Nek5000 Tutorial

Velocity prediction, ANL MAX experiment.



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Presenters

Paul Fischer

- spectral element overview
- Nek5000
- Prenek

Aleks Obabko (& Hank Childs, LBL)

- Vislt overview

Additional help

- Shashi Aithal Nek5000 on fusion, RANS development
- Yulia Peet multidomain coupling
- Katie Heisey automated build/test suite, example suite, mesh partitioner
- Stefan Kerkemeier principal software engineer

Course Objectives:

- Provide an overview of Nek5000 capabilities
- Introduce users to Nek5000 and Vislt usage

By the end of the day, you should be able to run some basic flow simulations

Outline

- Nek5000 capabilities
- Equations, timestepping, and SEM basics
- Workflow example
 - Setting initial and boundary conditions
 - Basic runtime analysis
 - Parallel / serial issues that you should understand
- Using VisIt to analyze results
- Mesh generation options
 - Building meshes with genbox, prenek, and morphing
- Walking through examples; hands on simulations

Some Resources

Nek5000 wiki page (google nek5000)

www.mcs.anl.gov/~fischer/Nek5000

Part I

Nek5000 capabilities

- Gallery
- Brief history
- Equations solved
- Features overview:
 - Spectral element discretization
 - Convergence properties (*nek5_svn/examples*)
 - Scalability



А

В

С



Coarse DNS: Channel Flow at Re_b=13,000

Simulations by J. Ohlsson, KTH, Stockholm



Figure 15: Turbulent channel flow simulations at $Re_{\tau} = 590$ with polynomial order 15 (a resolution of 288 in the homogenous directions and 192 in the wall-normal direction) showing a) mean velocity profile and b) Reynolds stresses together with the turbulent kinetic energy as defined above. In this case only overintegration was used [Case iii)]. Same time step as for the filtered case. Comparison to DNS results (a resolution of 384 in the homogenous directions and 257 in the wall-normal direction) from Moser et al. [19]. DNS data, ----Log Law, ----Nek5000.

Separation in an Asymmetric Diffuser

Ohlsson, Schlatter, F., and Henningson,, *JFM* (2010)

- Flow separation and recovery
- DNS at Re=10,000[:] E=127750, N=11, 100 convective time units
- Comparison w/ exptl results of Cherry et al.



Low Re Turbulence in Complex Domains

Arteriovenous graft flow @ Re=1200



Loth, F., Bassiouny, Ann. Rev. Fluid Mech. (2008)

Influence of Reynolds Number and Flow Division on \mathbf{u}_{rms}



Validated simulations allow prediction of the relative influences of flow division and Reynolds number on transition to turbulence in arteriovenous grafts.

Nek5000 LES Validation: T-Junction Studies E. Merzari ANL

Square T-junction simulation and comparison with experimental data

- 20 M points, first point at $y^+ < 1$, $Re_{out} = 7000$



¹ Merzari et al., Proper Orthogonal Decomposition of the flow in a T-junction, Proc. ICAPP (2010) ² Hirota et al., Exptl Study on Turbulent Flow and Mixing in Counter-Type T-junction, J. Therm. Sci. & Tech. 3, 157 – 58 (2008)

NEA/OECD Blind T-Junction Benchmark

- Thermal striping experiment with hot/cold inlets at Re ~ 10⁵
- Inlet velocity and temperature data provided by Vattenfall.
- Of 29 entries, Nek5000 submission ranked 1st and 6th, respectively, in temperature and velocity prediction (CFD4NRS 2010)



Velocity Comparison Downstream of T-junction

- Medium resolution results are in excellent agreement at x=1.6 & 2.6
- Experiment (Re=90K) exhibits more rapid recovery of profile than simulation (Re=40K)



Parallel Scaling: Subassembly 217 Wire-Wrapped Pins

- 3 million 7th-order spectral elements (n=1.01 billion)
- 16384–131072 processors of IBM BG/P





www.mcs.anl.gov/~fischer/sem1b

Nek5000 / Star Cross-Channel Velocity Comparison

HEDL geometry $Re_h = 10,500$



W.D. Pointer et al., *Simulations of Turbulent Diffusion in Wire-Wrapped Sodium Fast Reactor Fuel Assemblies, Best Paper Award*, FR09, Kyoto (2009)



Figure 7. Comparison of predicted normal velocity profile for (a) plane group 1 and (b) plane group 3. RANS data is shown in blue and LES data is shown in red.



Figure 8. Comparison of predicted normal velocity profile for (a) plane group 9 and (b) plane group 14. RANS data is shown in blue and LES data is shown in red.

Nek5000 Brief History

DNS / LES code for fluid dynamics, heat transfer, MHD, combustion,...

- 100K lines of code: f77 (70K) & C (30K)
- Interfaces w/ VisIt & MOAB/Cubit

Based on high-order spectral element method (Patera '84, Maday & Patera '89)

Started as Nekton 2.0. First 3D SEM code.

(F., Ho, & Ronquist, '86-'89)

First commercially-available code for distributed memory computers (marketed by Fluent as Nekton into the mid 90s)

Nek5000 is a highly scalable variant of Nekton

– Gordon Bell Prize in HPC, 4096 processors

(Tufo & F. '99)

- 20% of peak on 262,000 processors of BGP (Kerkemeier, Parker & F. '10)

Spectral Element Overview

- High-order FEM featuring
 - Minimal numerical dispersion/dissipation (Nth order accuracy, N=5-15, typ.)
 - Loosely coupled elements (C⁰ continuity between elements)
 - Tightly coupled dofs within elements (full stiffness matrices *never* formed)



- Standard domain decomposition + message-passing based parallelism
- Iterative solvers imply local work with dense operators, followed by data exchanges to update interface values

Why High-Order ?

