Laplace Exercise

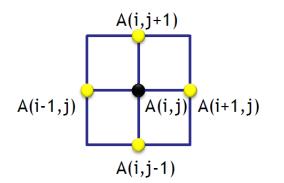
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Laplace solver (1)

- Two-dimensional Laplace equation: $\nabla^2 f(x, y) = 0$
- Discretize the Laplacian using first-order differential method and obtain the solution as following,

$$A_{k+1}(i,j) = \frac{A_k(i-1,j) + A_k(i+1,j) + A_k(i,j-1) + A_k(i,j+1)}{4}$$

• The solution on one grid only depends on the four neighbor grids:



Laplace solver (2)

- Use iterative algorithm to obtain a converged solution.
- Jacobi iterative algorithm:
- 1. Give a trial solution A based on a provided initial condition.
- 2. Calculate a new solution, that is A_new(i,j), using the old values of the four neighbor points that are stored in A.
- 3. Update the solution: A=A_new.
- 4. Iterate steps 2 and 3 until converged, i.e. max(|A_new(i,j)-A(i,j)|)<tolerance.
- 5. Finally the converged solution is stored in A.

Serial code in C (kernel)

```
while (dA > tolerance && iteration <= max_iterations) { // do until error is minimal or until max steps
for(i = 1; i <= ROWS; i++) // main calculation: average my four neighbors
  for(j = 1; j <= COLUMNS; j++) {
     A_new[i][j] = 0.25 * (A[i+1][j] + A[i-1][j] + A[i][j+1] + A[i][j-1]);
dA = 0.0; // reset largest change
for(i = 1; i <= ROWS; i++)
   for(j = 1; j <= COLUMNS; j++){
     dA = fmax( fabs(A_new[i][j]-A[i][j]), dA); // find the latest change
     A[i][j] = A_new[i][j]; // copy grid to old grid for next iteration
 iteration++;
```

Serial code in Fortran (kernel)

do while (dA > tolerance .and. iteration <= max_iterations) ! do until error is minimal or until max steps
do j=1,columns ! main calculation: average my four neighbors
do i=1,rows
A_new(i,j)=0.25*(A(i+1,j)+A(i-1,j)+A(i,j+1)+A(i,j-1))
enddo
enddo
dA=0.0 ! reset largest change
do j=1,columns
do i=1,rows
dA = max(abs(A_new(i,j) - A(i,j)), dA) ! find the latest change
A(i,j) = A_new(i,j) ! copy grid to old grid for next iteration
enddo
enddo
iteration = iteration+1
enddo

Parallelize with MPI

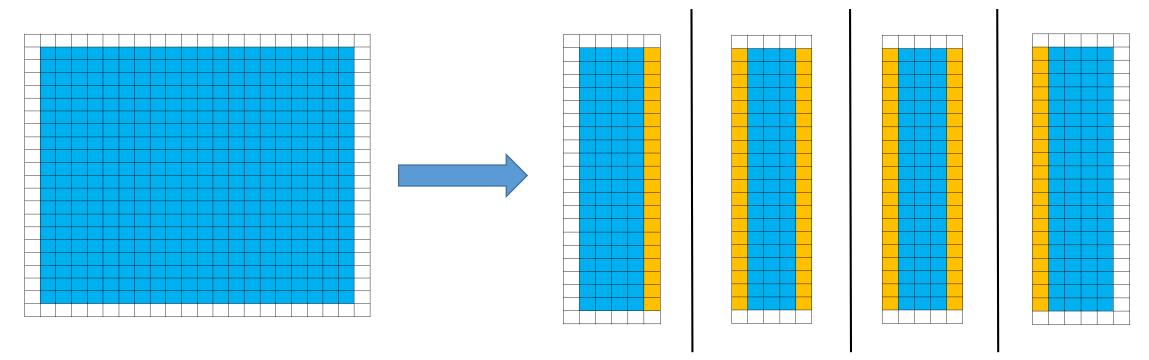
Analysis for parallelism:

- 1. Find the "hot spots", the most time-consuming parts of the code.
- 2. Decompose the grids into sub-grids. Each process owns one sub-grid.
- 3. Pass necessary data between processes. (e.g. use MPI_Send and MPI_Recv). Be careful to avoid dead locks.
- 4. Pass "shared" data between the root process and all other process (e.g. use MPI_Bcast and MPI_Reduce).

