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Solving the Klein-Gordon equation using Fourier spectral methods: A benchmark test for computer performance

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Abstract
The cubic Klein-Gordon equation is a simple but non-trivial partial differential equation whose numerical solution has the main building blocks required for the solution of many other partial differential equations. In this study, the library 2DECOMP&FFT is used in a Fourier spectral scheme to solve the Klein-Gordon equation and strong scaling of the code is examined on thirteen different machines for a problem size of 512³. The results are useful in assessing likely performance of other parallel fast Fourier transform based programs for solving partial differential equations. The problem is chosen to be large enough to solve on a workstation, yet also of interest to solve quickly on a supercomputer, in particular for parametric studies. Unlike other high performance computing benchmarks, for this problem size the time to solution will not be improved by simply building a bigger supercomputer.

1. INTRODUCTION

The focusing nonlinear Klein-Gordon equation describes the evolution of a possibly complex scalar field $u$ according to

$$ u_t - \Delta u + u = |u|^2 u, \quad (1) $$

where $t$ is time and $\Delta = \partial_x^2 + \partial_y^2 + \partial_z^2$ the three-dimensional Laplacian. In this note we will focus on real valued functions $u$ only. This equation can exhibit a phenomena known as blow up in which the field $u$ becomes infinite at a certain point. Many partial differential equations which model physical phenomena can exhibit blow up, which typically indicates that the differential equation model is no longer a good model for the physical phenomenon under investigation. Understanding under which initial conditions a blow up in the Klein-Gordon equation will occur is still not clear and it is hoped that parametric simulations can help to elucidate this. Some parametric numerical studies of three dimensional radially symmetric real solutions to the Klein-Gordon equation have recently been done by Donninger and Schlag [2011]. Their parametric study generated a large amount of data, which was unfeasible to store. Their study also made an assumption of spherical symmetry to be able to solve a one-dimensional equation for the radial component of a three-dimensional field. It is of interest to perform similar parametric simulations in three dimensions without symmetry assumptions for the Klein-Gordon and other partial differential equations. Fourier spectral methods are an effective tool for doing this on petascale supercomputers. The

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purpose of this paper is to conduct strong scaling experiments of a full model problem on different platforms, trying to understand how much faster a moderate size problem can be made to run. The Klein-Gordon equation is a simple model application for which different choices of numerical methods and computer architectures can be tried to determine which one will give an accurate enough solution at either the fastest time, lowest computational or lowest energy cost. To limit the scope of this study, parallel fast Fourier transforms (FFT) are done with the library 2DECOMP&FFT [Li and Laizet 2010][2DE 2014] which primarily uses MPI-ALL...TO_ALLV or MPI-ALL...TO_ALL for its communications. However, it would be interesting to perform a similar study with other parallel Fourier transform libraries (for example PFFT [Pippig 2013][PFF 2014], OpenFFT [Duy and Ozaki 2014][Ope 2014], PK-FFT [Chen et al. 2010][PKU 2014] and P3DFFT [Pekurovsky 2012][P3D 2014]). The current focus of the study is on a discretization of $512^3$ since (i) there are still a wide variety of numerical experiments that can be done for problems of this size, (ii) post processing can be done locally on workstations and (iii) for parametric studies, it is unclear whether access to high-performance computers or a distributed computing cloud based solution is most appropriate. It would also be interesting to try out other numerical methods, such as higher-order time stepping, a lattice-Boltzmann method [Li et al. 2011] and an implicit finite difference/finite element spatial discretization approach with multigrid, fast multipole, tree code and/or preconditioned conjugate gradient solvers. For related work see Gholami et al. [2014], from which it is clear that a careful choice of benchmarking solution is needed when comparing different discretization methods and elliptic system solvers. A later study will describe how such model could be used to rank computing systems as a possible addition to the Linpack benchmark [Meuer et al. 2014] and as an update of the NAS parallel benchmarks [Bailey 2011]. There are already several attempts to generate benchmarks to supplement the Linpack ranking of supercomputers, such as high performance conjugate gradient [HPC 2014] and high performance multigrid [HPC 2014]. However, neither of these solve a real world problem or allow for algorithmic improvements in methods for solving differential equations and linear systems (see for example Ballard et al. [2014] for Poisson’s equation [Demmel 1997, p. 277], [Demmel 2014 Lecture21]). This paper aims to start a discussion on a simple method to rank supercomputers for solving realistic problems that also allows for algorithmic improvements, emphasizes the entire computer eco-system, including software that can be used and developed for that system, and the people that operate the system. Ramachandran et al. [2013] have already noted that better ways to evaluate accelerators are required. By stating a more general problem than solution of a linear system of equations, one can use the best architecture specific algorithm on each platform thereby making a computer ranking not only a measurement of CPU double precision floating point power, but also of problem solving effectiveness.