Large problem sizes enabled by peta- and exascale computers allow propagation of small features (size λ) over distances L >> λ .

- Dispersion errors accumulate linearly with time:

~/correct speed – numerical speed | * t (for each wavenumber)

 \rightarrow error_{t final} ~ (L / λ) * | numerical dispersion error |

- For fixed final error \mathcal{E}_{f} , require: numerical dispersion error ~ $(\lambda / L)\mathcal{E}_{f}$, << 1
- High-order methods most efficiently deliver small dispersion errors (Kreiss & Oliger 72, Gottlieb et al. 2007)

Spectral Element Convergence: Exponential with N

• Exact Navier-Stokes eigenfunctions with $\psi(x,y)$ comprising:

 $\cos(mx)\cos(ny) \cos(mx)\sin(ny) \sin(mx)\cos(ny) \sin(mx)\sin(ny)$ with $m^2 + n^2 = \lambda^2$. [O. Walsh '92]

• $(E,N)=(4^2,7)$ yields $\epsilon=.01$ after 25 convective time units, $t\bar{U}\lambda/2\pi$.



SEM Excellent transport properties, even for non-smooth solutions



grid $(K_1 \times K_1 \text{ spectral elements of order N}).$

(cf. Gottlieb & Orszag 77)

Strengths of Nek5000

High-order accuracy at low cost

- Extremely rapid (exponential) convergence in space
- 3rd-order accuracy in time

Highly scalable

- Fast scalable multigrid solvers
- Scales to > 290,000 processors with ~10⁴ pts/proc on BGP

Extensively tested

- > 10s of platforms over 25 years
- > 150 journal articles & > 60 users worldwide
- > 400 tests after each build to ensure verified source (more tests to be added)

Solver Performance: Hybrid Schwarz-Multigrid

Magneto-rotational instability

- E=140000, N=9 (n = 112 M), P=32768 (BG/L)
- ~ 1.2 sec/step
- ~ 8 iterations / step for U & B
- Key is to have a scalable coarse-grid solver





(Obabko, Cattaneo & F.)

Scaling to P=262144 Cores

- Production combustion and reactor simulations on ALCF BG/P demonstrate scaling to P=131072 with n/P \sim 5000-10,000 and η \sim .7
- Test problem with 7 billion points scales to P=262144 on Julich BG/P with $\eta \sim .7$ - tests 64-bit global addressing for *gs* communication framework



Limitations of Nek5000

No steady-state NS or RANS:

- unsteady RANS under development / test - Aithal

Lack of monotonicity for under-resolved simulations

- limits, e.g., LES + combustion
- A high priority for 2011-12

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 propagation leads to

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

yields unwanted high aspect-ratio cells in the far field

Some Meshing Options

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



Star CUBIT + MOAB, TrueGrid, Gambit, Star CD

Morphing:



Part 2 (a)

Equations, timestepping, and spectral element formulation

...but first, a bit of code structure.

nek5_svn repository

Key subdirectories in the repo:

nek5_svn

- trunk
 - nek makenek script and source files
 - tools several utilities (prenek, genbox, etc.) and scripts
- examples several case studies

Typical steps to run a case:

- Create a working directory and copy contents of a similar example case to this directory
- Modify case files to suit
- Copy makenek from nek and type makenek <case>
- Run job using a script (tools/scripts) and analyze results (postx/Vislt)

nek5_svn repository

nek5_svn	nek5 sv
3rd_party	
branches	:
examples	: trunk
axi	ne
benard	
conj_ht	
eddy	
fs_2	` to
fs_hydro	
kovasznay	
lowMach_test	
moab	
peris	
pipe	
rayleigh	
shear4	
timing	
turbChannel	
turbJet	
i ` vortex	\ \
tags	
tests	

`-- trunk

nek5_	svn							
	:							
	:							
trunk								
	nek							
	:							
	source files							
	:							
` tools								
	amg_matlab							
	avg							
	genbox							
	genmap							
	makefile							
	maketools							
	n2to3							
	nekmerge							
	postnek							
	prenek							
	reatore2							
	` scripts							

Base Nek5000 Case Files

- SIZE an f77 include file that determines
 - spatial dimension (Idim =2 or 3)
 - approximation order (lx1,lx2,lx3,lxd) N := lx1-1
 - upper bound on number of elements per processor: lelt
 - upper bound on total number of elements, lelg
- <case>.rea a file specifying
 - job control parameters (viscosity, dt, Nsteps, integrator, etc.)
 - geometry element vertex and curvature information
 - boundary condition types
 - restart conditions
- <case>.usr f77 source file specifying
 - initial and boundary conditions
 - variable properties
 - forcing and volumetric heating
 - geometry morphing
 - data analysis options: min/max, runtime average, rms, etc.

