Matrix Distributed Processing and FermiQCD

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Abstract. Matrix Distributed Processing is a collection of classes and functions written in C++ for fast development of efficient parallel algorithms for the most general lattice/grid application. FermiQCD is an Object Oriented Lattice QCD application of MDP, under development at Fermilab.

INTRODUCTION

It is believed that, down to the smallest observed length scale, fundamental interactions in nature are local. This means that the equations one writes to describe the physical world are, in the majority of cases, local differential equations or systems of local differential equations. They can be non-linear, strongly coupled and stochastic but, if they describe a fundamental interaction, they are also local.

With very few exceptions, these equations do not have an exact analytical solution, therefore they must be solved numerically. This is done by discretizing the space on which the equations are defined and applying iteratively the appropriate algorithm.

The most general local differential equation contains derivatives which, after discretization, becomes quasi-local terms. For example

\[
\frac{d^n}{dx^n} \phi(x) \rightarrow \sum_{k=0}^{n} \left( \frac{-1}{2a} \right)^k \binom{n}{k} \phi(x + (n-2k)a) \quad (1)
\]

where \( a \) is the lattice spacing introduced in the discretization process. “Quasi-local” here means that a local term (the \( n \)-th derivative in \( x \)) becomes a linear combination of non-local terms localized within a radius \( na \) form \( x \).

The typical iterative algorithm that solves a local differential equation has the form

\[
\text{ITERATE} \quad \forall x : \quad \phi(x) = H(x, \phi(y)) \quad (2)
\]

where \( H \) is some function of the position, \( x \), and of the value of the field, \( \phi(y) \), in some neighborhood of \( x \) within \( |x - y| \leq na \).

The exact form of \( H \) is not completely determined by initial differential equation, since there are different inequivalent ways to discretize it. A difference in the discretization procedure means a difference in the convergence speed and a difference in the discretization errors (that vanish with \( a \rightarrow 0 \)).

Finding the numerical solution can be very costly but these algorithms can be very efficiently parallelized (using a supercomputer and/or a cluster of workstations). This is because one can partition the space \( x \) on which the field \( \phi(x) \) is defined over different CPUs. Each CPU applies the algorithm, eq. 2, to the local sites and this can be done in parallel. Because of the quasi-locality of the function \( H \) it is necessary that each process maintains an updated copy of the field variables \( \phi(y) \) for each \( y \) in the neighborhood of the local sites \( x \). Each CPU will distinguish between local sites \( \{ x \} \) (the sites stored by the CPU), boundary sites \( \{ y \} \) (sites that are not local but a local copy exists because they must be accessed) and hidden sites (sites that do not affect the computation performed by that particular CPU).

For every parallel algorithm to work it is necessary to keep the boundary sites updated, i.e. if a field variable at a particular site is modified by one of the CPU, its copies (maintained by different CPUs) have to be modified accordingly. This requires communication among the different CPUs.

Matrix Distributed Processing (MDP) (1) provides the tools to implement this kind of algorithms on a computer in an easy and object oriented way. It also provides some basic classes for matrix manipulations, statistical analysis and a random number generator.

Communications in MDP are based on Message Passing Interface which is de facto a standard for parallel applications. MPI calls are hidden inside the basic classes that constitute MDP and are invisible to the user.

EXAMPLE

As a first example of an application, let us consider here the following problem:

**Problem:** Solve numerically, in \( U \), the following equation

\[
\nabla^2 U = \cos(U + V) \quad (3)
\]
where $U(x)$ and $V(x)$ are fields of $3 \times 3$ matrices defined on a four dimensional space $x$ with the topology of a torus $T^4$. $V(x)$ is initialized with random $SU(3)$ matrices. (In this example $U(x)$ plays the role of the field $\phi(x)$ of the last section.)

Solution: The first step is to discretize the space on which the fields are defined by approximating it with a $N^4$ lattice (with $N = 8$). The second step consists in writing down a discretized form of eq. 3, using eq. 1. In adimensional units (defined by imposing $a = 1$) one obtains

$$U(x) = \frac{1}{8} \left[ \cos(U(x)+V(x)) + U(x+\hat{0}) + U(x-\hat{0}) + U(x+\hat{1}) + U(x-\hat{1}) + U(x+\hat{2}) + U(x-\hat{2}) + U(x+\hat{3}) + U(x-\hat{3}) \right] + O(a) \quad (4)$$

where $x + \hat{n}$ is $y = (x_0 \pm \delta_{0,n}, x_1 \pm \delta_{1,n}, x_2 \pm \delta_{2,n}, x_3 \pm \delta_{3,n})$.