Domain Decomposition (1)

• 1D Decomposition:

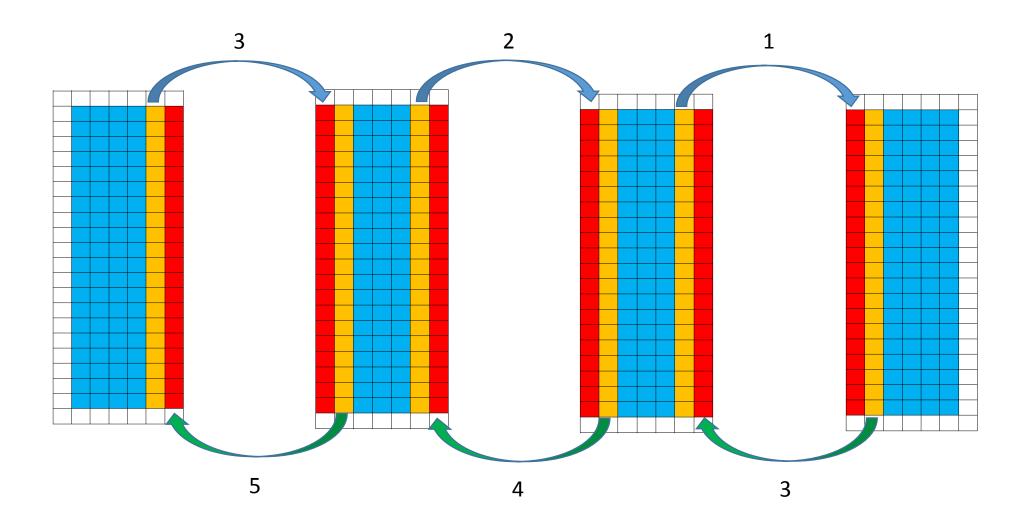
Divide columns in Fortran or divide rows in C.



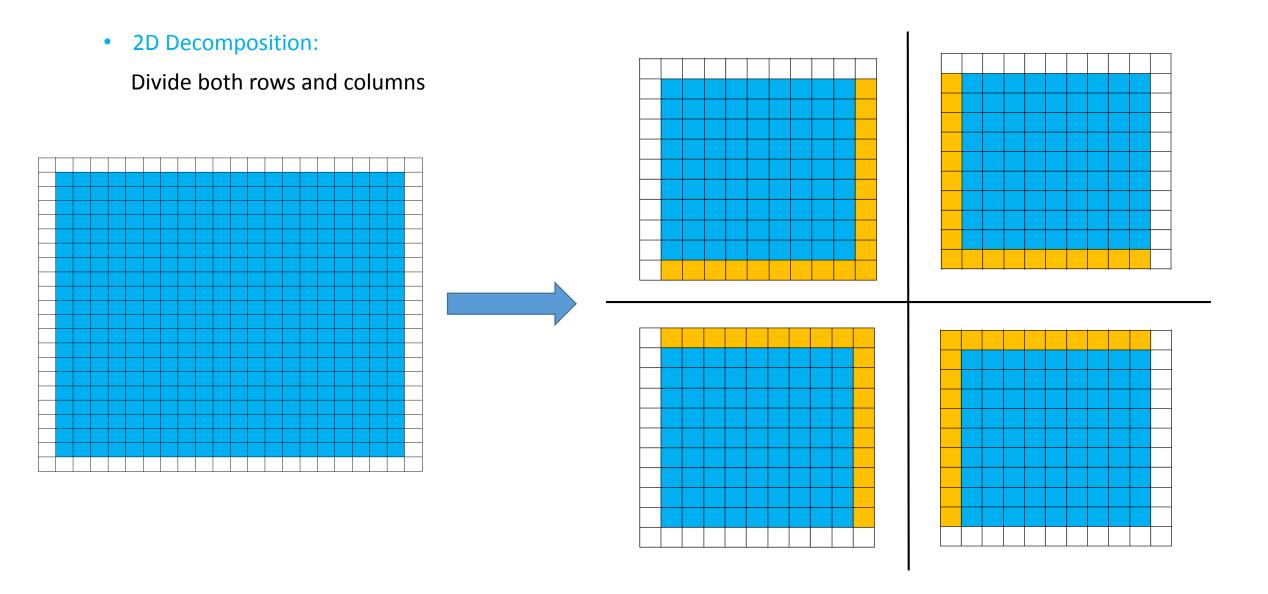
- ✓ Blue zone: The real grids.
- $\checkmark\,$ White zone: An additional layer for boundary condition.
- ✓ Yellow zone: The data on these grids need to be sent to neighbor process(es).

Ghost Zone (1)

✓ Red zone: An additional layer to receive the data from neighbor process(es). Also called "ghost zone".



Domain Decomposition (2)





✓ Send and receive row-type and column-type data.

