

MueLu: The next-generation Trilinos multigrid package

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Agenda

- Motivation for a new multigrid software package
- Current status of MueLu
- Object-oriented design for a flexible multigrid code
- User perspective of MueLu
- Examples
- Conclusions

MueLu - Objectives



Existing Multigrid Capabilities in Trilinos

ML 5.0

PRO

- Supports:
 - Smoothed aggregation
 - Petrov-Galerkin
 - AMG for H (curl)
- Mature/stable software
- Robust capabilities
- Fast implementation (target: performance/HPC)
- broad user base

CONTRA

- Non 64-bit integer
 - Only scalar type „double“
 - Only Epetra and C-based interface
- Lack of modularity (extensibility)
- Lack of tests (no unit tests)
- Duplication of functionality with other Trilinos packages

Objectives for a new Multigrid library – MueLu

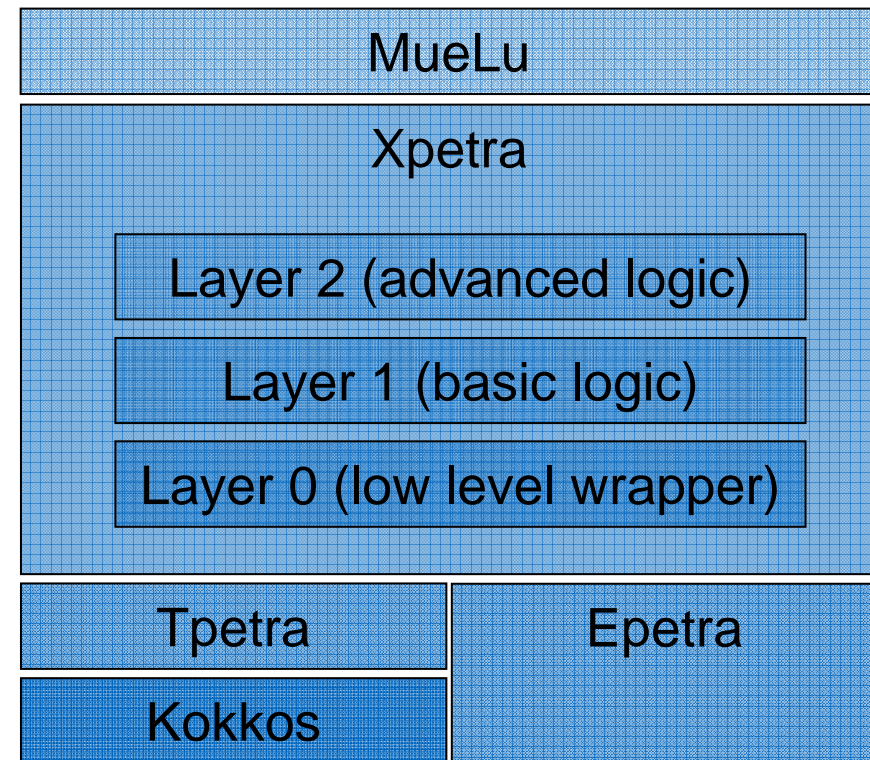
- Support for a variety of scalar types (e.g. complex, float)
- Hybrid parallelism: MPI, MPI+threads, MPI+MPI
- Support for many-core architectures
- Extensibility: facilitate development of other algorithms
 - Energy minimization methods
 - Ruge Stueben AMG
 - Geometric MG
- Preconditioner reuse to reduce setup expense
- Epetra/Tpetra look & feel for algorithms

MueLu & Xpetra - Status








Xpetra – *petra goes future?

- Wrapper for Epetra and Tpetra
 - Look & feel of Epetra and Tpetra
 - Intended to be used for porting existing Epetra-based software
 - Intended to write new Tpetra-based applications
 - Based on Tpetra user interface
- Layer concept:
 - Layer 0: low level wrapper for Epetra and Tpetra (automatically generated code)
 - Layer 1: operator views
 - Layer 2: support for blocked operators
- Future: independent Trilinos linear Algebra wrapper package (beside of Thyra?)






Status - Xpetra

- Layer 0: Epetra/Tpetra wrapper for

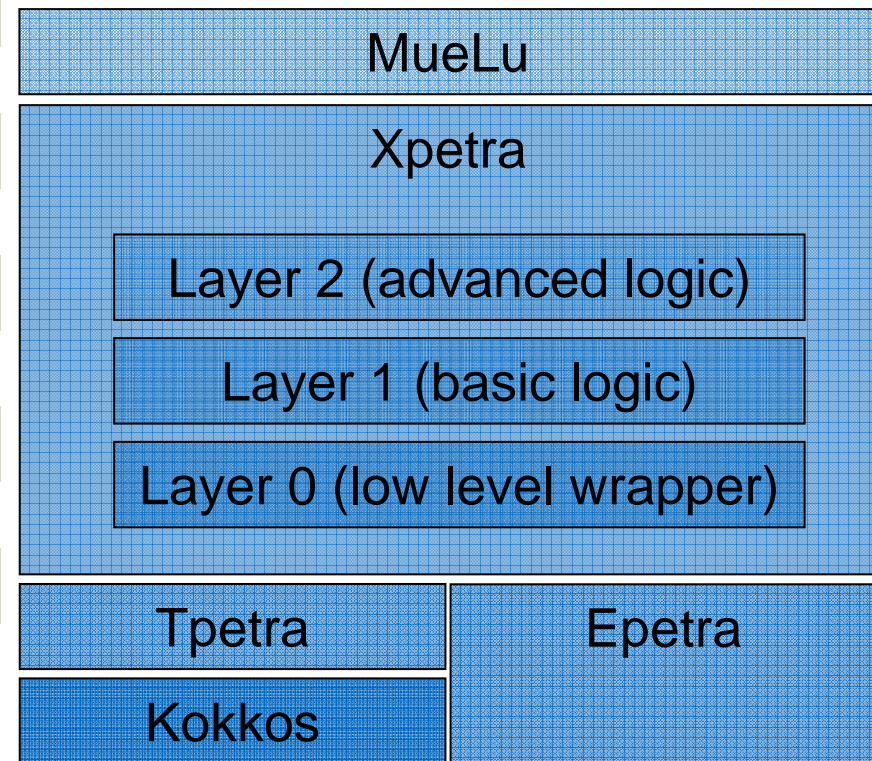
- Maps 
- (Multi)Vectors 
- CrsGraph 
- CrsMatrix 
- Export/Import 

- Layer 1: basic logic

- (Crs)Operator 
- Operator Views 
- Strided Maps 

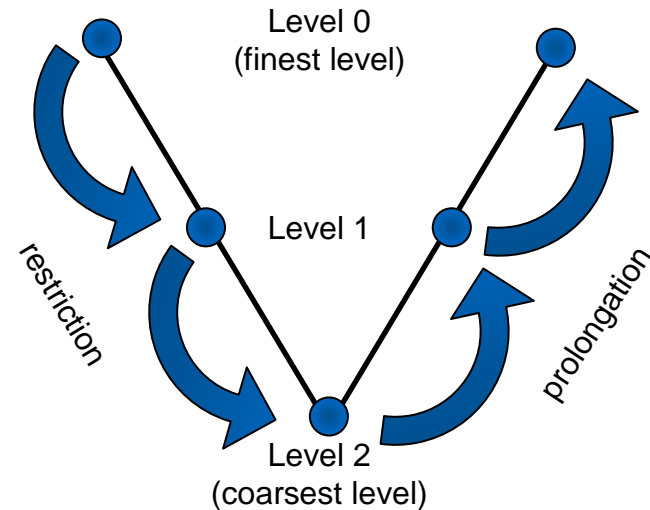
- Layer 2: extensions

- BlockedCrsOperator 

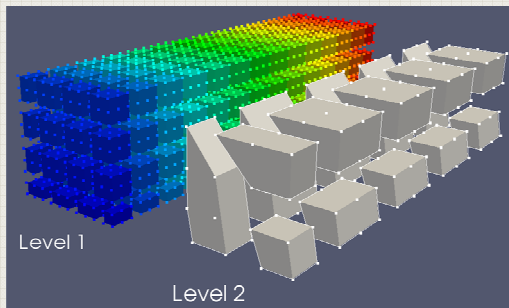


Algebraic *MultiGrid* methods

- construct a hierarchy of coarser representations
- use information from finest level problem A only
- apply smoothing methods for reducing high oscillatory error components on each level