1.1. The Klein-Gordon Equation

Nakanishi and Schlag [2011] give an introduction to some of the theory of the Klein-Gordon equation, focusing primarily on the three-dimensional radial case. Two-dimensional simulations of the Klein-Gordon equation can be found in Bao and Yang [2007] and [Yang 2006]. The linear Klein-Gordon equation occurs as a modification of the linear Schrödinger equation that is consistent with special relativity, see for example Landau [1996] or Grennier [1984]. At the present time, there have been no numerical studies of blow up of solutions to this equation without the assumption of radial symmetry. This equation has generated a large mathematical literature and yet is still poorly understood. Most of this mathematical literature has focused on analyzing the equation on an infinite three-dimensional space with initial data that either decays exponentially as one tends to infinity or is nonzero on a finite set of the domain. Here, we will simulate this equation in a periodic setting. Since this equation is a wave equation, it has a finite speed of propagation of information, much as a sound wave in air takes time to move from one point to another. Consequently for short time simulations, a simulation of a solution that is only nonzero on a finite part of the domain is similar to a simulation on an infinite domain. However, over long times, the solution can spread out and interact with itself on a periodic domain, whereas on an infinite domain, the interaction over long times is significantly reduced and the solution primarily spreads out. Understanding the interactions in a periodic setting is an interesting mathematical problem. Sufficiendy smooth solutions of the Klein-Gordon equation conserve the energy given by

$$E(u,\bar{u}) = \int \left( \frac{1}{2} |u|^2 + \frac{1}{2} |\bar{u}|^2 + \frac{1}{2} \nabla u^2 - \frac{1}{4} |u|^4 \right) dx.$$

When accurate time stepping schemes are used for sufficiently bounded and differentiable solutions, the energy can act as a test of the correctness of the code implementation, the libraries used and of the computer hardware, since if the energy is not conserved and the implementation is correct, there is likely to be a hardware or library error.

1.1.1. Numerical Schemes

The two time stepping schemes that were used by Donninger and Schlag [2011] for radially symmetric solutions, can be readily adapted to fully three-dimensional simulations using Fourier pseudospectral discretization instead of a finite difference spatial discretization. One of these schemes is simple to implement, and a modification of this for implicit time
stepping is described below since it is typical of numerical methods used for finding approximate solutions to partial differential equations and can be modified for use with other grid based spatial discretization methods.

1.1.2. A Second-Order Scheme

A modification of a second-order scheme used by Donninger and Schlag [2011] and implemented in this study is

\[
\frac{u^{n+1} - 2u^n + u^{n-1}}{\delta t^2} - \Delta u^{n+1} + 2u^n + u^{n-1} = \frac{|u|^2}{4} u^n, \tag{2}
\]

where \( u^i \approx u(n\delta t, x, y, z) \). Time stepping takes place in Fourier space where the linear elliptic equation from the semi-implicit time discretization is easy to solve, and the three dimensional Fourier transform is used to obtain the nonlinear term in real space. A more detailed explanation of the method can be found in Cloutier et al. [2012], Rigge [2012] and Balakrishnan et al. [2014]. Example Matlab and Python implementations of this method, as well as the parallel code can be found in Balakrishnan et al. [2014]. This scheme requires two FFTs per time step. The implementation used in this study allows for the field \( u \) to be complex.

