CAPANIC: A Parallel Tree N-body code for inhomogeneous clusters of processors.

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Abstract

We have implemented a parallel version of the Barnes-Hut 3-D N-body tree algorithm under PVM 3.2.5, adopting an SPMD paradigm. We parallelize the problem by decomposing the physical domain by means of the Orthogonal Recursive Bisection oct-tree scheme suggested by Salmon (1991), but we modify the original hypercube communication pattern into an incomplete hypercube, which is more suitable for a generic inhomogenous cluster architecture.

We address dynamical load balancing by assigning different “weights” to the spawned tasks according to the dynamically changing workloads of each task. The weights are determined by monitoring the local platforms where the tasks are running and estimating the performance of each task. The monitoring scheme is flexible and allows us to address at the same time cluster and intrinsic sources of load imbalance. We then show measurements of the performance of our code on a test case of astrophysical interest in order to test the performance of our load-balancing scheme.

1 Introduction

Numerical simulations of gravitationally interacting particles have become one of the most powerful tool of contemporary cosmology. Objects ranging in size from stellar globular clusters up to clusters of galaxies, and including elliptical and spiral galaxies, can be regarded as made of a large collection of point-like particles interacting through the Newton’s law of gravitation. The Gravitational N-body Problem aims at finding a description of the dynamics of such systems of \( \sum \) gravitationally interacting particles by solving directly their equations of motion:

\[
\frac{d^2 \mathbf{r}_i}{dt^2} = - \sum_{j \neq i}^{N} \frac{G m_i m_j}{|\mathbf{r}_i - \mathbf{r}_j|^3} (\mathbf{r}_i - \mathbf{r}_j)
\]  

In the above equations \( G \) denotes Newton’s constant, \( m_i \) is the mass of \( i \)-th particle and the index \( i \) runs form 1 to \( N \).

These equations describe the dynamics of a system of point-like particles interacting only through their mutual gravitational force. Although stars within a globular cluster or a galaxy within a galaxy cluster are extended objects, they can be considered point-like as far as the density and the typical velocity are enough small as to make the probability of close interactions (which could destroy individual objects and then create new objects within the system) very small. Back-of-the-envelope calculations show that this condition is fulfilled at least for typical galaxies and clusters of galaxies, so that eq.(1) provides a reasonable description of the system. The gravitational N-body problem provides then a good model of these systems, although it does not take into account the presence of gas, which is observed within galaxies and clusters of galaxies. However, one can show that the gas can significantly affect the dynamics of galaxies only after they have formed, and has little influence in determining the global observed properties of clusters of galaxies. Under many respects, eq.(1) provides an accurate description of the objects which trace the Large Scale Structure of the Universe. This is even more believable when one considers that, according to modern cosmology, 90 % of the total gravitating mass of the Universe should be made of particles which do not emit an appreciable amount of radiation at any wavelength and interact with the visible matter which makes up stars and galaxies only through their gravitational action. This Dark Matter, if it exists, dominates the mass content of the Universe, and its dynamics is exactly
described by eq. (1).

System of equations similar to eq. (1) are encountered in other fields of physics, e.g. in plasma dynamics and in molecular dynamics. However, in the latter case the interaction force decays usually faster than \( r^{-2} \) with distance, so that one commits a small error in considering the interaction as a local one. In plasma dynamics the product \( m_i m_j \) in eq. (1) is replaced by the product of the charges \( q_i q_j \), and in stationary neutral plasma the repulsive and attractive interaction balance in such a way that on scales larger than a “Debye radius” the plasma can be considered as neutral. This fact simplifies enormously the calculations: in fact one needs to consider only the interactions of a particle with those particles lying approximately within a Debye radius in order to give a detailed account of the collective dynamics of a plasma. This however does not hold for the gravitational force: being always attractive, and decaying not enough fast with distance, the gravitational interaction does not allow any “screening”. The analogous of the Debye radius for gravitating systems does not exist: the contribution to the gravitational force from a large collection of far bodies is on average quantitatively as important as that coming from random encounters with nearby bodies. These facts all influence the choice of the correct integration methods of the above equations.