Aggregation method



Transfer operators




- prolongation operator P
- restriction operator R
- define coarse levels

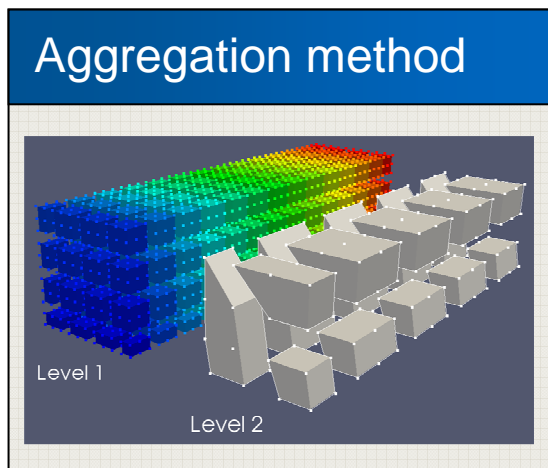
$$A_{\ell+1} = RA_{\ell}P$$

Level smoothers

- cheap smoothers for fine and intermediate levels
- direct solver on coarsest level

Status – MueLu Aggregation

- „standard“ aggregation method (with proc overlapping aggregates) 
- Simple coalescing (support for strided maps) 
- Other methods? 



Transfer operators






- prolongation operator P
- restriction operator R
- define coarse levels

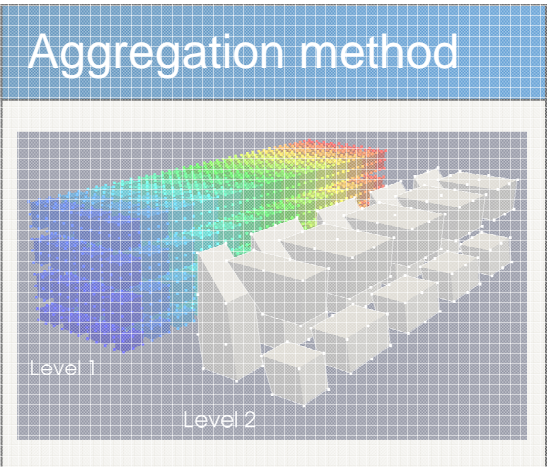
$$A_{\ell+1} = RA_{\ell}P$$

Level smoothers

- cheap smoothers for fine and intermedium levels
- direct solver on coarsest level

Status – MueLu Transfer operators

- Nonsmoothed aggregation (tentative prolongator) 
- Smoothed aggregation (SA-AMG) 
- Petrov-Galerkin smoothed aggregation (PG-AMG) 
- Energy-minimization methods (e.g. SchurComp) 
- Segregated transfer operators for block systems 



Transfer operators







- prolongation operator P
- restriction operator R
- define coarse levels

$$A_{\ell+1} = RA_{\ell}P$$

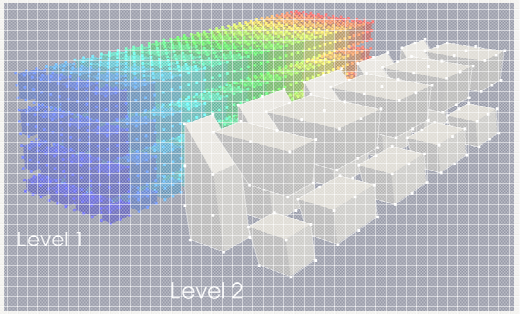
Level smoothers

- cheap smoothers for fine and intermedium levels
- direct solver on coarsest level

Status – MueLu Smoothers

- Smoother: Ifpack/Ifpack2 (Jacobi, GaussSeidel, ILU...) 
- Direct solver: Amesos/Amesos2 (KLU, Umfpack, SuperLu) 
- GaussSeidel (test implementation) 
- Block Smoothers
 - Block Gauss Seidel 
 - Braess Sarazin 
 - Teko interface 

Aggregation method



Transfer operators

- prolongation operator P
- restriction operator R
- define coarse levels

$$A_{\ell+1} = RA_{\ell}P$$

Level smoothers

- cheap smoothers for fine and intermedium levels
- direct solver on coarsest level

Status – MueLu Smoothers

- Load balancing: Zoltan
- Usage as preconditioners
 - Adapter to Belos
 - Adapter to AztecOO
- Accessible via Stratimikos



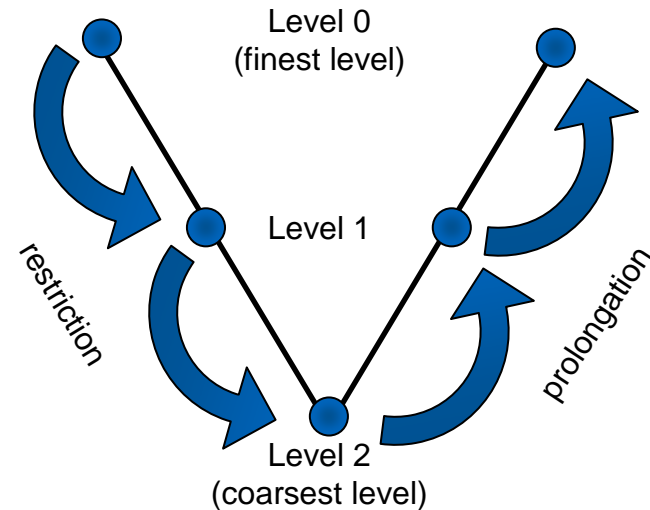
to be continued...

MueLu – OO design

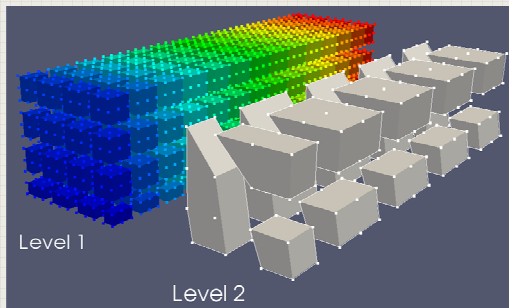


Algebraic *MultiGrid* methods

- Construct a hierarchy of coarser representations
- Use information from finest level problem A only
- Apply smoothing methods for reducing high oscillatory error components on each level



Aggregation method



Transfer operators

- prolongation operator P
- restriction operator R
- define coarse levels

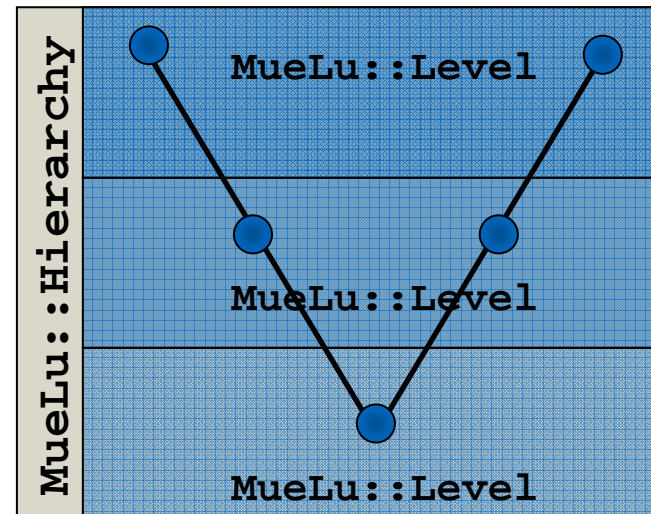
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Level smoothers

- cheap smoothers for fine and intermediate levels
- direct solver on coarsest level

