarrow \hat{x} + R^T \cdot d$ 
     $\hat{r} \leftarrow b - A \cdot \hat{x}$ 
     $\hat{d} \leftarrow \text{Smooth}(A, \hat{r})$ 
    return  $\hat{x} + \hat{d}$ 
  endif
end
```

Algebraic MG

- Algebraic Architecture - Input Fine mesh. $A_{i+1} = RA_iR^T$.
- Algebraic Coarsening - make strongly connected cliques.
- Algebraic Interpolation operators (R^T)- minimize energy of coarse grids, and maintain compact support.

Prometheus - Multigrid Solver for Unstructured Grids

- Motivation: Large Scale Implicit Finite Element Problems on Unstructured Meshes
- Classical Multigrid (Geometric), with Algebraic Architecture
 - Guillard, 1992
 - Chan and Smith, 1994
- Evenly coarsen grid - Maximal Independent Sets
- Geometric remeshing of node set - Delaunay tessellation
- Finite element (FE) shape functions for interpolation operators
- Coarse grid matrices formed algebraically - Galerkin MG

$$A_{i+1} = RA_iR^T$$

- <http://www.mcs.anl.gov/CCST/research/discipline/index.html>

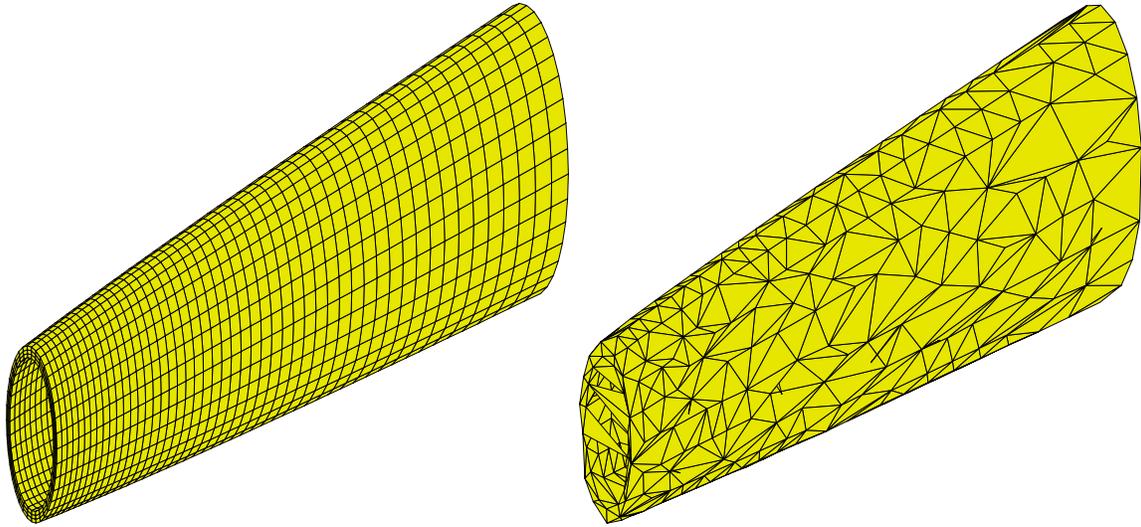


Figure 2: Sample Input Grid

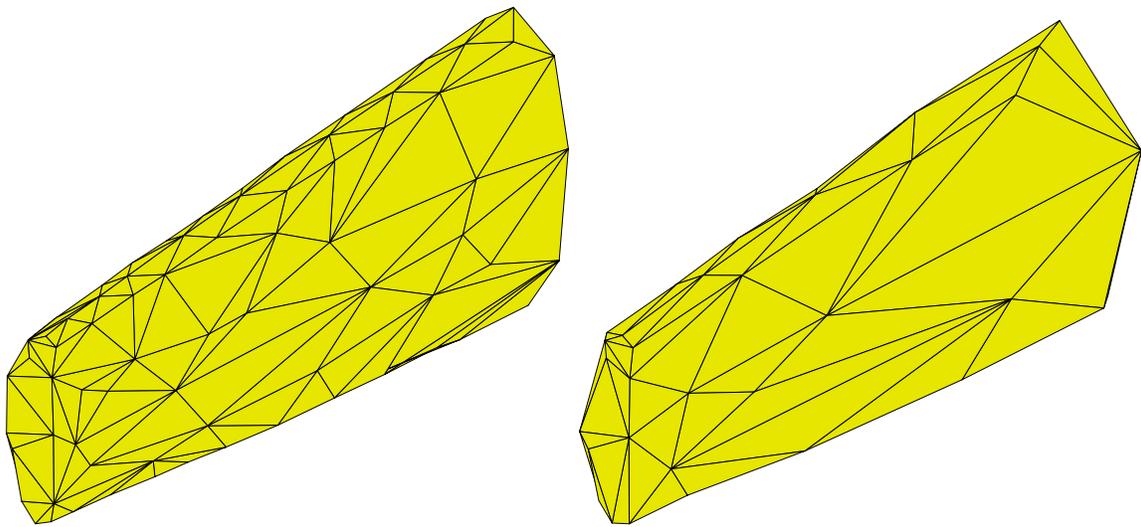
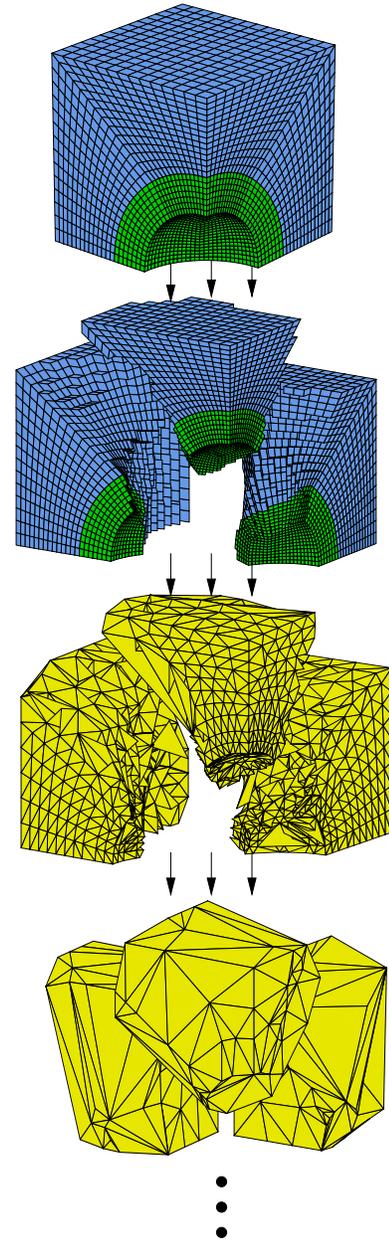
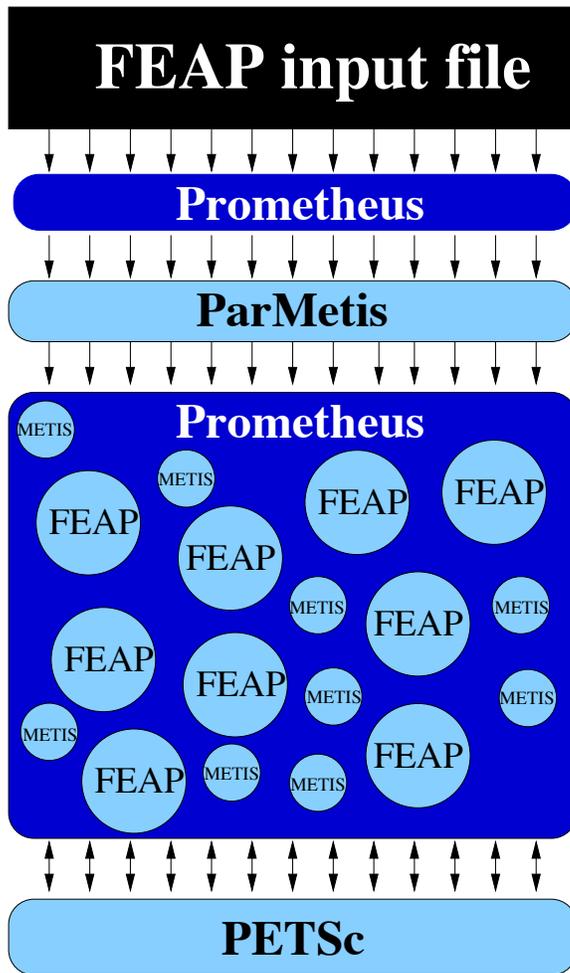
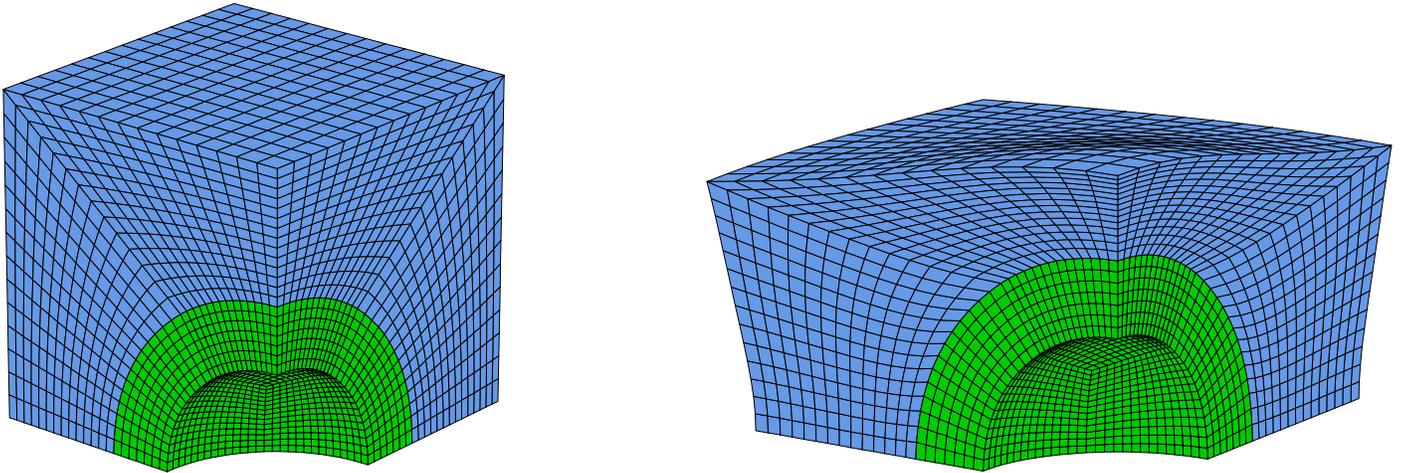


Figure 3: Sample Coarse Grids