Snapshot of SIZE

```
parameter (ldim=2)
     parameter (lx1=14,ly1=lx1,lz1=1,lelt=80,lelv=lelt)
     parameter (lxd=20,lyd=lxd,lzd=1)
     parameter (lelx=1,lely=1,lelz=1)
С
     NOTE: for IBM BLUE GENE LX1, LXD has to be an even number (double hummer)
С
     parameter (ldimt= 1) ! upper limit for passive scalars + T
     parameter (lp = 64) ! upper limit for number of CPUs
     parameter (lelg = 5000) ! upper limit for total number of elements
С
С
    C
     parameter (lzl=3 + 2*(ldim-3))
     parameter (lx2=lx1-0)
     parameter (ly2=ly1-0)
     parameter (lz2=lz1)
     parameter (1x3=1x2)
     parameter (ly3=ly2)
     parameter (1z3=1z2)
```

Snapshots of .rea file

Parameters section

2 DIMENSIONAL RUN 118 PARAMETERS FOLLOW 1.00000 P001: DENSITY -40.0000 P002: VISCOS 0.000000E+00 P003: 0.000000E+00 P004: 0.000000E+00 P005: 0.000000E+00 P006: 1.00000 P007: RHOCP 1.00000 P008: CONDUCT 0.000000E+00 P009: 0.000000E+00 P010: FINTIME 2000.00 P011: NSTEPS -0.100000E-02 P012: DT 0.000000E+00 P013: IOCOMM 0.000000E+00 P014: IOTIME 0.000000E+00 P015: IOSTEP 0.000000E+00 P016: PSSOLVER: 0=default 1.00000 P017: 0.500000E-01 P018: GRID < 0 --> # cells -1.00000 P019: INTYPE 4.00000 P020: NORDER 0.100000E-05 P021: DIVERGENCE 0.100000E-09 P022: HELMHOLTZ 0.000000E+00 P023: NPSCAL 0.000000E+00 P024: TOLREL 0.000000E+00 P025: TOLABS 2.00000 P026: COURANT/NTAU 3.00000 P027: TORDER

Geometry and boundary conditions

	EI	EME	NT	5 [1] GR	OUP	0	
-0	.5000	000	0.0000	000E+	-00	0.00000	00E+00	-0.5000	000
0	.5000	000	0.5000	000		1.0000	00	1.000	000
	EI	EME	NT	6 [1] GR	OUP	0	
0	.0000	000	E+00 1.000	000		1.0000	00	0.0000	000E+00
0	.5000	000	0.5000	000		1.0000	00	1.000	000
	EI	EME	NT	7 [1] GR	OUP	0	
-0	.5000	000	0.0000	000E+	-00	0.00000	00E+00	-0.5000	000
	1.000	000	1.000	000		1.5000	00	1.500	000
	EI	EME	NT	3 8	1] GR	OUP	0	
0	.0000	000	E+00 1.000	000		1.0000	00	0.0000	000E+00
	1.000	000	1.000	000		1.5000	00	1.500	000
*	****	CUR	VED SIDE DAT	A ***	**				
		0	Curved sides	foll	.ow	IEDGE,IE	L, CURVI	E(I), I=1	,5, CCURVE
*	****	BOU	NDARY CONDIT	IONS	***	* *			
*	****	FLU	ID BOUNDAR	Y CON	DIT	IONS ***	**		
Ρ	1	1	7.00000	3	3.00	000	0.000	000E+00	0.000000E+00
Е	1	2	2.00000	4	.00	000	0.000	000E+00	0.000000E+00
Е	1	3	3.00000	1	.00	000	0.000	000E+00	0.000000E+00
v	1	4	0.00000E+0	0 0.	000	000E+00	0.000	000E+00	0.000000E+00
Ρ	2	1	8.00000	3	3.00	000	0.000	000E+00	0.000000E+00
v	2	2	0.00000E+0	0 0.	000	000E+00	0.000	000E+00	0.000000E+00
Е	2	3	4.00000	1	.00	000	0.000	000E+00	0.000000E+00
Е	2	4	1.00000	2	.00	000	0.000	000E+00	0.000000E+00
Е	3	1	1.00000	3	3.00	000	0.000	000E+00	0.000000E+00
Е	3	2	4.00000	4	.00	000	0.000	000E+00	0.000000E+00
Е	3	3	5.00000	1	.00	000	0.000	000E+00	0.000000E+00
v	3	4	0.00000E+0	0 0.	000	000E+00	0.000	000E+00	0.000000E+00
Е	4	1	2.00000	3	3.00	000	0.000	000E+00	0.000000E+00
v	4	2	0.00000E+0	0 0.	000	000E+00	0.000	000E+00	0.000000E+00
E	4	3	6.00000	1	.00	000	0.000	000E+00	0.00000E+00

Snapshot of .usr file

```
C-----
                            _____
    subroutine userf (ix, iy, iz, eq)
    include 'SIZE'
    include 'TOTAL'
    include 'NEKUSE'
    integer e,f,eg
    e = gllel(eg)
С
    Note: this is an acceleration term, NOT a force!
С
    Thus, ffx will subsequently be multiplied by rho(x,t)
С
    ffx = 0.0
    ffv = 0.0
    ffz = 0.0
    return
    end
C-----
    subroutine userchk
    include 'SIZE'
    include 'TOTAL'
    return
    end
C-----
    subroutine userbc (ix,iy,iz,iside,ieg)
    include 'SIZE'
    include 'TOTAL'
    include 'NEKUSE'
    ux=0.0
    uy=0.0
    uz=0.0
    temp=0.0
    return
    end
    _____
    subroutine useric (ix,iy,iz,ieg)
```

Derived Nek5000 Case Files

- <case>.re2 binary file specifying
 - geometry element vertex and curvature information
 - boundary condition types

This file is not requisite for small problems but important for element counts $E > \sim 10,000$

<case>.map – ascii file derived from .rea/.re2 files specifying

- mesh interconnect topology
- element-to-processor map

This file is needed for each run and is generated by running the "genmap" tool (once, for a given .rea file).

amg...dat – binary files derived from .rea/.re2 files specifying

algebraic multigrid coarse-grid solver parameters
 These files are needed only for large processor counts (P > 10,000)
 and element counts (E > 50,000).