2. RESULTS

We compare the scalability of the numerical scheme, without output to disk\footnote{Except for the VSC2 for which no noticeable difference in runtime was observed when doing output to disk, and when not doing output to disk.}. In all cases the wall clock time for 30 time steps was measured, taken. Figure 1 shows strong scaling results and Table 1 lists the computers according to the shortest run time, as well as documenting the properties of each computer.

2.1. Performance Model

Before discussing the results, it is helpful to have a model for how fast parallel computation can make this computation. Williams et al. [2009] introduced the roofline model which provides a simple upper bound for performance of an algorithm at the node level. Fast Fourier transforms are typically bandwidth limited, the loop based computations in the code are performed on long vectors with unit stride accesses and little re-use of values loaded from memory, and so are similarly bandwidth limited at the node level. For each Fourier Transform, two MPI_ALL_TO_ALL_V or MPI_ALL_TO_ALL calls are used. For small message sizes, these are usually latency limited, while for large message sizes, these are usually network bandwidth limited. Since the problem size considered here is not too large, a simple model would use on chip bandwidth and network latency to determine an estimate of performance and scalability. Let a single core have a bandwidth of \( B_c \) and the minimum network latency for a single byte be \( L_n \). For a discretization of size \( N^3 \) grid points, each time step requires approximately \( d_1 N^3 \) double precision floating point operations and \( 2d_2[N \log(N)]^3 \) operations for the FFT where \( d_1 \) and \( d_2 \) are constants. Hence, on a single core, the runtime is approximately given by \( \frac{d_1 N^3 + 2d_2[N \log(N)]^3}{B_c p} \), so that on \( p \) processes the runtime is \( \frac{d_1 N^3 + 2d_2[N \log(N)]^3}{B_p} \) assuming no network communication costs. When there is network latency, we get \( \frac{d_1 N^3 + 2d_2[N \log(N)]^3}{B_p} + L_n \). Thus, the network latency gives a lower bound on the possible speedup. It also takes time to send messages across a network. This depends on the topology of the network being used and the algorithm used to perform the MPI_ALL_TO_ALL_V or MPI_ALL_TO_ALL exchange Bertsekas et al. [1991], Grama et al. [2003, p. 537], Swarztrauber [1987], Swarztrauber and Hammond [2001]. Since the problem size is not too large, it is reasonable to assume some small network dependent constant \( d_3 \) multiplied by the natural logarithm of the total number of processes (the lower bound for a hypercube network that is well suited to the FFT) so that we obtain \( \frac{d_1 N^3 + 2d_2[N \log(N)]^3}{B_p} + L_n + d_3 \log(p) \). The model is similar though not as detailed as the ones in Ayala and Wang [2013], Kerbyson and Barker [2011] and Kerbyson et al. [2013]. Since different runtime FFT algorithms on each machine are used, and since the slab decomposition is used for a small number of process and the pencil decomposition is used for more than 512 processes, and since there are different algorithms for performing an all to all exchange, the best of which will depend on the size of the problem being solved, the network being used and the number and location of the processors being used on that computer (see Foster and Worley [1997]), a more detailed model is not developed. For small \( p \) and fixed \( N \), the runtime decreases close to linearly, and once \( p \) is large enough the runtime starts to increase again due to communication costs. Since most of the computers used in this study are not hypercubes, the model can only provide a lower bound of the time to solution without communication and computation overlap. Given the large number of computers used, and the fact that even on a single computer, process placement, software environment configuration, as well as communications by other compute jobs would affect program performance, it is infeasible to give a more complete model for the communication cost. It should be noted, that such a model may also be applicable to accelerated computers, if there is sufficient network support and a good implementation, see for example Chen et al. [2010], Czechowski et al. [2011], Czechowski et al. [2012], Park et al. [2013], Song and Hollingsworth [2014] and Swarztrauber
| Rank | Machine Name | Time (s) | Cores used | Manufacturer and Model | Node Type | Total Cores | Interconnect | 1D FFT Library | Chip Bandwidth Gb/s | Theoretical Peak TFLOP/s |
|------|--------------|----------|------------|------------------------|-----------|-------------|-------------|----------------|-------------------|----------------------|
| 1    | Hornet       | 0.319    | 12,288     | Cray XC40              | 212 core Intel Xeon | 94,656      | Cray        | FFTW 3         | 68                | 3,784                |
| 2    | Juqueen      | 0.350    | 262,144    | IBM                    | 16 core 1.6 GHz | 458,752     | IBM 5D      | ESSL           | 42.6              | 5,872                |
| 3    | Stampede     | 0.581    | 8,162      | Dell                   | 28 core Intel Xeon | 462,462     | FDR         | ESSL           | 51.2              | 2,210                |
| 4    | Shaheen      | 1.66     | 16,384     | IBM                    | 4 core 0.85 GHz | 65,536      | IBM 3D      | MKL            | 13.6              | 222.8                |
| 5    | MareNostrum  | 4.00     | 64         | IBM                    | 28 core Intel Xeon | 48,384      | FDR10       | MKL            | 51.2              | 1,017                |
| 6    | Hector       | 7.66     | 1024       | DataFlex              | 216 core AMD Opteron | 90,112      | Cray        | ACM            | 85                | 829.0                |
| 7    | VSC2         | 9.03     | 1024       | Megware                | 28 core AMD Opteron | 21,024      | Gemini      | ACM            | 85                | 185.0                |
| 8    | Beacon       | 9.13     | 256        | Appro                  | 28 core Intel Xeon | 768         | FDR         | FFTW 3         | 51.2              | 16.0                 |
| 9    | Monte Rosa   | 11.9     | 1,024      | Cray XE6              | 216 core AMD Opteron | 47,872      | Cray        | ACM            | 85                | 402.1                |
| 10   | Titan        | 17.0     | 256        | Cray XK7              | 16 core AMD Opteron | 299,008     | Gemini      | ACM            | 85                | 2,631                |
| 11   | Vedur         | 18.6     | 1,024      | HP ProLiant G7         | 216 core AMD Opteron | 2,560       | QDR         | FFTW 3         | 85                | 236                  |
| 12   | Aquila        | 22.4     | 256        | ClusterVision         | 24 core Intel Xeon | 800         | DDR         | FFTW 3         | 12.8              | 8.96                 |
| 13   | Neser         | 27.9     | 128        | IBM System X3550      | 24 core Intel Xeon | 1,024       | Gigabit     | FFTW 3         | 10.7              | 10.2                 |
The model does not account for overlap of computation and communication in computing a distributed Fourier transform, which have been tried by Kandalla et al. [2011] and Hoefler and Zerah [2007] (MPI 3.0 non blocking collectives make this easier to implement), for which one might be able to decrease the lower bound. The work here is similar in spirit to that in Worley and Foster [1994], but the equation used is simpler, and hence easier to use for evaluating computer performance.