Prometheus - parallel MG solver for FE matrices



Performance Results - Problem



13882 Vertex 3D FE mesh - Deformed Shape

- Parameterized mesh - 15,000 to 3,940,000 dof problems used
- Hard sphere covered by soft ($E_s = 10^{-4}E_h$) material
- Poisson ratio .49 for soft material
- About 15,000 dof per processor
- Linear elasticity

Prometheus Performance Results

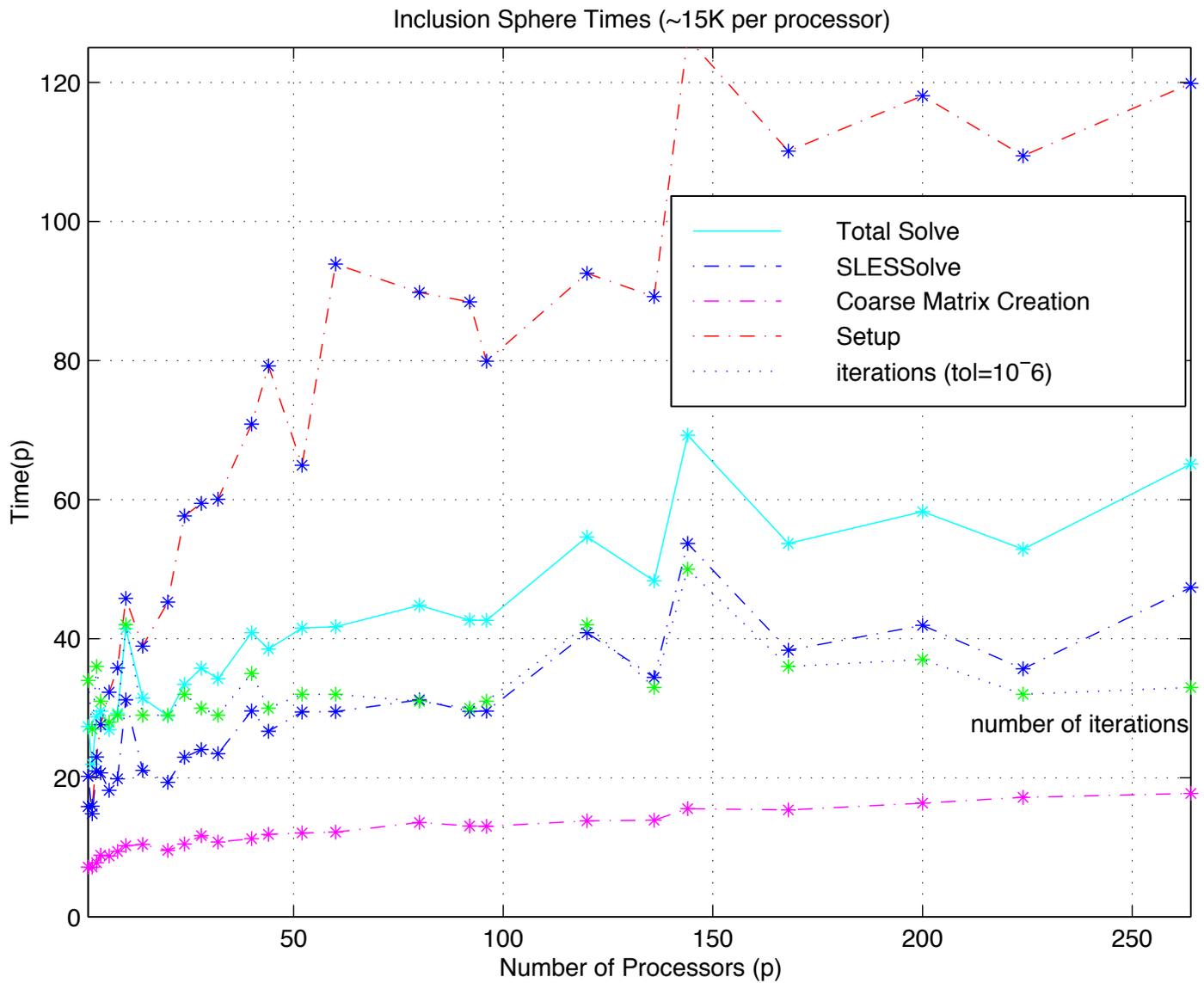