The use of N-body computer codes to find approximate numerical solutions of the eqs. (1) has become a primary tool of the theoretical research in cosmology. The simplest and oldest algorithm was based on a direct solution of the equations for each body (1). One sees immediately that the computer work will increase as \( O(N^2) \) in this method, a cost which makes prohibitive simulations of more than about 10,000 particles even on the largest present-day parallel machines. This difficulty prompted for the search of alternative algorithms which could circumvent this problem. Eq.(1) can be rewritten in terms of multipole expansion as:

\[
m_i \ddot{r} = -\frac{Gm_i M}{|r| r_{cm}} + \frac{Q^{ij} (r - r_{cm})_i (r - r_{cm})_j}{|r - r_{cm}|^5} + \ldots
\]

(2)

In this formula \( M \) is the total mass of the system, and a subscript \( cm \) means that the given quantity is computed at the center of mass of the system. The second term on the right-hand side is the quadrupole term, a set of 6 quantities obtained from integrals over the system, and we have omitted to report the higher order terms. The summation over all the particles in eq. (1) has now been replaced by a summation over the multipole expansion. Although these latter are infinite in number, their magnitude is a fast decreasing function of distance from the center of mass, so we commit a little error by omitting the higher order terms in this approximation.

The use of eq. (2) to compute the force is at the heart of the Particle-Mesh (PM) and (Particle-Particle)-(Particle-Mesh) \( (P^3M) \) numerical approaches (see \( \$ \) for a comprehensive treatment). In the PM method the gravitational potential and force are calculated from a Fast Fourier Transform of the density distribution, and the force is computed at the corners of a grid superimposed on the system. The spatial resolution is rigidly fixed by the size of the mesh, and cannot be changed during the simulation. The approximation then becomes a poor one as the system evolves toward an inhomogeneous situation, as it often happens in cosmological simulations in which clusters of galaxies form out of an almost uniform initial state. In the \( P^3M \) the interaction with the nearest neighbouring particles is computed exactly, but otherwise the computation scheme is that of a PM. In both these schemes the computational cost grows at most as \( O(N \log N) \), but the grids are fixed and the final spatial resolution depends on their size, i.e. on the number of particles adopted. Another multipole expansion scheme was devised by Greengard and Rokhlin \( \$ \). An adaptive algorithm class of multipole expansion methods is based on the tree decomposition to represent the structure of the gravitational interactions. Our code is based on this algorithm, and in the next section we will look at it in more detail.

### 2 Tree Methods.

In the Barnes-Hut tree method \( \$ \) the space domain containing the system is divided into a set of cubic cells by means of an oct-tree decomposition: starting from a root cell containing all the particles each cell is further subdivided into 8 cells, until the last cells contain only 1 or 0 bodies. This structure is the tree. For those cells of the tree containing more than one body one stores the position, size, total mass and quadrupole moment in corresponding arrays. Cells containing only one body, on the other hand, store only the position of the body. To compute the force on a given particle, one inspects the tree, i.e. compare the particle’s position with the distance and position of each cell of the tree. When the distance \( r \) of the particle from the edge of the given cell is such that the Cell Opening Criterion (COC) is verified, i.e. when: \( r/d < \theta \), where \( d \) is the size of the edge of the cell and \( \theta \) is a fixed parameter, the cell is “opened”. i.e. one
inspects the cells which are “daughters” of the current cell. Cells containing only one body and cells which do not fulfill the COC are considered for interaction: their monopole and quadrupole moments (if they have one) are added up to the total gravitational force felt by the body. In this way, the interaction with nearest single particles is computed exactly, while groups of particles which are far enough treated as extended objects characterized by a monopole and a quadrupole interaction.

The Barnes-Hut scheme has been implemented in various numerical N-body codes. It is adaptive (the tree is reconstructed after each time step) and through the parameter θ allows a control on the accuracy of the force calculation, ranging from the case θ = 0 (corresponding to direct interactions) to larger values. The parallel PVM N-body code which we have developed is based on the FORTRAN version of the vectorial code written by dr. L. Hernquist who kindly provided us with a copy of his latest version. However, as we will show later, the communication structure of our CAPANIC code bears little resemblance with that of the original Hernquist’s code.

A parallel implementation of the Barnes-Hut algorithm was made by Salmon. It was devised to run on massively parallel systems like the CM-5 and the Touchstone Delta, and the parallelization was done exploiting features of the FORTRAN compilers on these machines. Another implementation on a dedicated, transputer-based machine, (GRAPE 1-A) was made by Makino and coll. Although the results are very encouraging, these codes are difficult to export on platforms different from those for which they were originally devised. Moreover, they are devised for homogeneous clusters of processors, where all the processors have the same characteristics, although some of them account for dynamical load balancing among different processors.