### 2.2. Result Summary

Table 1 shows that for this problem, a ranking can be obtained that would allow for easy evaluation of computer architectures for solving partial differential equations of a given discretization in the fastest time possible using algorithms that are dominated by Fourier transforms. Figure 1 shows that the strong scaling limit is not reached on all the platforms primarily due to clusters being too small or due to queue size restrictions. For cases where less cores were used than close to full system size and the strong scaling limit was not reached, further computation time is required, in particular on Titan and Hornet. It is likely that the results in the table can change with extensive tuning and careful job placement, however they are representative of what occurs in a typical production environment. Figure 2 shows scaling, but rather than using core count, uses total processor bandwidth which is defined as bandwidth per node multiplied by number of nodes used. Czechowski et al. [2012] and Marjanovic et al. [2014] indicate that node level bandwidth may be more important than system interconnect band-
width, and indicate that for benchmarks which look at a fixed problem size, a few key performance indicators can replace the benchmark – for the current code, memory bandwidth and performance of MPI\_ALL\_TO\_ALL are good indicators and for HPCG [HPC, 2014, Marjanovic et al., 2014] indicate that memory bandwidth and MPI\_ALL\_REDUCE time are good performance indicators. Good performance for MPI\_ALL\_TO\_ALL is much harder to achieve than good performance for MPI\_ALL\_REDUCE and will in particular imply good performance for MPI\_ALL\_REDUCE, though likely at a higher hardware cost.