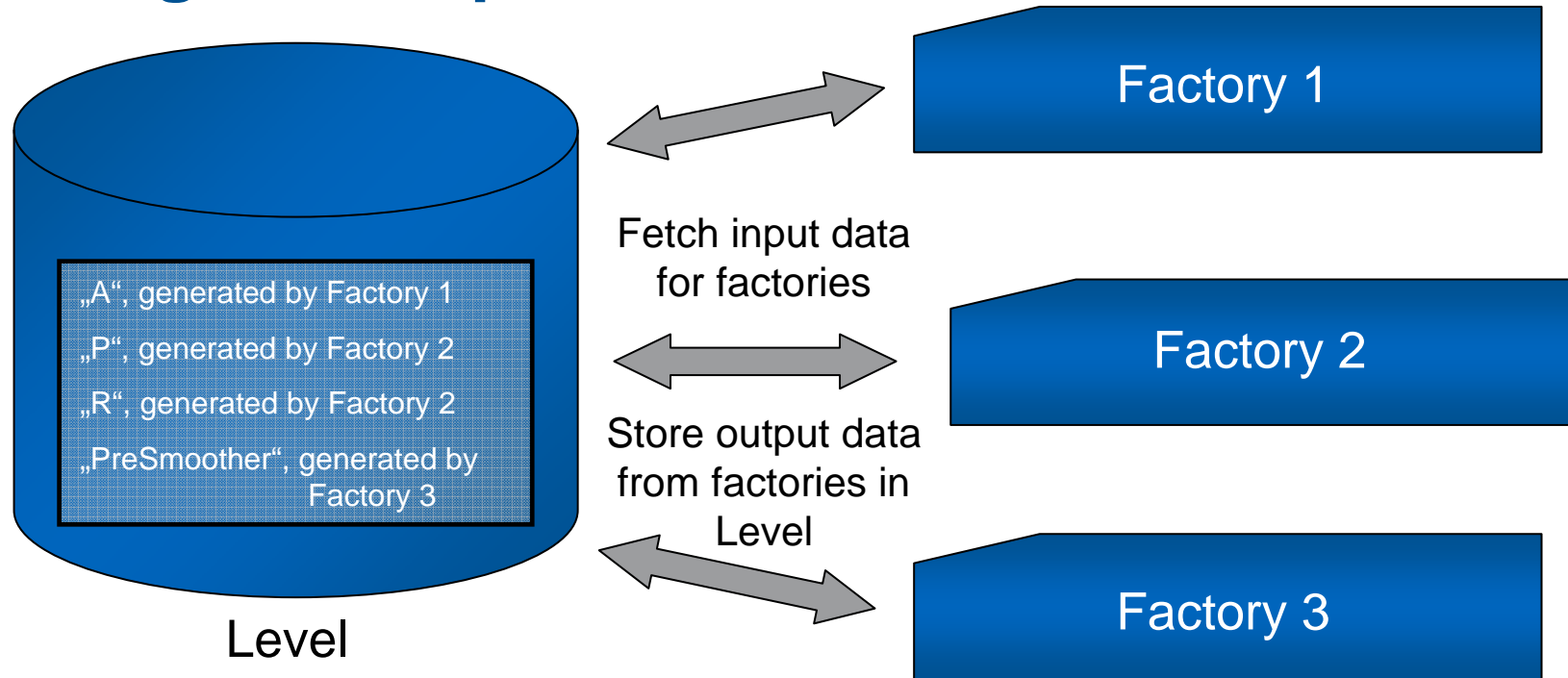
Algebraic *MultiGrid* methods – OO design

- Hierarchy object
 - Generates and stores multigrid levels
 - Provides multigrid cycles (e.g. V-cycle)
- Factory pattern
 - Factories generate components of multigrid algorithm
 - „FactoryManager“ manages dependencies between factories



Aggregation method	Transfer operators	Level smoothers
AggregationFactory Provide routines to build aggregates from graph of a matrix.	transfer operator factories Distinction between prolongation and restriction.	SmootherFactory Prototype concept: define a smoother prototype, clone a smoother prototype in the SmootherFactory

Design concept

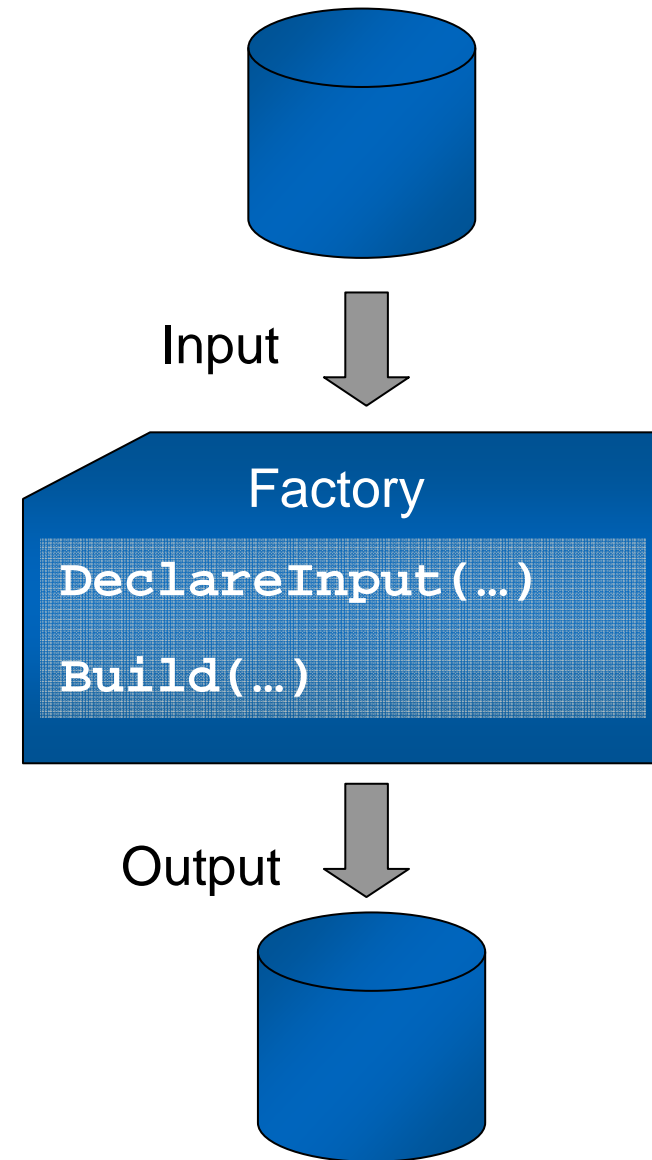


- Level: data storage
- Data uniquely determined by „variable name“ and „generating factory“
- Data automatically released/destroyed as soon as possible