Part 2 (b)

Equations, timestepping, and spectral element formulation
Outline

Nek5000 capabilities

- Equations, timestepping, and SEM basics
- Workflow example
 - Setting initial and boundary conditions
 - Basic runtime analysis
 - Parallel / serial issues that you should understand
- Using VisIt to analyze results
- Mesh generation options
 - Building meshes with genbox, prenek, and morphing
- Walking through examples; hands on simulations

Equation Sets (2D/3D)

Incompressible Navier-Stokes plus energy equation

$$\rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) = -\nabla p + \nabla \cdot \mu \left(\nabla \mathbf{u} + \nabla^T \mathbf{u} \right) + \mathbf{f}$$
$$\nabla \cdot \mathbf{u} = 0$$
$$\rho C_p \left(\frac{\partial T}{\partial t} + \mathbf{u} \cdot \nabla T \right) = \nabla \cdot k \nabla T + q'''$$

plus additional passive scalars:

$$\rho C_{p_i} \left(\frac{\partial T_i}{\partial t} + \mathbf{u} \cdot \nabla T_i \right) = \nabla \cdot k_i \nabla T_i + q_i''', \quad i = 3, ..., n_{flds}$$

Also supports incompressible MHD, low Mach-number hydro, free-surface, and conjugate heat transfer formulations.

Steady State Equations

Steady Stokes (plus boundary conditions):

$$-\nabla \cdot \mu(\mathbf{x}) \left(\nabla \mathbf{u} + \nabla^T \mathbf{u} \right) + \nabla p = \mathbf{f}(\mathbf{x})$$
$$\nabla \cdot \mathbf{u} = 0$$

Steady conduction (plus boundary conditions):

$$-\nabla \cdot k(\mathbf{x}) \nabla T + \lambda(\mathbf{x}) T = q'''(\mathbf{x}), \ \lambda \geq 0$$

Constant Property Equation Set

Incompressible Navier-Stokes + energy equation

$$\rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) = -\nabla p + \mu \nabla^2 \mathbf{u} + \mathbf{f}$$
$$\nabla \cdot \mathbf{u} = 0$$
$$\rho C_p \left(\frac{\partial T}{\partial t} + \mathbf{u} \cdot \nabla T \right) = k \nabla^2 T + q'''$$

In Nek parlance, material properties specified in .rea file as:

dimensionalnondimensional (convective time scale) $\bullet p1 = \rho$ $\bullet p1 = 1$ $\bullet p2 = \mu$ $\bullet p2 = 1/Re (or - Re)$ $\bullet p7 = \rho C_p$ $\bullet p7 = 1$ $\bullet p8 = k$ $\bullet p8 = 1/Pe (or - Pe)$

or as variable properties in f77 routine uservp() (.usr file)

Nek provides a scalable framework to advance these equations with user-defined properties. LES & RANS can be incorporated in this framework. (See /examples.)

Incompressible MHD

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

- plus appropriate boundary conditions on u and B

Typically, Re >> Rm >> 1

Semi-implicit formulation yields independent Stokes problems for u and B

Incompressible MHD, Elsasser Variables

$$\mathbf{z}_+ := \mathbf{u} + \mathbf{B}, \qquad \mathbf{z}_- := \mathbf{u} - \mathbf{B}$$

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

$$\frac{\partial \mathbf{z}_{-}}{\partial t} - \frac{1}{Re} \nabla^2 \mathbf{z}_{-} + \nabla q = - \mathbf{z}_{+} \cdot \nabla \mathbf{z}_{-},$$
$$\nabla \cdot \mathbf{z}_{-} = 0$$

— A pair of Oseen problems: z_1 convects z_2 , z_2 convects z_2

- Similar form for Re ^= Rm exists.
- A reasonable starting point for LES development...

Timestepping

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

Nonlinear term: explicit via BDFk/EXTk or characteristics (Pironneau '82)

Linear Stokes problem: pressure/viscous decoupling:

- 3 Helmholtz solves for velocity
 - ("easy" w/ Jacobi-preconditioned CG)
- (consistent) Poisson equation for pressure
 - (computationally dominant)

MHD Time Advancement

$$\begin{array}{rcl} \frac{\partial \mathbf{u}}{\partial t} & - & \nu_H \nabla^2 \mathbf{u} & + & \nabla p & = & \mathbf{B} \cdot \nabla \mathbf{B} & - & \mathbf{u} \cdot \nabla \mathbf{u}, \\ & & \nabla \cdot \mathbf{u} & = & \mathbf{0} \end{array}$$

$$\begin{array}{rcl} \frac{\partial \mathbf{B}}{\partial t} & - & \nu_M \nabla^2 \mathbf{B} & + & \nabla q & = & \mathbf{B} \cdot \nabla \mathbf{u} & - & \mathbf{u} \cdot \nabla \mathbf{B}, \\ & & \nabla \cdot \mathbf{B} & = & \mathbf{0} \end{array}$$

- 1. Compute nonlinear contributions (explicit, in Elsasser form, dealiased)
- 2. Solve well-conditioned Helmholtz problems for u_i^n , i=1,3
- 3. Filter u_i^n
- 4. Solve consistent Poisson problem for p^n
- 5. Compute div-free correction of u_i^n
- 6. Repeat 2. 4. for B_i^n

Timestepping Design

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 **u** = 0 constraint is fastest timescale
- Viscous terms: explicit treatment of 2^{nd} -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

Consider the convection-diffusion equation,

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

Discretize in space:

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

which is equivalent to

$$B\frac{d\underline{u}}{dt}\Big|_{t^n} + C\underline{u}\Big|_{t^n} = -\nu A\underline{u}\Big|_{t^n}.$$

BDF2/EXT2 Example

$$B\frac{d\underline{u}}{dt}\Big|_{t^n} + C\underline{u}\Big|_{t^n} = -\nu A\underline{u}\Big|_{t^n}$$