Figure 4: Parameterized Included Sphere Problem - Cray T3E

Inclusion Sphere Speedup (~15K per processor)

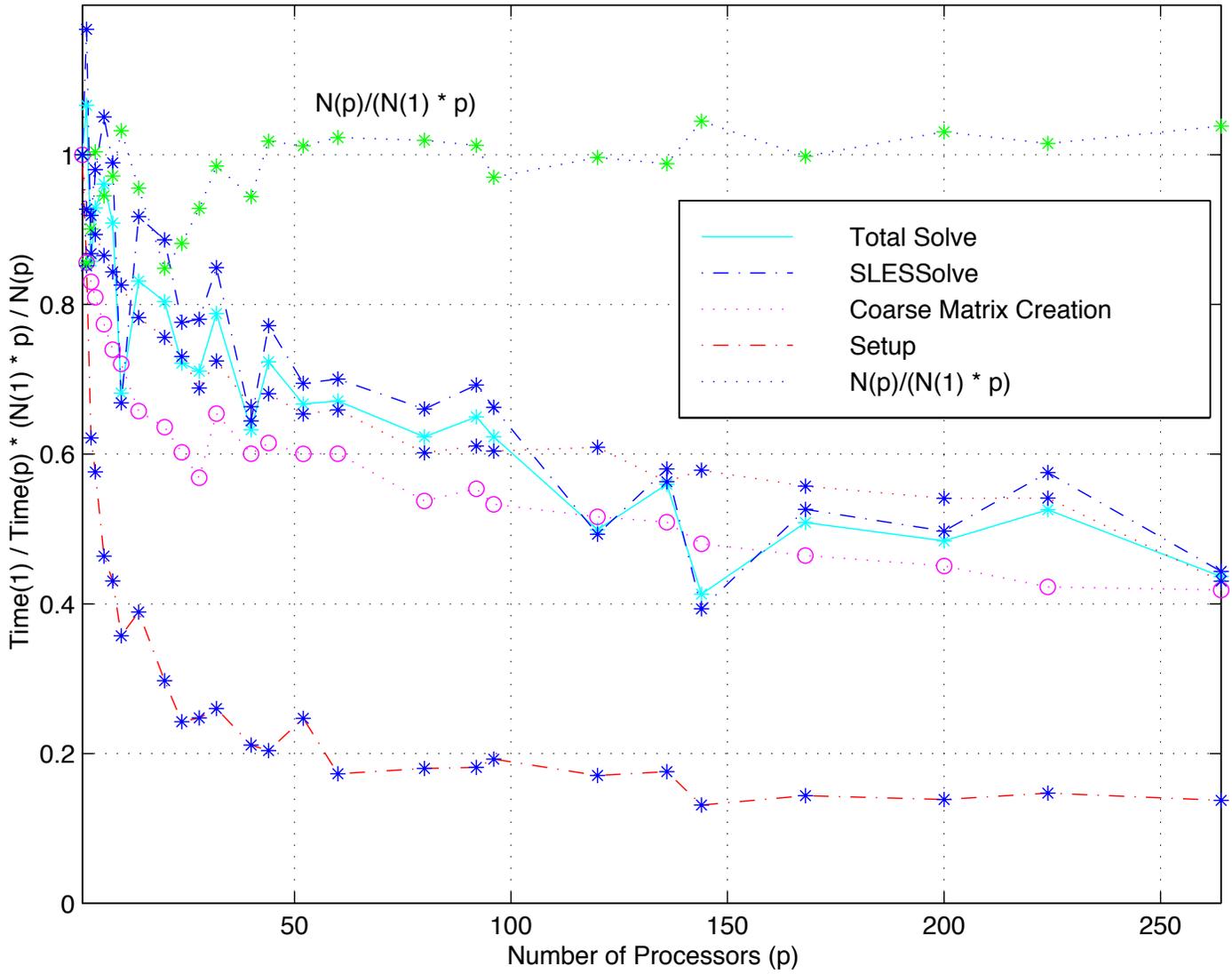


Figure 5: Parameterized Included Sphere Problem - Cray T3E

PETSc the Portable, Extensible Toolkit for Scientific Computation

- Numerical Libraries.
- Parallel Development Support.
- Object Oriented Library Design - implemented in ANSI C
- <http://www.mcs.anl.gov/petsc>