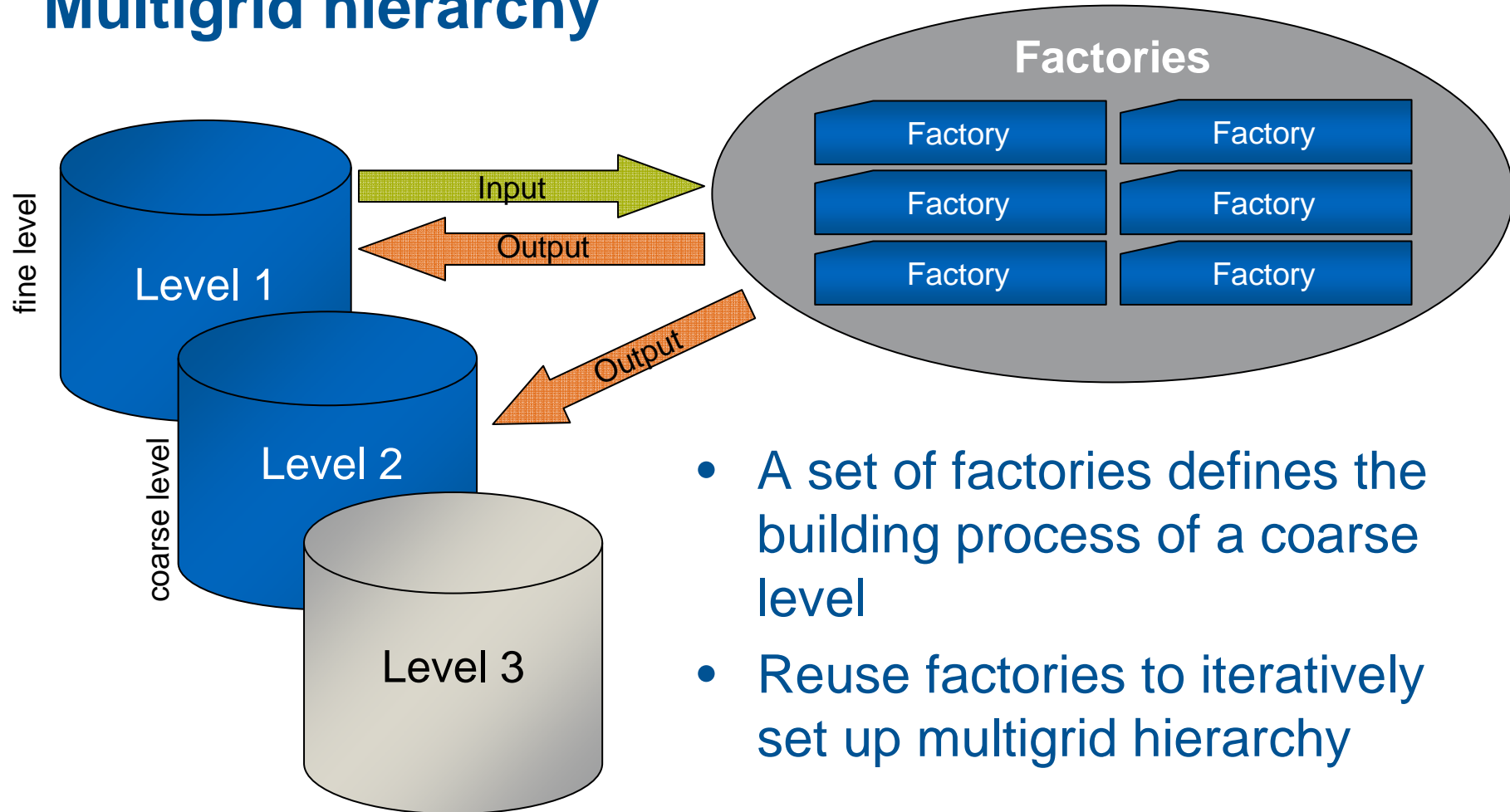
- Factories generate data using information from Level data storage
- Store generated data in Level data storage
- Dependencies handled/resolved by FactoryManager

Factories

- Factory processes input data (from Level) and generates some output data (stored in Level)
- Distinction between
 - SingleLevelFactories: e.g. Level Smoothers, AggregationFactory...
 - TwoLevelFactories: e.g. transfer factories
→ output is stored on next coarser level
- Factory can generate more than one output variables (e.g. „Ptent“ and „Nullspace“)

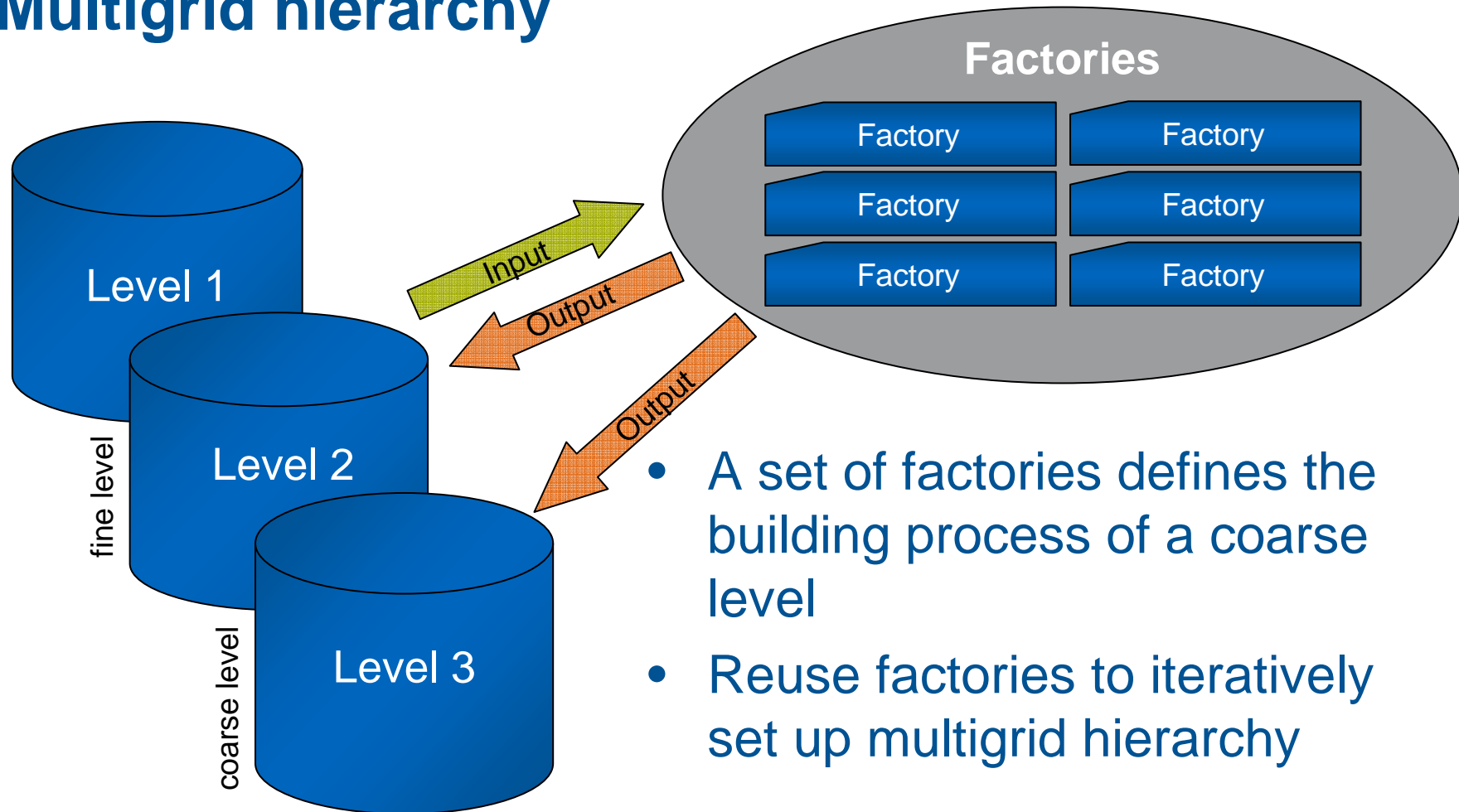


Multigrid hierarchy



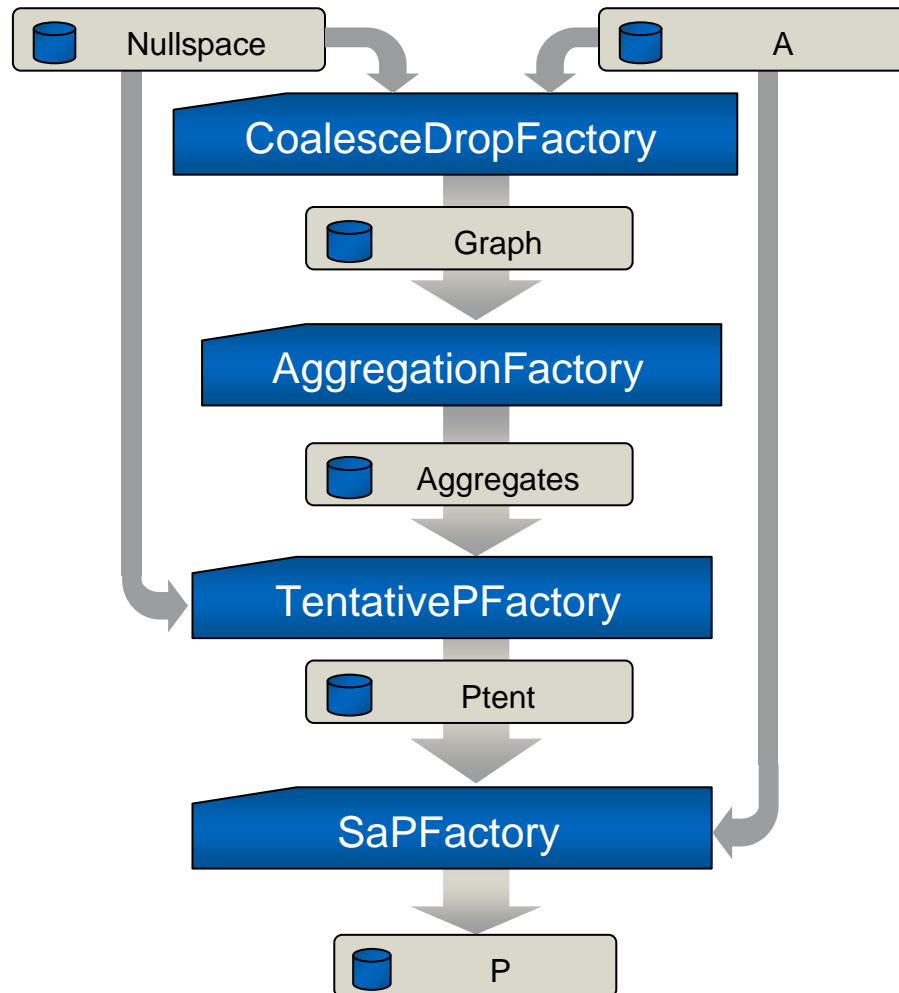
- A set of factories defines the building process of a coarse level
- Reuse factories to iteratively set up multigrid hierarchy