2.3. Result Discussion

Table 1 shows that Hornet produces the fastest run time due to its high performance communication network and fast processors. Juqueen does however have a much higher theoretical peak floating point performance than Hornet. Juqueen’s large number of processor cores are difficult to use efficiently for this problem size, thus despite Hornet’s smaller size, it is more effective at solving the Klein Gordon equation using the current algorithm. Similar behavior is observed on Marenostrum III, where network performance makes it difficult to utilize a large portion of the machine despite the high theoretical peak performance. On Aquila, there is a pronounced drop in performance when going from 8 to 16 cores, and after this the scaling is close to ideal again relative to the 16 core run (and
the efficiency for 256 cores would be 76.5% if it was measured relative to the 16 core results). This drop in performance is likely because the 8 core run only requires intra-node communications, whereas all runs with higher core counts have to send messages via the slower infiniband interconnect. A similar drop in performance is observed on Hornet in going from 2048 cores to 3072 cores, since MPI communication requires two communication steps on the dragonfly topology rather than just one communication step. On Beacon, the runtime was quite sensitive to process placement, likely due to network topology. Neser is the oldest machine used in this study. It is a Linux cluster with a 1 Gb ethernet network that is still fast at small core counts. Neser’s low cost gigabit ethernet network prevents good scaling behavior to larger core counts and explains its low ranking in table 1. Speed up on Shaheen was very close to ideal due to the fast interconnect and balanced design which allows for good throughput to the cores given their maximum floating point performance. Shaheen has 0.85 GHz cores and Juqueen has cores that are clocked at 1.6 GHz and can do twice as many floating point operations per cycle, yet for the same number of cores, Juqueen is on average only 1.4 times faster than Shaheen, this is likely because each core on Juqueen has a lower share of bandwidth (2.66 Gb/s) than on Shaheen (3.375 Gb/s). The performance on Veder is significantly worse than on Hector, despite having the same compute chips. This is likely due to interconnect latency. Finally, fig. 2 also shows that newer Intel processors on Beacon, Hornet, Marenostrum and Stampede give much better performance than the Power PC, older Intel and AMD processors for the same node level bandwidth. The reason for the improved performance is likely to be due to the larger number of floating point operations that can be done per cycle compared to the other architectures, and the more sophisticated memory controllers – this indicates that simply knowing chip bandwidth and performance of MPI ALL-TO-ALL allows for a simple but incomplete model. As explained by Lo et al. [2014], these characteristics of a machine are also difficult to measure precisely so their use for predictions should be done with care, though they may give a good but not perfect initial approximation.

3. FUTURE WORK

The results in this paper give a guide for codes which heavily utilize the Fourier transform on the different combinations of processor and interconnect that will give the best overall computation time. There are a variety of other methods for solving the same equation, and other aspects of using supercomputers that have not been covered in the present study, but would be useful to cover in other studies. Possible future work includes: finite difference/finite element codes using multigrid, tree code, fast multipole or conjugate gradient linear equation solvers for the implicit linear system solve in the time discretized Klein-Gordon equation, high order time stepping, in-situ visualization, measurement of computer energy consumption, use of accelerators, effectiveness of input and output, and more detailed performance models can be done in further work on a smaller set of computers. Care will be required in choosing initial conditions to allow for a meaningful comparison with other ways of discretizing this equation and solving the linear equations in implicit time stepping schemes.

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