Evaluate each term at t^n according to convenience:

$$B\frac{d\underline{u}}{dt}\Big|_{t^{n}} = B\frac{3\underline{u}^{n} - 4\underline{u}^{n-1} + \underline{u}^{n-2}}{2\Delta t} + O(\Delta t^{2})$$
$$C\underline{u}\Big|_{t^{n}} = 2C\underline{u}^{n-1} - C\underline{u}^{n-2} + O(\Delta t^{2})$$
$$\nu A\underline{u}\Big|_{t^{n}} = \nu A\underline{u}^{n}$$

BDF2/EXT2 Example

Rearrange,

$$H\underline{u}^{n} = \frac{1}{2\Delta t} \left(4B\underline{u}^{n-1} - B\underline{u}^{n-2} \right) + 2C\underline{u}^{n-1} - C\underline{u}^{n-2} + O(\Delta t^{2}),$$

with
$$H := \frac{3}{2\Delta t}B + \nu A$$
.

H is well-conditioned (Δt and ν small) and symmetric positive definite.

For the SEM, B is diagonal \longrightarrow H diagonally dominant.

Stability of ABk, BDFk/EXTk Timesteppers

- Derived from model problem: $\frac{du}{dt} = \lambda u$
- Crucially, the chosen schemes encompass part of the imaginary axis. Important for high Reynolds number flows.



Stability Regions in the $\lambda \Delta t$ Plane

Figure 1: Stability regions for (left) AB2 and BDF2/EXT2, (center) AB3 and BDF3/EXT3, and (right) AB3 and BDF2/EXT2a.

BDFk/EXTk

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:

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

Amounts to finite-differencing along the characteristic leading into x_i



Characteristics Timestepping

Don't need <u>position</u> (e.g., X_jⁿ⁻¹) of characteristic departure point, only the <u>value</u> of uⁿ⁻¹(x) at these points.

These values satisfy the pure hyperbolic problem:

$$egin{array}{rll} \displaystylerac{\partial ilde{u}}{\partial s} + \mathbf{c} \cdot
abla ilde{u} &= 0, \qquad s \in [t^{n-1}, t^n] \ ilde{u}(\mathbf{x}, t^{n-1}) &:= u^{n-1}(\mathbf{x}), \end{array}$$

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

Spatial Discretization

Spectral Element Method

- 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.)
- **E** N^3 gridpoints in 3D, EN^2 gridpoints in 2D.
- Converges exponentially fast with N for smooth solutions.



Spectral Element Method: Poisson Example

- The SEM is a weighted residual method.
- Consider Poission eqn:

$$-\nabla^2 u = f, \ u|_{\partial} \Omega = 0$$

• Postulate a representation of the solution, e.g.,

$$u(\mathbf{x}) = \sum_{j=1}^{n} u_j \phi_j(\mathbf{x}),$$

and insist that the residual $r(\mathbf{x}) := f + \nabla^2 u$ be orthogonal to all functions in the approximation space:

$$\int_{\Omega} v(f + \nabla^2 u) d\mathbf{x} = 0, \text{ for } v = \phi_i, i = 1, \dots, n$$

Spectral Element Method: Poisson Example

Integrate 2nd-order term by parts:

$$-\int_{\Omega} v \nabla^2 u d\mathbf{x} = \int_{\Omega} \nabla v \cdot \nabla u d\mathbf{x} - \int_{\partial \Omega} v \nabla u \cdot \hat{\mathbf{n}} dA$$

- Surface integral vanishes because of boundary conditions.
- Rearranging and inserting basis functions yields:

$$\sum_{j=1}^{n} a_{ij} u_j = \sum_j b_{ij} f_j \iff A \underline{u} = B \underline{f}$$
$$a_{ij} := \int_{\Omega} \nabla \phi_i \cdot \nabla \phi_j d\mathbf{x} \qquad \text{stiffness matrix}$$
$$b_{ij} := \int_{\Omega} \phi_i \phi_j d\mathbf{x} \qquad \text{mass matrix}$$
$$f(\mathbf{x}) := \sum_{j=1}^{n} f_j \phi_j(\mathbf{x})$$

SEM Function Representation

Key point is that there is a continuous representation of all variables:

$$u(\mathbf{x}) = \sum_{j=1}^{n} u_j \phi_j(\mathbf{x})$$

Since $\phi_i(\mathbf{x})$ is known a priori, we know how to differentiate and integrate.

• Moreover, choose ϕ_i s to be computationally convenient

SEM Function Representation

SEM choices for ϕ_j :

- High-order polynomials on each element
- Compactly supported (sparse matrices, highly parallel)
- Stable Lagrangian interpolants:
 - Basis coefficients are also grid-point values
 - Easy to implement boundary conditions
 - Grid-points chosen to be Gauss-Lobatto-Legendre quadrature points: *diagonal mass matrix and low-cost operator evaluation*
- Local tensor-product bases:
 - *ijk indexing* (*low storage & minimal indirect addressing*)
 - Matrix-free fast tensor-product operator evaluation:

(Orszag '80)

- memory is O(n), work is O(nN) - Not O(nN³) !!