Multigrid hierarchy



- A set of factories defines the building process of a coarse level
- Reuse factories to iteratively set up multigrid hierarchy

Chaining factories – example: transfer operators



```
RCP<MueLu::Level> Finest = H->GetLevel();
Finest->Set("A", A);
Finest->Set("Nullspace", nullspace);
```

```
RCP<CoalesceDropFactory> dropFact =
    rcp(new CoalesceDropFactory());
```

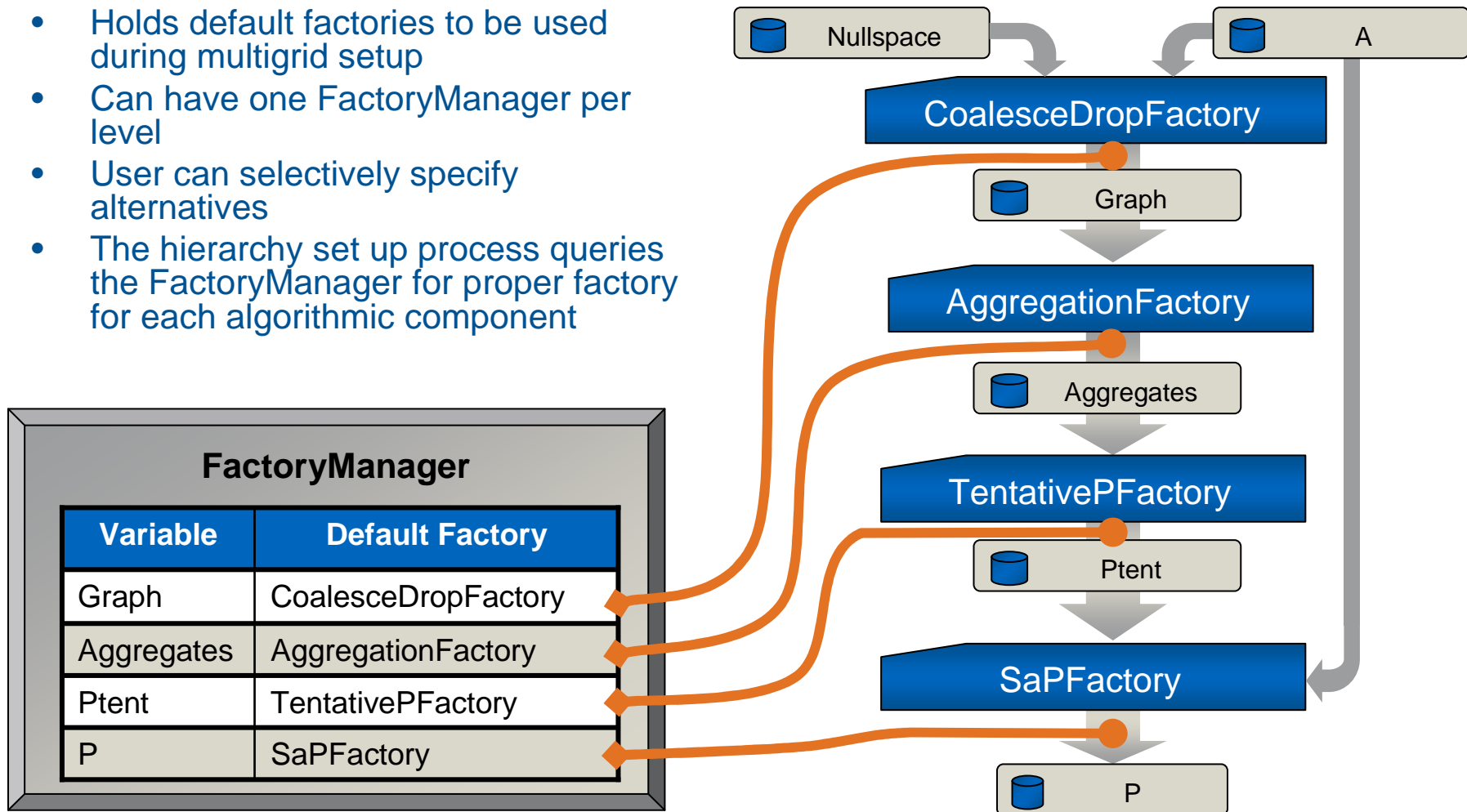
```
RCP<UCAggregationFactory> UCAggFact =
    rcp(new UCAggregationFactory(dropFact));
```

```
RCP<TentativePFactory> PtentFact =
    rcp(new TentativePFactory(UCAggFact));
```

```
RCP<SaPFactory> SaPfact =
    rcp( new SaPFactory(PtentFact) );
```

Factory manager

- Holds default factories to be used during multigrid setup
- Can have one FactoryManager per level
- User can selectively specify alternatives
- The hierarchy set up process queries the FactoryManager for proper factory for each algorithmic component



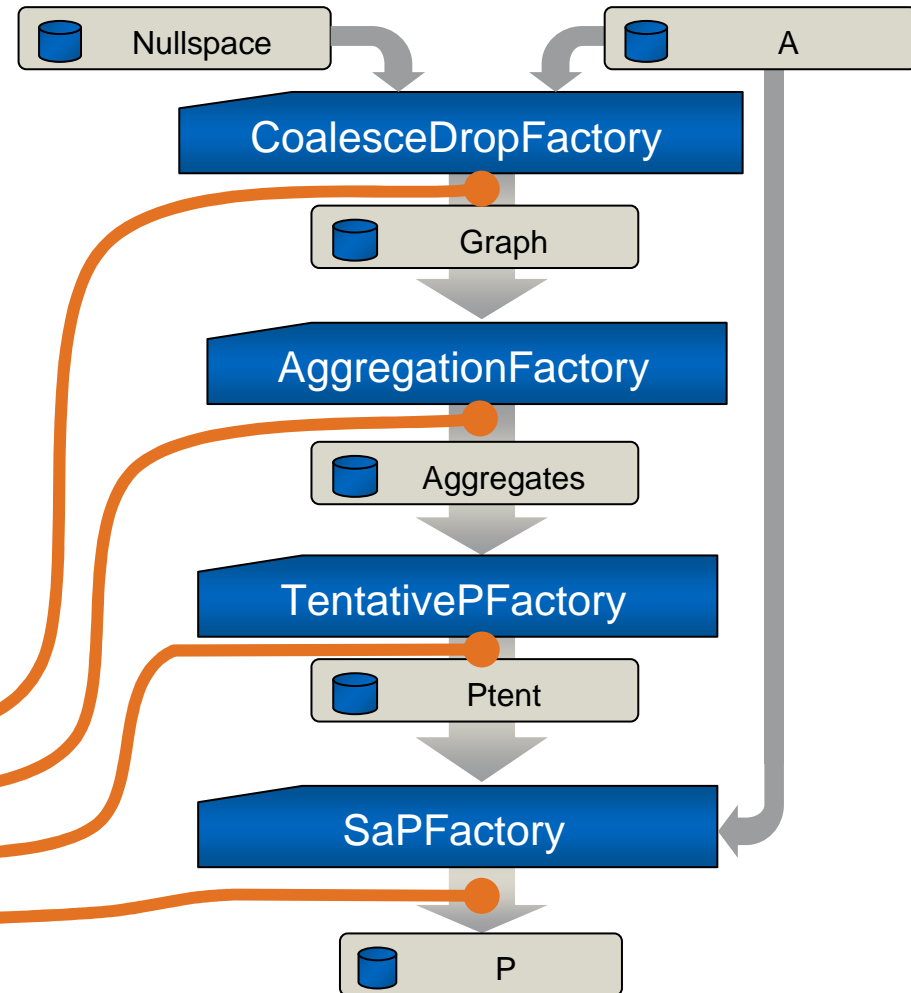
Factory manager

```

RCP<MueLu::Level> Finest = H->GetLevel();
Finest->Set("A", A);
Finest->Set("Nullspace", nullspace);

// generate smoothed aggregation prolongator
RCP<SaPFactory> SaPfact =
    rcp( new SaPFactory() );
    
```