The strategy behind our parallel N-body code is complementary to that of the above quoted papers. We desired to produce a public software which could be easily implemented on different platforms, and particularly on already existing clusters of workstations. It was then necessary to perform the parallelization by adopting products which are (or start to be viewed as) standards, and which can be readily obtained by everybody. This motivated our choice of making use of the Parallel Virtual Machine (PVM) software, which is now emerging as a standard and is particularly suited to implement parallel algorithms on clusters of heterogeneous workstations.

When one writes a parallel application one has to make a choice between two possible schemes: a “master/slave” and a “Single Program Multiple Data” (SPMD) one. In the latter a single program is “cloned” within the tasks spawned by the initial application, and the cloned parts control the communication of data among the different processes. We adopted this latter scheme because all the processors are treated on an equal foot, while in the master/slave scheme the processor which hosts the master process does a different job, and generally it spends a long time waiting for the data to come back from the slave processes. On the other hand, an SPMD scheme, although is generally more difficult to implement, is more suited for dynamical load balancing, one of the crucial issues addressed in our work.

The result of this effort is CAPANIC (CATania PArallel N-body Code for Inhomogeneous Clusters of Workstations), which described in the following sections.

3 PVM and parallelism.

3.1 Overview.

CAPANIC has been devised to work under PVM (Parallel Virtual Machine), a package freely distributed by the Oak Ridge National Laboratory, Tennessee. We run it on a cluster comprising a Convex C210 and various Sun workstations at our Institute.

3.2 PVM short description.

PVM is based on messages passing between heterogeneous hosts on the network. It creates on each host belonging to the virtual machine a daemon which is able to send/receive messages and data packets to/from other daemons loaded on other hosts. In this way a collection of different processors can be seen by a specified job as a large, single virtual machine. PVM automatically start up tasks on the hosts and provide a suitable set of subroutines for message passing in order to allow the tasks to communicate and synchronize with each other. Applications written in Fortran77 and C can be parallelized using the PVM message passing constructs, so that several communicating tasks can cooperate to solve the problem. Each process enrolling in PVM is assigned an integer task identifier (tid) that unambiguously identifies it. The tids are unique across the virtual machine and are provided by the PVM daemons.

PVM supplies routines for packing and sending messages and data among tasks on the virtual machine,
Each message of the transmitting task is packed on a send-buffer on the host and sent to the receive-buffer of the receiving tasks. The communication model provides asynchronous blocking send functions that returns when the send buffer is free for reuse (reception is completed on the receive buffer of the receiving tasks); asynchronous blocking receive function that returns when the data are received in the buffer; and asynchronous non-blocking receive function that returns with either the data or a flag that data has not arrived.

PVM supports point-to-point communication and multicast to a set of tasks and broadcast to a user defined group of tasks. Message buffer are allocated dynamically, so that the maximum size messages that can be sent or received depends only on the available memory of the hosts.

4 CAPANIC, inhomogeneous clusters and load balancing

The CAPANIC software has been devised to run on an inhomogeneous cluster of hosts forming the virtual machine. At our site the hosts are used as general purpose computers and their local load can be strongly variable with time.

At the beginning the code divides the physical domain occupied by the system into an incomplete hypercube, and assigns the bodies contained within M regions of the hypercube to an equal amount of tasks which are spawned on the hosts of the virtual machine. In order to avoid "load imbalance" the domain decomposition is performed taking into account the fact that the total workload on each task depends on two different types of parameters. Parameters of the first type, \( A_i \) (i=1..M), depend on the characteristics of the hosts where the tasks will be spawned; those of the second type, \( B_j \) (j=1..N), depend on the number of interactions that are necessary to calculate the force on the body. The \( A_i \) parameters are evaluated from the statistical average load and the characteristics of the host, and increase with the average performances associated with the host. The \( B_j \) parameter are evaluated using information from previous runs, and account for the intrinsic work done by the spawned tasks to advance in time the positions and velocities of the particles which have been assigned to it. This work depends strongly on the structure and depth of the tree: ultimately on the geometry and mass distribution of the particles within the system. At the beginning we put \( B_j = 1 \) for all the particles.