How to get to high-order? Step 1: 1D

$$u(x) := \sum_{i=0}^{N} u_i h_i(x), \quad h_i(x) \in \mathbb{P}_N$$

Stable high-order basis for Nth-order polynomial approximation space:

poor choices:
h_i(x) = xⁱ
h_i(x) = Lagragian interpolant on uniform points, x_i = i · \Delta x
good choices:

 $h_i(x) = L_i(x)$ (any orthogonal polynomial) $h_i(x) = Lagragian$ interpolant on Gauss points

Condition Number of 1D Stiffness Matrix

GLL Nodal Basis → good conditioning, minimal round-off error



How to get to high-order? Step 2: 1D

Replace integrals with Gauss-Lobatto-Legendre quadrature:

$$\int_{\Omega} \nabla v \cdot \nabla u \, dV = \int_{\Omega} v f \, dV$$

with

$$(\nabla v, \nabla u)_N = (v, f)_N$$

where

$$(f,g)_N := \sum_{k=0}^N \rho_k f(\xi_k) g(\xi_k),$$

 $\{\xi_k\} = Gauss-Lobbato-Legendre quadrature points$

 $\{\rho_k\}$ = Gauss-Lobbato-Legendre quadrature weights

 Yields a diagonal mass matrix; preserves spectral accuracy. (However, beware stability issues....)

Extension to 2D

Nodal bases on the Gauss-Lobatto-Legendre points:

$$u(x,y) = \sum_{i=0}^{N} \sum_{j=0}^{N} u_{ij}h_i(x)h_j(y), \ h_i(\xi_p) = \delta_{ip}, \ h_i \in \mathbf{P}_N$$

basis coefficients



Matrix-Matrix Based Derivative Evaluation

■ Local tensor-product form (2D),

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

allows derivatives to be evaluated as matrix-matrix products:

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

Mapped Geometries



Geometry takes same form as solution,

$$\mathbf{x}(r,s) = \sum_{i=0}^{N} \sum_{j=0}^{N} \mathbf{x}_{ij} h_i(r) h_j(s),$$

with $\mathbf{x} := (x, y)$, from which

$$\left. \frac{\partial x}{\partial r} \right|_{\xi_i,\xi_j} = \sum_p D_{ip} x_{pj}$$

Given
$$\frac{\partial x_i}{\partial r_j}$$
, we can find $\frac{\partial r_i}{\partial x_j}$, and thus use the chain rule, e.g.,
 $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial s} \frac{\partial s}{\partial x}$.

In Nek: "call gradm1(ux,uy,uz,u)" assuming ux,uy,uz,u properly declared.

Notes about Mapped Elements

- Best to use affine (i.e., linear) transformations in order to preserve underlying GLL spacing for stability and accurate quadrature.
- Avoid singular corners ~180° or ~0°
- Avoid high-aspect-ratio cells, if possible



Multidimensional Integration

Given that we have Lagrangian interpolants based on GLL quadrature points, we have

$$\begin{split} & \int_{\Omega} v u d\mathbf{x} \; \approx \; \sum_{k=1}^{n} \rho_k v(\xi_k) u(\xi_k) \\ & = \; \sum_k \rho_k \left(\sum_{i=1}^{n} v_i \phi_i(\xi_k) \right) \left(\sum_{j=1}^{n} u_j \phi_j(\xi_k) \right) \\ & = \; \sum_k \rho_k \left(\sum_{i=1}^{n} v_i \delta_{ik} \right) \left(\sum_{j=1}^{n} u_j \delta_{jk} \right) \\ & = \; \sum_k \rho_k v_k u_k \; = \; \underline{v}^T B \underline{u}, \; b_{ij} := \delta_{ij} \rho_i. \end{split}$$

In particular,

$$\int_{\Omega} u d\mathbf{x} = \sum_{k} \rho_{k} u_{k} = \underline{b}^{T} \underline{u}, \ b_{i} := \rho_{i}.$$

In Nek, this vector reduction is implemented as: alpha = glsc2(u,bm1,n)

Local "Matrix-Free" Stiffness Matrix in 3D

For a deformed spectral element, Ω^k ,

$$\begin{split} A^{k}\underline{u}^{k} &= \begin{pmatrix} D_{r} \\ D_{s} \\ D_{t} \end{pmatrix}^{T} \begin{pmatrix} G_{rr} & G_{rs} & G_{rt} \\ G_{rs} & G_{ss} & G_{st} \\ G_{rt} & G_{st} & G_{tt} \end{pmatrix} \begin{pmatrix} D_{r} \\ D_{s} \\ D_{t} \end{pmatrix} \underline{u}^{k} \\ D_{t} \end{pmatrix} \\ D_{r} &= (I \otimes I \otimes \hat{D}) \qquad G_{rs} = J \circ B \circ (\frac{\partial r}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial s}{\partial y} + \frac{\partial r}{\partial z} \frac{\partial s}{\partial z}) \end{split}$$

Operation count in R^d is only O (N^{d+1}) not O (N^{2d}) [Orszag '80]
 Memory access is 7 x number of points (G_{rr}, G_{rs}, etc., are diagonal)
 Work is dominated by matrix-matrix products involving D_r, D_s, etc.

Generic SEM Operator Evaluation

Spectral element coefficients stored on element basis (\underline{u}_L not \underline{u})

$$\underline{w} = A\underline{u} = Q^T A_L Q \underline{u}, \qquad \underline{w}_L := Q \underline{w}, \qquad \underline{u}_L := Q \underline{u}$$



Decouples complex physics (A_L) from communication (QQ^T)

Navier-Stokes Discretization Options

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

- Imposition of the constraint div u = 0 is a major difficulty in solving the incompressible Navier-Stokes equations, both from theoretical and implementation perspectives.
- Was not well-understood till the mid-80s (give, or take...).
- The fundamental difficulty is that the discrete operators do not commute, except under special circumstances (e.g., Fourier bases).
- Nek supports two distinct approaches:
 - Option 1 $(P_N P_{N-2})$:
 - discretize in space using compatible approximation spaces
 - solve coupled system for pressure/velocity
 - Option 2 ($P_N P_N$, or *splitting*):
 - discretize in time first
 - take continuous divergence of momentum equation to arrive at a Poisson equation for pressure, with special boundary conditions

