The Easy way to Computational Geodynamics

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Numerical Modeling and Big Data

Numerical Modellers model the physics with forward simulations. Key issues:

- Model sizes increase. 3D models can output billions of data points per timesteps. Timesteps can be thousands.
- Performance. **The computing challenge.** Scalability is the key.
- Parallel programming is important. Solving PDE’s requires fastest bandwidth available.
- Pedagogy. How and when should students and professional learn numerical modeling?
Numerical Modeling and Big Data

Numerical Modellers simulate the physics with forward simulations. Present solutions:

- Model size. Selecting and compressing the output. Dimension reduction. I will present one example. Future machine learning. Can we use entropy to measure how much to record?

- Performance. Hierarchical methods, like multigrid and multipole. I will show one example. New algorithms also welcome. Big problem.

- Parallel programming. MPI is the main tool. GPUs and MICs also used. Heterogeneous parallel computing is the future.

- Pedagogy. Python and its libraries: Numpy, Matplotlib, Cython, mpi4py, ... We don’t need Matlab anymore. Python is easier to learn and to use. New languages are emerging.
Geodynamic Motivation

**Porous systems**

SNOW, data from the Snow Avalanche Institute, Davos

**Two phase flow**

Morra et al., 2011

**Deep seismicity**

Gottardi al., 2011
The computing challenge: particle in cell

1. PDE’s solution in a lattice

   - Forward: \( p_{\text{New}} = p_{\text{Old}} + v_{\text{Old}} \Delta t \)
   - Backward: \( p_{\text{New}} = p_{\text{Old}} + v_{\text{New}} \Delta t \)
   - Centered: \( p_{\text{New}} = p_{\text{Old}} + 0.5 (v_{\text{Old}} + v_{\text{New}}) \Delta t \)

2. Particles advection

3. Projection of fields to and from the lattice

\[ F_{\text{Particle}} = \frac{(F_{N1} \times W_1 + F_{N2} \times W_2 + F_{N3} \times W_3 + F_{N4} \times W_4)/(W_1 + W_2 + W_3 + W_4)}{W_i = 1/L_i} \]
The computing challenge: particle in cell

- Scalability

  1. Finite Differences and Finite Elements span maximum three orders of magnitude in space ($10^9$ cells = $1000^3$).

  2. However particles allow increasing details. Particle advection can be immediately vectorized and do not weight on the overall computing time.

  3. Projection from and to lattice can be vectorized with a compact procedure.

- Implemented in Numerical Python. Easy to program.
The computing challenge: particle in cell

Implementation of the cell ↔ particle projections using NumPy.

```python
def projectLatticeToParticles(w1, w2, w3, w4, trIX, trIY, f, ft):
    ft[:] = (w1[:] * f[trIX[:], trIY[:]] + w2[:] * f[trIX[:], trIY[:]+1] +
             w3[:] * f[trIX[:], trIY[:]] + w4[:] * f[trIX[:], trIY[:]+1] +
             w1[:] + w2[:] + w3[:] + w4[:])
    return (ft)
```

`One line. Vectorized. Extremely fast.`

Compact.
Easy to understand and modify.
Minimum memory requirements
The computing challenge: particle in cell

- Applications to Mantle flow (nonlinear Stokes), Porous media flow (Darcy equation) and suspension dynamics.

G. Morra, from Springer Book, soon in press.

Gunawardana and Morra, submitted to Journal of Geodynamics

Vectorized Upwind scheme vs pure particles method
The computing challenge.

How is Numerical Python so fast?

1. Vectorization of most operations. NO LOOPS.
   
   In [27]: %timeit c=addArray(a,b) #standard python
   1 loops, best of 3: 639 ms per loop
   
   In [28]: %timeit c=a+b #NumPy arrays broadcasting
   100 loops, best of 3: 3.74 ms per loop

2. Cython (=C in Python) implementation of difficult routines.

3. Lower understanding of the machine operations.

4. Many extension libraries (mpi4py, pyCuda, petsc4py).
Considerations on 3D modeling

<table>
<thead>
<tr>
<th>N=L/RES</th>
<th>Number Of Elements</th>
<th>Solution Approach</th>
<th>Earth</th>
</tr>
</thead>
<tbody>
<tr>
<td>Finite Element</td>
<td>Volume Cells $O(N^3)$</td>
<td>Sparse Matrix Multigrid Inversion time $O(N^3)$</td>
<td>L= $10^4$km RES:10km</td>
</tr>
<tr>
<td>Boundary Element</td>
<td>Surface Panels $O(N^2)$</td>
<td>Dense Matrix Inversion time $O(N^2 * N^2)$</td>
<td>N= $10^3$ CPU time $O(10^9)$</td>
</tr>
</tbody>
</table>

| | | | |
| N= $10^3$ | CPU time | $O(10^{12})$ |
FEM vs. Fast Multipole BEM

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<th>Solution Approach</th>
<th>Earth</th>
<th>RES: 10km</th>
<th>Finite Element Volume Cells $O(N^3)$</th>
<th>Sparse Matrix Inversion time $O(N^3)$</th>
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<tr>
<td>Boundary Element</td>
<td></td>
<td></td>
<td>O($N^2$)</td>
<td></td>
</tr>
<tr>
<td>Surface Panels</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Multipole Inversion time</td>
<td></td>
<td>$O(2N^2 \log N)$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>CPU time</td>
<td></td>
<td></td>
<td>$O(10^7)$ p.s.</td>
<td></td>
</tr>
</tbody>
</table>

Furthermore it scales linearly on an MPI environment!
Immediate 3d modeling with NumPy

1. Tree representation

2. Fast Integration

3. Lagrangian motion

4. Cartesian representation
Immediate 3d modeling with NumPy

1. Tree representation:
   ```python
   from scipy import spatial
   x, y, z = np.mgrid[0:5, 2:8, 3:7]
   tree = spatial.KDTree(zip(x.ravel(), y.ravel(), z.ravel()))
   ```

2. Many-body calculations enable N-logN scaling.

3. Fast Integrals with NumPy

4. MPI Parallelization
Applications in global geodynamics and multiphase flow

Morra et al., PEPI, 2010

Morra et al., 2012

Morra et al., 2015
Fast computing allows large scale models

Crustal Dynamics

Every bubble made by 1000 triangles!

Homogeneous Long wave Instability

Morra et al., 2015
Learning Fast Computing

A new generation of programming languages is emerging and replacing C, C++ and Fortran. Python is the most used, but other options have emerged such as Julia and Ruby, or Java based Scala and Hadoop. Presently Python is the easiest, most compact and powerful and is replacing the glorious but not free and not open Matlab.

Some universities offer a mandatory “Introduction to Computer Science and Programming” at the beginning of every science program. Future geoscientists will use computing for every task. The earlier they familiarize with how computers “think”, the sharper they will use their computing tools.

Many tools for machine learning are now mainly interfaced with Python. For example TensorFlow, from Google, that is open source and free to use, and allows organizing visual data/model output.
Conclusions and Perspectives

• Students and professionals have now more accessible tools to learn programming, which are simple and accessible new languages.

• Also hybrid approaches such as PARTICLES IN CELL and FAST MULTIPOLe -- BOUNDARY ELEMENTS can be implemented without great overhead because can be completely vectorized.

• For example by using Python geodynamics codes, in 2D as well as in 3D, are compact, run fast, are parallelized in a straightforward way.

• Most open projects are now interfaced, and sometimes directly developed, in Python and similar.

• To use Numerical Python and associated libraries is presently the EASY WAY TO learn COMPUTATIONAL GEODYNAMICS.
New initiatives


Special Volume with numerical techniques on geodynamics.