FactoryManager	
Variable	Default Factory
Graph	CoalesceDropFactory
Aggregates	AggregationFactory
Ptent	TentativePFactory
P	SaPFactory



MueLu – user interfaces



User interfaces

- MueLu can be customized using
 - XML input files
 - Parameter lists (key-value pairs, limited backwards compatibility for ML)
 - C++ interfaces
- New/casual users
 - Minimal interface
 - Sensible defaults provided automatically
- Advanced users
 - Can customize or replace any component

MueLu – simple user interface

```
Hierarchy H(fineA); // generate hierarchy using fine level matrix
H.Setup();          // call multigrid setup: create hierarchy
H.Iterate(B,nits,X); // perform nits iterations with multigrid
                   // algorithm (V-cycle)
```

- Generate smoothed aggregation multigrid preconditioner
- Uses reasonable defaults:
 - Symmetric Gauss-Seidel (1 sweep, no damping) as pre-/postsmoother
 - Direct solver on coarsest level

Customizing the preconditioner

```
Hierarchy H(fineA); // generate hierarchy using fine level matrix
RCP<TentativePFactory> PFact = rcp(new TentativePFactory());
FactoryManager M; // generate a factory manager
M.SetFactory(„P“, PFact); // define tentative prolongator factory
// as default factory for generating P
H.Setup(M); // call multigrid setup: create hierarchy
H.Iterate(B,nits,X); // perform nits iterations with multigrid
// algorithm (V-cycle)
```

- Use tentative (non-smoothed) prolongator instead of smoothed prolongation operator
- Register changes with FactoryManager and pass to Setup

Customizing the preconditioner

```
Hierarchy H(fineA);  
  
 Teuchos::ParameterList smootherParams;  
  
 smootherParams.set(„Chebyshev: degree“, 3);  
  
 RCP<SmootherPrototype> smooProto =  
     rcp(new TrilinosSmoother(„Chebyshev“, smootherParams) );  
  
 RCP<SmootherFactory> SmooFact =  
     rcp(new SmootherFactory(smooProto));  
  
 FactoryManager M;  
  
 M.SetFactory(„Smoother“, SmooFact);  
  
 H.Setup(M);  
  
 H.Iterate(B,nits,X);
```

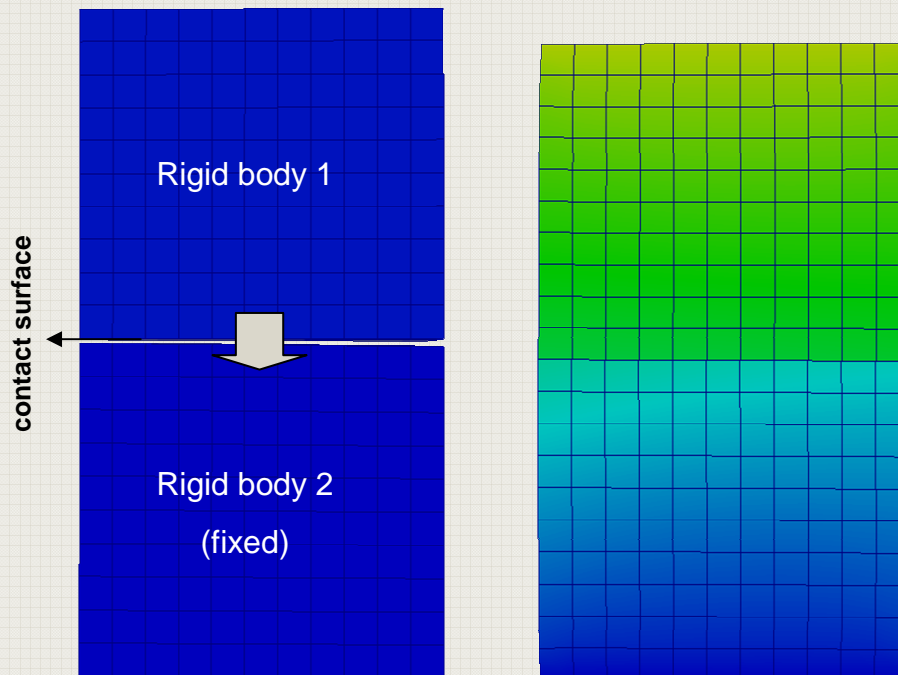
Use Chebyshev level smoother instead of SGS