P_N - **P**_{N-2} Spectral Element Method for Navier-Stokes (MP 89)

WRT: Find
$$\mathbf{u} \in X^N$$
, $p \in Y^N$ such that:

$$\frac{1}{Re} (\nabla \mathbf{u}, \nabla \mathbf{v})_{GL} + \frac{1}{\Delta t} (\mathbf{u}, \mathbf{v})_{GL} - (p, \nabla \cdot \mathbf{v})_G = (\mathbf{f}, \mathbf{v})_{GL} \quad \forall \mathbf{v} \in X^N \subset H^1$$

$$- (q, \nabla \cdot \mathbf{u})_G = 0 \qquad \forall q \in Y^N \subset L^2$$

Velocity, **u** in P_N , continuous Pressure, p in P_{N-2} , discontinuous



Gauss-Lobatto Legendre points (velocity)



Gauss Legendre points (pressure)

Consistent Splitting for Unsteady Stokes (MPR 90, Blair-Perot 93, Couzy 95)

$$\begin{bmatrix} \mathbf{H} & \mathbf{D}^T \\ -\mathbf{D} & 0 \end{bmatrix} \begin{pmatrix} \underline{\mathbf{u}}^n \\ \underline{p}^n - \underline{p}^{n-1} \end{pmatrix} = \begin{pmatrix} \mathbf{B}\underline{\mathbf{f}} + \mathbf{D}^T \underline{p}^{n-1} \\ \underline{f}_p \end{pmatrix}$$

$$\begin{bmatrix} \mathbf{H} & -\frac{\Delta t}{\beta_0} \mathbf{H} \mathbf{B}^{-1} \mathbf{D}^T \\ \mathbf{0} & E \end{bmatrix} \begin{pmatrix} \underline{\mathbf{u}}^n \\ \underline{p}^n - \underline{p}^{n-1} \end{pmatrix} = \begin{pmatrix} \mathbf{B} \underline{\mathbf{f}} + \mathbf{D}^T \underline{p}^{n-1} \\ \underline{g} \end{pmatrix} + \begin{pmatrix} \underline{\mathbf{r}} \\ \underline{0} \end{pmatrix} , ,$$

$$E := \frac{\Delta t}{\beta_0} \mathbf{D} \mathbf{B}^{-1} \mathbf{D}^T \checkmark \mathbf{r} = O(\Delta t^2)$$

- **E** consistent Poisson operator for pressure, SPD
 - boundary conditions applied in velocity space
 - most compute-intensive phase
Comparison of $P_N - P_{N-2}$ and $P_N - P_N$ Options in Nek

	<u>P</u> _N - P _{N-2}	$\underline{P}_{\underline{N}} - \underline{P}_{\underline{N}}$
– SIZE:	lx2=lx1-2	lx2=lx1
 pressure: 	discontinuous	continuous
– solver:	$E = DB^{-1}D^{T}$	A (std. Laplacian)
 preconditioner: 	SEMG	Schwarz (but to be upgraded)
 free-surface 	Yes	No
– ALE	Yes	No
 low Mach 	No	Yes
– LES	OK	Better
 low Re 	Better	ОК
 var. prop. 	Implicit (stress formulation)	semi-implicit
 spectrally accurate 	Yes	Yes

- Nek will ensure that the problem type is compatible with the discretization choice.
- For most cases, speed is determined by the pressure solve, which addresses the fastest timescales in the system (the acoustic waves).
 - For P_N P_{N-2} , the solver has been highly optimized over the last 15 years.
 - The P_N P_N version was developed by the ETH group (Tomboulides, Frouzakis, Kerkemeier) for low Mach-number combustion and has only recently been folded into the production Nek5000 code.

Navier-Stokes Boundary Conditions

A few key boundary conditions are listed below.

cbc	name	condition
V	velocity	specified in .usr
V	velocity	specified in .rea
W	wall	u = 0
0	outflow	$\frac{\partial \mathbf{u}}{\partial \mathbf{n}} = 0, \ p = 0$
SYM	symmetry	$\frac{\partial u_t}{\partial \mathbf{n}} = 0, \ u_n = 0$
Р	periodic	$\tilde{u}(x) = u(x + L)$

There are many more, particularly for moving walls, free surface, etc.

Special conditions include:

- Recycling boundary conditions (special form of "v")
- Accelerated outflow to avoid incoming characteristics

Thermal Boundary Conditions

A few key boundary conditions are listed below.

cbc	name	condition
t	temperature	specified in .usr
т	temperature	specified in .rea
I	insulated	$\frac{\partial T}{\partial \mathbf{n}} = 0$
f	flux	$krac{\partial T}{\partial \mathbf{n}}=f$
с	Newton cooling	$k \frac{\partial T}{\partial \mathbf{n}} = h(T - T_{\infty})$
0	outflow	$\frac{\partial T}{\partial \mathbf{n}} = 0$
Ρ	periodic	$T(\mathbf{x}) = T(\mathbf{x} + \mathbf{L})$



Workflow Example

Outline

- Nek5000 capabilities
- Equations, timestepping, and SEM basics
- Workflow example
 - Parallel / serial issues that you should understand
 - Setting initial and boundary conditions
 - Basic runtime analysis
- Using VisIt to analyze results
- Mesh generation options
 - Building meshes with genbox, prenek, and morphing
- Walking through examples; hands on simulations

Serial / Parallel Issues

Locally, the SEM is **structured**.

Globally, the SEM is **unstructured**.

Vectorization and serial performance derive from the structured aspects of the computation.