4.1 The domain decomposition

Following Salmon \[12\] we use an orthogonal recursive bisection (ORB) scheme to partition the entire domain in M subdomains and to assign the particles of each partition to a task. Each cutting plane (bisector) of the partition splits the domain into two subdomains to which a set of processors is assigned. The domain decomposition proceeds until only one processor is assigned to each subdomain. The position of each bisector is determined in such a way as to have the same workload in each of the subdomains.

Let us introduce the function \( W(x) \) defined as the ratio of the works associated with the subdomain and the work associated with the parent domain:

\[
W(x) = \frac{\text{Work(subdomain)}}{\text{Work(parent domain)}}
\]

where the Work function is evaluated as the following ratio

\[
\text{Work(region)} = \frac{\sum_{j=1}^{N_{bodies}} B_j}{\sum_{i=1}^{N_{proc}} A_i}
\]

where \( j = 1, ..., N_{bodies} \) runs over the bodies of the region, and \( i = 1, ..., N_{proc} \) is the total number of processors assigned to the region. The position of the bisector \( x_{split} \) is chosen so that \( W(x_{split}) = 0.5 \). After the domain decomposition, the tasks are spawned on the virtual machine, and the properties of the bodies of the subdomain assigned to each task are delivered, so that each task contain only the right amount of information needed to compute the forces on the bodies assigned to it.

5 Results.

The virtual machine we have used to develop and test our application is formed by the following hosts: one Convex C210 machine having 64 MB Ram, one Sun Sparc 10 (first generation) having 32 MB Ram, one Sun Sparc 10 (last generation) having 32 MB Ram; three Sun Sparc 2 having 16 MB Ram, one Sun Sparcllassic having 16 MB Ram. Runs were realized in order to compare the efficiency of the CAPANIC code on the virtual machine, in comparison with the vectorial code of Hernquist. Several tests were realized for a system of 8000 bodies in a configuration evolving slowly for about 20 time-step. It is useful to distinguish 4 phases at each time-step: 1- local tree formation (computational phase); 2 - send/receive trees (communication phase); 3 - locally essential tree formation,
force evaluation on each local body, update bodies properties (computational phase); 4 - body migration and synchronization (communication phase).

We reports only the results of the most significant tests.

5.1 First Test

Here we run the serial Hernquist’s code on CONVEX machine with, on average, 40% CPU, so that the time-step duration was about 55 sec. Using a full dedicated Sun Sparc 2 the time-step duration was about 172 sec.

5.2 Second Test

Using CAPANIC we performed three runs using 2, 4 and 8 tasks spawned on the CONVEX, with 4000, 2000 and 1000 bodies for each task, respectively. The following figure show the results.

As reported in the figure, we can distinguish four phases. In the A phase, using only the local bodies, the tasks form a local tree. The computational time spent in this phase depends on two factors: the number of bodies assigned to each task, which decreases as the number of spawned tasks increase, and the total CPU time, that increase as the number of spawned task increase, although the CPU time for each task decrease from 35% (2 spawned task) to 11% (8 tasks).

In the B phase, the tasks send and receive the information from each other task of the application. For each bisector of the splitted domain the cells of the local tree in each task are checked: those which do not satisfy a Domain Opening criterion (DOC) are enqueued for sending, while those which satisfy the DOC are opened and their daughters are inspected. Then the task sends the cell properties to the processor set on the other side of the bisectors. After this step, it receives cell properties from all the tasks of the application. During this phase the computational time is negligible and we can consider this time to be dominated by the time of the communication phase.

In the C phase, using the received cells, the task builds the locally essential tree (DOC). For each local body, traversing the locally essential tree, the force acting on it is evaluated and body properties are updated. The computational time spent in this phase depends on the same factors of the A phase.

In the D phase, local bodies that are out of the spatial region assigned to the task, are deleted from the list of local bodies and delivered to the tasks that have the spatial region including the new bodies position (body migration phase). At the same time a task receives bodies from the other task. During this phase the computational time is negligible and we can consider this time to be dominated by the communication phase.

We can note that the communication and synchronization phases (B and D phases) increase from 2.3% of the total time-step (2 tasks) to 38.6% (8 tasks). This is essentially due to the load of the PVM daemon that serves all the pvm calls, whereas the time for the computational phase decrease from 97.7% to 61.4% of the total time step. The time step duration decrease from 35.03 sec to about 40 sec as the number of spawned tasks on the same host increases.