MueLu – examples



Flexibility of MueLu framework

Example: Rigid body contact



- Two rigid-body contact problem
- Matrix structure before contact

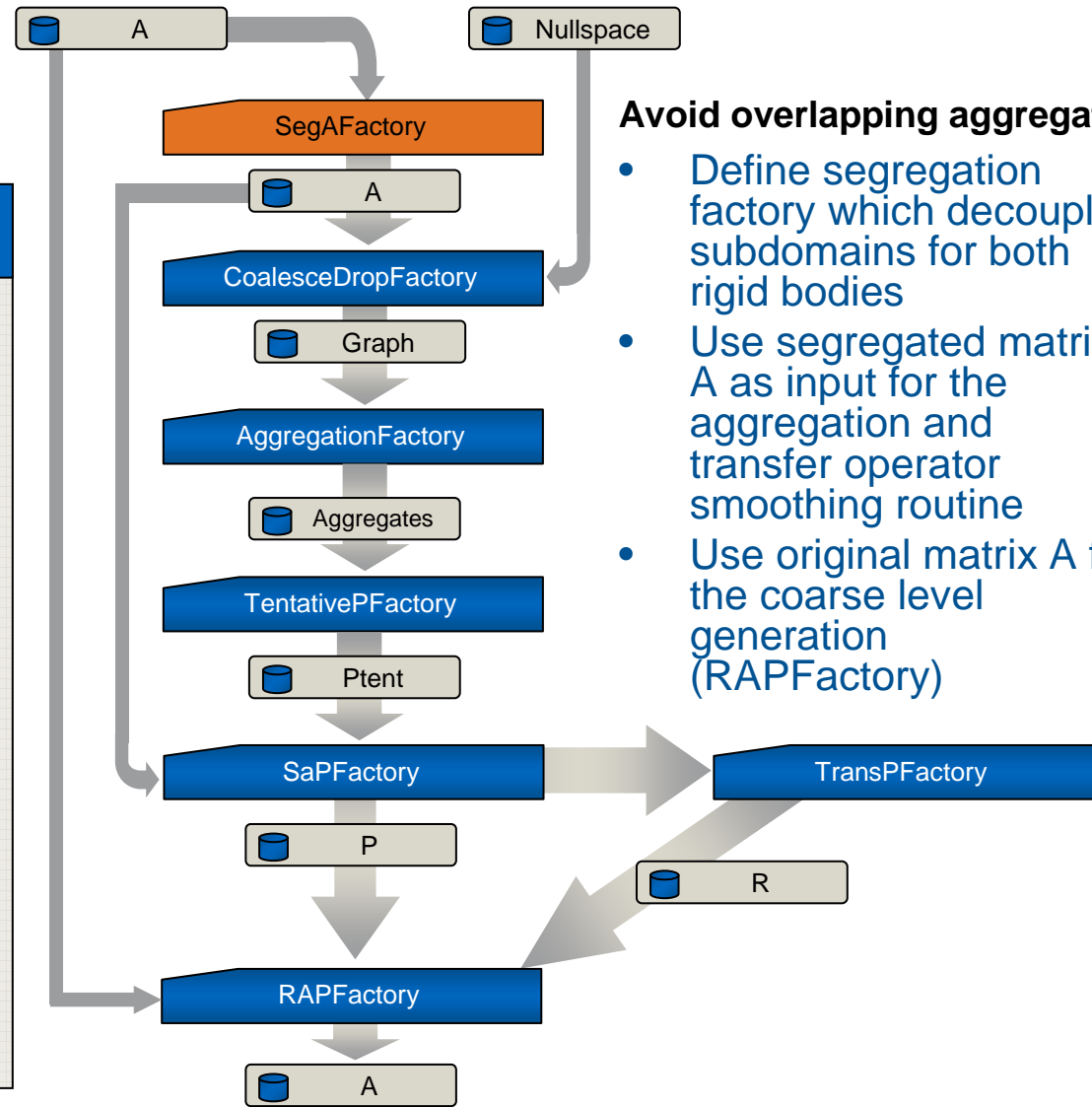
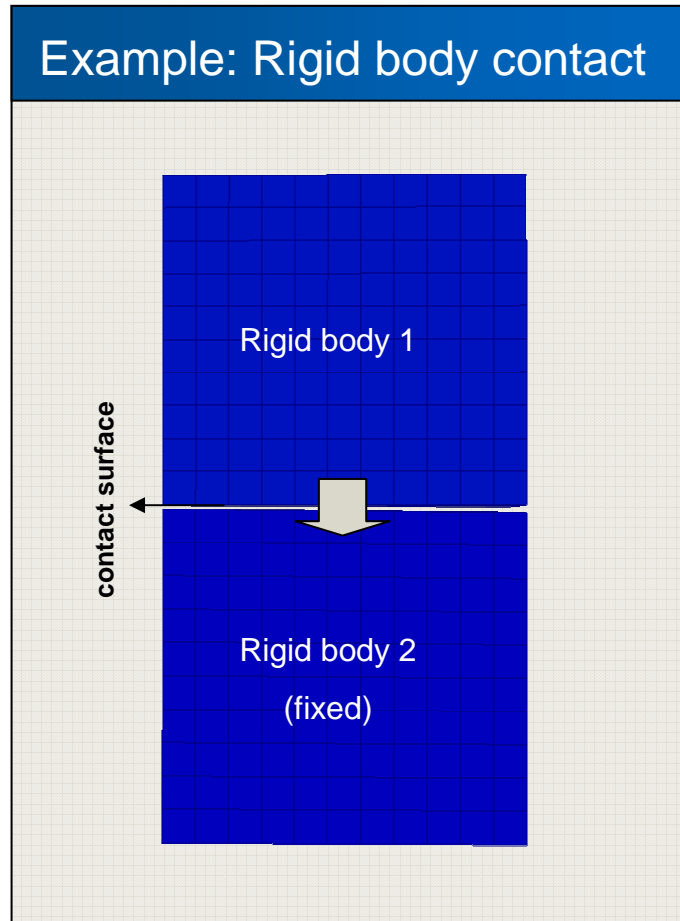
$$K_S = \begin{pmatrix} K_{11} & \\ & K_{22} \end{pmatrix}$$

- Matrix structure after contact

$$K_C = \begin{pmatrix} K_{11} + C_{11} & C_{21} \\ C_{12} & K_{22} + C_{22} \end{pmatrix}$$