The third and usually non-trivial step is writing a computer program that implements, in a parallel way, the recursive relation of eq. 4.

Here is how this can be implemented using MDP:

```java
01: #include "MDP_Lib2.h"
02: #include "MDP_MPI.h"
03: int main(int argc, char **argv) {
04:   mpi.open_wormholes(argc, argv);
05:   generic_lattice space(4, box);
06:   Matrix_field U(space, 3, 3);
07:   Matrix_field V(space, 3, 3);
08:   site x(space);
09:   forallsites(x) {
10:     U(x) = 0;
11:   }
12:   V(x) = space.random(x).SU(3);
13: }
14: U.update();
15: V.update();
16: for(int i=0; i<100; i++) {
17:   forallsites(x) {
18:     U(x) = 0.125*(cos(U(x)+V(x)) + U(x+0)+U(x-0) + U(x+1)+U(x-1) + U(x+2)+U(x-2) + U(x+3)+U(x-3)) + O(a);
19:   }
20:   U.update();
21: }
22: V.save("V_field.dat");
23: U.save("U_field.dat");
24: mpi.close_wormholes();
25: return 0;
26: }
```

Many lattice/grid problems can be solved in a similar way. MDP provides some of built-in field classes and the user can easily define its own field class which inherit the standardized update, load and save member functions. The standard load/save functions guarantee the portability of data different platforms (both parallel and non-parallel).

MDP also features a parallel random number generator, i.e. one random generator for each lattice site, that insures reproducibility of computations independently on the way the lattice is partitioned.

FERMIQCD @ FERMILAB

Fermilab is using MDP to develop a general purpose Object Oriented Lattice QCD application (2), called FermiQCD\(^1\). The typical problem in QCD (Quantum Chromo Dynamics) is that of determining the correlation functions of the theory as function of the parameters. From the knowledge of these correlation functions one can extract hadron masses and matrix elements and compare them with experimental results. This provides both

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\(^1\) FermiQCD can be downloaded from: http://thp16.fnal.gov/fermiqcd.html
a useful check of the theory (QCD in particular) and also a unique way to extract some of the fundamental parameters of the Standard Model (for example the CKM matrix elements).

On the lattice, each correlation function is computed numerically as the average of the corresponding operator applied to elements of a Markov chain of gauge field configurations. Both the processes of building the Markov chain and of measuring operators involve quasi-local algorithms.

Some of the main features of FermiQCD are the following:

- it supports an arbitrary number of lattices in each parallel program and an arbitrary number of fields defined on each lattice;
- each lattice can have an arbitrary dimension, arbitrary topology and arbitrary partitioning;
- some of the basic built-in fields are: `gauge_field`, `fermi_field`, `staggered_field`, `scalar_field`;
- `gauge_field`s are in the adjoint representation of $SU(N_c)$ for an arbitrary $N_c$.

The basic parallel algorithms implemented in FermiQCD are (3):

- heathbath Monte Carlo to create the Markov chain of gauge field configurations;
- $O(a^2)$ improved heathbath Monte Carlo;
- minimum residue inversion and stabilized biconjugate gradient inversion for the fermionic matrix;
- ordinary and stochastic fermionic propagators;
- ordinary fermionic actions: Wilson, Clover ($O(a)$ improved) and D234 ($O(a^2)$ improved);
- staggered fermionic actions: Kogut-Susskind, Lepage ($O(a^2)$ improved).

Moreover FermiQCD is able to read existing Lattice QCD data in the CANOPY/ACPMAPS format, in the UKQCD format and in the MILC format.

Here are few examples of FermiQCD Object Oriented capabilities (compared with examples in the standard textbook notation for Lattice QCD)

1) **QCD**: (algebra of Euclidean gamma matrices)

$$ A = \gamma^\mu \gamma^5 e^{3i\gamma^2} $$ (5)

FermiQCD:

```c
Matrix A;
A=Gamma[mu]*Gamma5*exp(3*I*Gamma[2]);
```

2) **QCD**: (multiplication of a fermionic field for a spin structure)

$$ \forall x: \chi(x) = (\gamma^3 + m)\psi(x + \mu) $$ (6)

FermiQCD:

```c
forallsites(x)
   chi(x)=(Gamma[3]+m)*psi(x+mu);
```

3) **QCD**: (translation of a fermionic field)

$$ \forall x,a: \chi_{a}(x) = U(x,\mu)\psi_{a}(x + \mu) $$ (7)

FermiQCD:

```c
forallsites(x)
   for(a=0; a<psi.Nspin; a++)
      chi(x,a)=U(x,mu)*psi(x+mu,a);
```

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