5.3 Third Test

We have spawned 2 tasks: 1 task on Convex C210 host (using 45% CPU time) with 6300 bodies and 1 task on Sun Sparc 2 host (using 90% CPU time) with 1700 bodies. We have verified that with this choice the workload is approximately the same in both tasks, and
we obtain the results shown in the following figure:

We can note that this test produces results similar to the previous one using 2 task spawned on the Convex. The time spent in the B and D phases \( T(\text{comm}) \) depends on three factors: \( T(l) \), the latency time due to the PVM software, \( T(n) \) the network transfer time and \( T(s) \), the waiting time for synchronization. We have:

\[
T(\text{comm}) = T(l) + T(n) + T(s) \tag{5}
\]

During the run the total network capability was used for the communication phase. For the task spawned on the Convex the following results were obtained:

\( T(l)=T(n); T(l)=0.17 \text{ sec}; T(s) \) was negligible

For the task spawned on Sun Sparc 10 host the following data were evaluated:

\[
T(l) = T(n); T(l) = 0.17 \text{sec}; T(s) = 8.9sT(n) \approx 1.51 \text{sec} \tag{6}
\]

5.4 Fourth Test

We have spawned 7 tasks: 1 task on Convex machine using 50% CPU time with 2462 bodies; 1 task for each Sun Station of the virtual machine (full dedicated to run the tasks). The Sun Sparcclassic and the Sun Sparc2 machines with 667 bodies (667 x 4 = 2668 bodies); the Sun Sparc 10 (first generation) with 1230 bodies and the Sun Sparc 10 (last generation) 1640 bodies. Using this domain distribution the load was almost equally balanced between the tasks, and we obtain the following results:

It is interesting to observe that, in comparison with the second test using 8 task on Convex, the communication and synchro phase decrease from 15.3 sec. to 6.3 sec (considering the slowest machines), and the following results for the speed-up \( S \) were obtained:

\[
S_1 = \frac{T(\text{serial code on Convex})}{T(7 \text{ spawned tasks on the virtual machine})} = 1.98 \tag{7}
\]

and

\[
S_2 = \frac{T(\text{serial code on SunSparc 2})}{T(7 \text{ spawned tasks on the virtual machine})} = 6.2 \tag{8}
\]

where \( T(\text{machine}) \) is the time step duration. In the CAPANIC application \( T(\text{machine}) \) can be considered as the sum of the computational time \( T(\text{comp}) \) and the communication and synchronization phase \( T(\text{comm}) \). Depending on the host were the task was running \( T(\text{comm}) = T(l) + T(n) + T(s) \) we derive the following values:

- Sun Sparcstation 2: \( T(s) \) negligible; \( T(n) = 2*T(l) = 4.2 \text{ sec.} \)
- Sun Sparcstation 10: \( T(s) = 5.2 \text{ sec}; \ T(n) = 2*T(l) = 4.2 \text{ sec.} \)
Convex C210: T(s)= 7 sec;
T(n)= 2*T(l) = 4.2 sec.

6 Summary and Future Prospects.

The results presented in the preceding section demonstrate the efficiency of the PVM package in parallelizing an highly adaptive, dynamically changing algorithm like the Barnes-Hut tree application. Our tests show that the total speed-up rises to approximately 6.2 for our inhomogeneous cluster. It is true that we evolved our system only for 20 time steps, so our system had not enough time to become very inhomogeneous, but it has been observed that the load does not depend very much on the degree of inhomogeneity of the system ([14]). Probably the total number of particles is a more crucial parameter, and we plan to test CAPANIC for initial configurations having \( N > 8000 \).

We are now planning to extend the original tree algorithm to include the gas. As we said in the Introduction, this component does not affect significantly the dynamics on scales larger than those of individual galaxies. However it is the component which emits most of the visible light in the Universe, so it is important to introduce it within a code designed for cosmological simulations. An obvious choice would be to extend our CAPANIC code by “merging” it with an SPH code, but recently Motta and Wick ([11]) have proposed a particle approximation scheme to solve numerically the Fokker-Planck equation which is far more accurate and simple to implement than the SPH. At variance with the SPH the Motta-Wick algorithm is based on an approximation to an exact solution of the kinetic equations, where the fluid elements are treated as gas particles having a dynamics specified by a set of gravitational equations and fluid equations. The main problem lies in the fact that the introduction of a second class of particles brings cell-cell communications into the game, a feature which complicates the communications. We will report on this attempt in another paper.

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