Parallelism and geometric flexibility derive from the unstructured, element-by-element, operator evaluation.

Elements, or groups of elements are distributed across processors, but an element is never subdivided.

Parallel Structure

Elements are assigned in ascending order to each processor



Parallel Structure



- For the most part, don't care about global element *numbering*
 - (We'll show some examples where one might)

Key point is that,

- on proc 0, nelt=2 (nelt = # elements in temperature domain)
- on proc 1, nelt=3 (nelv = # elements in fluid domain, usually = nelt)

Parallel Structure



Arrays that distinguish which processor has which elements:

– proc 0	proc 1
• nelt=2	nelt=3
• lglel=(2,5)	lglel=(1,3,4)

Common arrays (scaling as nelgt, but only two such arrays):

- gllel=(1,1,2,3,2), gllnid=(1,0,1,1,0)

Serial Structure

All data contiguously packed (and quad-aligned):

real u(lx1,ly1,lz1,lelt)

 Indicates that u is a collection of elements, e=1,...,Nelt =< left, each of size (N+1)^d, d=2 or 3

Serial / Parallel Usage

A common operation (1st way...)
Parallel Version

s=0
do e=1,nelv
do iz=1,nz1
do iy=1,ny1
do ix=1,nx1
s=s+u(ix,iy,iz,e)
enddo,,enddo

s=0do e=1,nelv do iz=1,nz1 do iy=1,ny1 do ix=1,nx1 s=s+u(ix,iy,iz,e)enddo,...,enddo

s=glsum(s,1)

Serial / Parallel Usage

A common operation (2nd way...)
Parallel Version

```
n=nx1*ny1*nz1*nelv
S=0
do i=1,n
   S=S+U(i, 1, 1, 1)
enddo
```

n=nx1*ny1*nz1*nelv S=0 do i=1,n *S*=*S*+*U*(*i*, 1, 1, 1) enddo

s=glmax(s,1)

Serial / Parallel Usage

A common operation (3rd way...)
Parallel Version

n=nx1*ny1*nz1*nelv

n=nx1*ny1*nz1*nelv

s=glsum(u,n)

s=glsum(u,n)

- If you want a *local* max:

s=vlsum(u,n)

– Note: Important that every processor calls glmax()!!

Structure of .usr file

Let's look at a file!

Structure of .rea file

Let's look at Kovasznay example...

Starting Nek5000 on Fusion

Install source and build tools

- ssh to fusion.lcrc.anl.gov
- Add +pgi-9.0 to your .soft file and "resoft"
- svn co <u>https://svn.mcs.anl.gov/repos/nek5 nek5 svn</u>
- cd nek5_svn/trunk/tools and specify compiler in "maketools"
 F77="pgf77"
 CC="pgcc"

- maketools all



- cd ~nek5_svn/examples; mkdir t1; cd t1; cp ../eddy/* .
- cp ~nek5_svn/trunk/nek/makenek .
- makenek eddy_uv
- nekb eddy_uv 1 (runs on 1 node = 8 cores)
 - Results output to:
 - logfile stdout:
 - timestepping info, computed errors, etc.
 - eddy_uv.fld01,...,eddy_uv.fld12
 - velocity & pressure distributions (binary)

A quick peek at the data



3. VELOCITY

5. PLOT

4.

MAGNITUDE



Q: What does the error look like with outflow inflow/boundary conditions?

A:

- Make a new mesh
- Change the bcs in .rea and .usr files
- Look at the error

To build the new mesh, we'll use genbox



- genbox provides a simple way to generate a basic box mesh comprising an nel_x x nel_y x nel_z array of elements, or a composite mesh with several boxes.
- It uses an existing base mesh as input to specify parameters, etc. and generates a new set of elements and associated boundary conditions.

The output is "box.rea"

One can then run "genmap"

Assuming the code is already compiled with an appropriate .usr file, one can then run Nek5000 genbox geometry (2D) – uses a symmetric face ordering



BC: v ,O ,W ,SYM, , yields

- f1: "velocity"
- f2: "outflow"
- f3: "wall"
- f4: "symmetry"

genbox example, 2D

genbox generates a 2D or 3D input file "box.rea"

```
#
#
  This is a 2D demo file for nek5 svn/trunk/tools/genbox
#
#
    -- It produces an 8x5 mesh for channel flow
#
        with inflow/outflow boundary conditions
#
    -- base.rea is assumed to be an existing case
#
        w/ parameters of interest already set
base.rea
                      spatial dimension
2
                      number of fields
1
#
#
 First (and only) box:
#
Box 1
-8 5
                          nelx, nely, nelz for Box 1
0.4.1.
                        x0 x1 ratio
-1. -.8 -.4 .4 .8 1. y0 y1 ... yn
                      BCs (3 characters each!!)
v,0,W,W,
```

genbox, 3D

genbox face ordering in 3D:



Multibox Case: Backward Facing Step



BCs for internal faces are blank

Use additional boxes for more control over mesh grading, etc.

genbox conventions

- # indicates comment
- If nelx (y, or z) > 0, user provides x₀,...,x_{nelx} in ascending order, possibly on multiple lines
- If nelx (y, or z) < 0, user provides $x_0 < x_{nelx}$, and *ratio*, so that domain $[x_0, x_{nelx}]$ is partitioned into nelx subdomains, with $dx_{i+1} = ratio^* dx_i$
- If ndim < 0, genbox generates .rea and .re2 (binary) file [new convention]</p>
- "B" or "b" for Box indicates a box descriptor follows
- "C" or "c" for Circle indicates a circle descriptor (currently supported?)
- BCs must be 3 characters (including blanks) !
- Base input file must match dimension (2D or 3D) of the given case