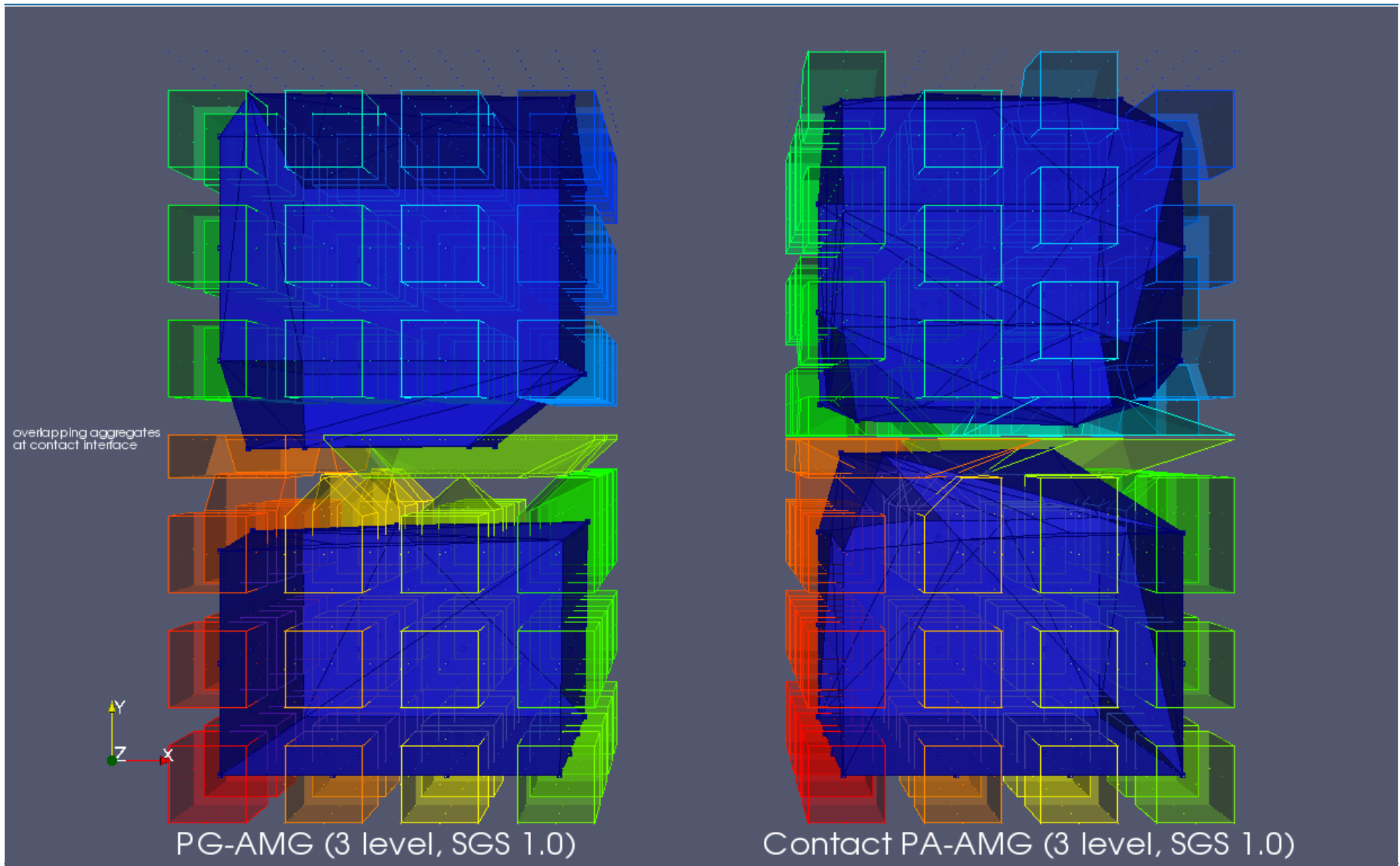
→ Overlapping aggregates

Framework

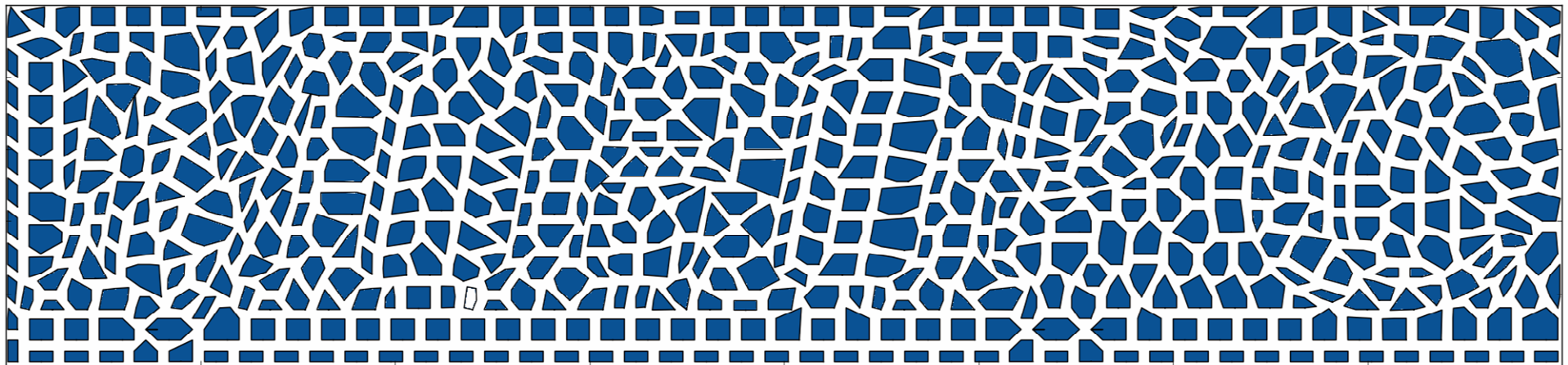
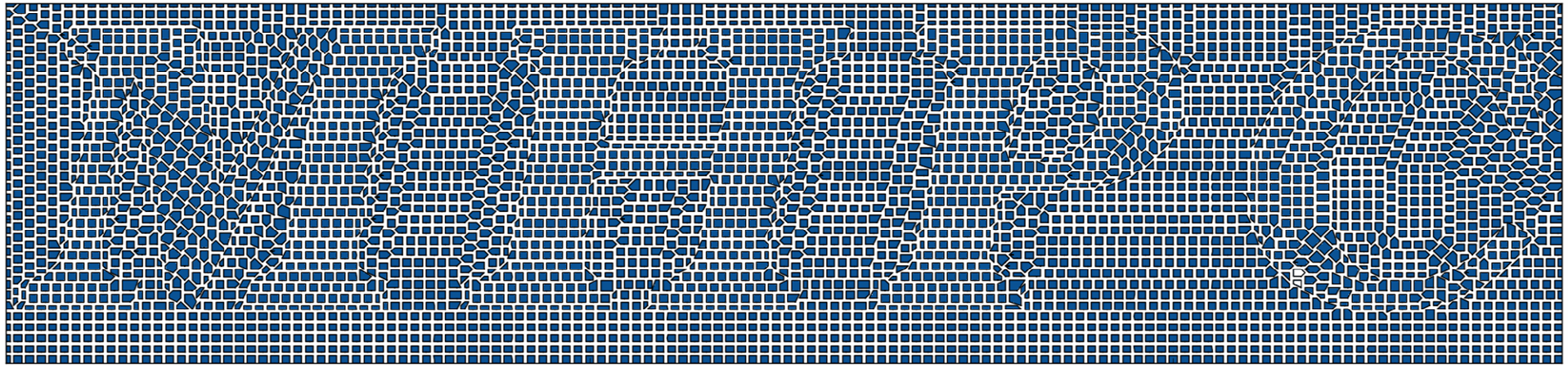


Avoid overlapping aggregates

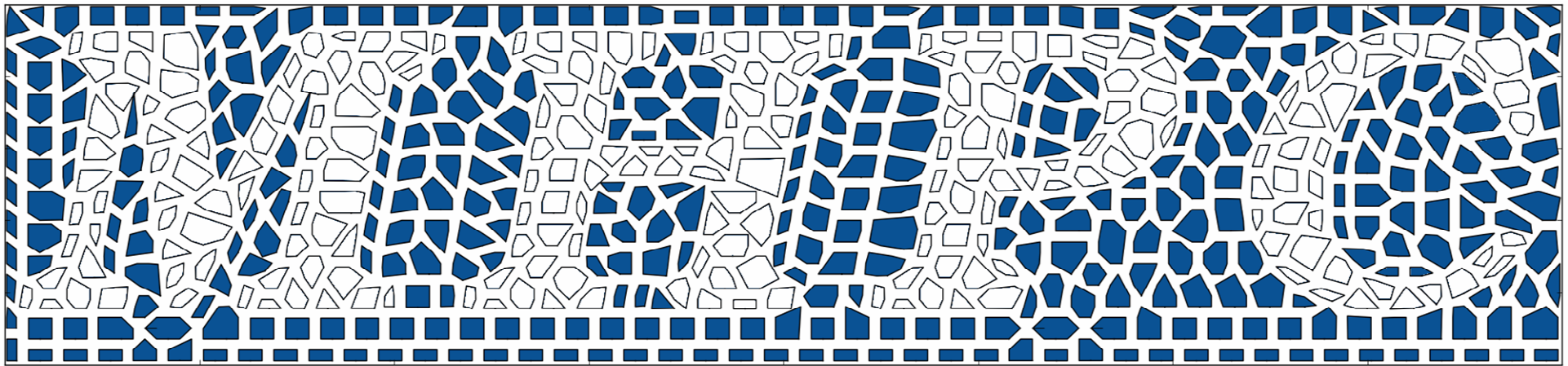
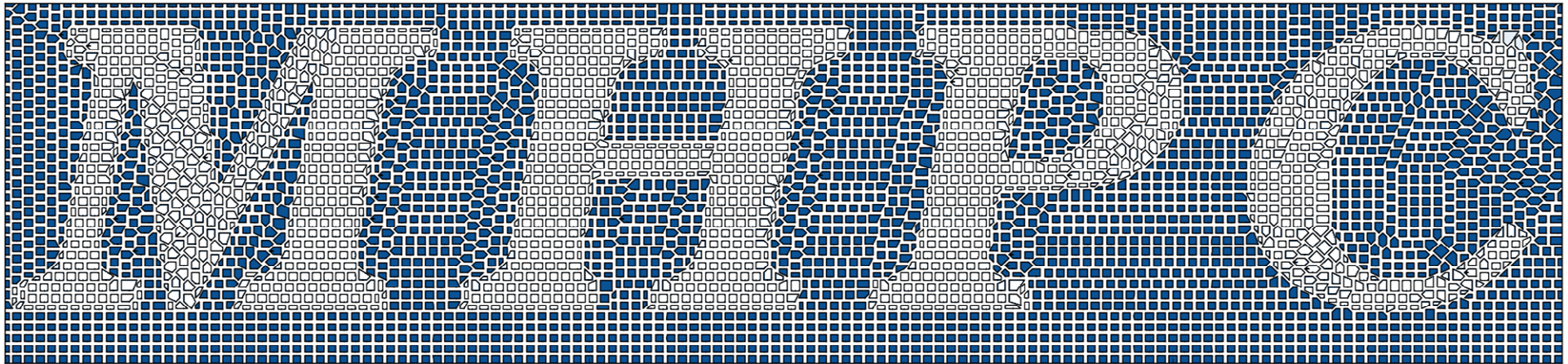
- Define segregation factory which decouples subdomains for both rigid bodies
- Use segregated matrix A as input for the aggregation and transfer operator smoothing routine
- Use original matrix A for the coarse level generation (RAPFactory)



Example 2D



Example 2D – MHPC group logo



Factory concept

- Maximum of flexibility by „chaining“ factories
- Minimum code redundancy
- construction kit for AMG preconditioners
- Future: building blocks for multiphysics AMG preconditioners

Outlook

- Improve performance of some parts
- Implement energy minimization based transfer operators
- Extend Xpetra functionality

Questions?