Scientific Computing WS 2018/2019

Lecture 24

Jürgen Fuhrmann

juergen.fuhrmann@wias-berlin.de

#### TOP 500 2018 rank 1-6

Based on linpack benchmark: solution of dense linear system. Typical desktop computer:  $R_{max} \approx 100 \dots 1000 GFlop/s$ 

IOE/SC/Oak Ridge National aboratory	Summit - IBM Power System	2,397,824	143,500.0	200.794.9	9 783
nited States	AC922, IBM POWER9 22C 3.07GHz, NVIDIA Volta GV100, Dual-rail Mellanox EDR Infiniband IBM				7,700
0E/NNSA/LLNL Inited States	Sierra - IBM Power System S922LC, IBM POWER9 22C 3.1GHz, NVIDIA Volta GV100, Dual-rail Mellanox EDR Infiniband IBM / NVIDIA / Mellanox	1,572,480	94,640.0	125,712.0	7,438
lational Supercomputing Center in Vuxi :hina	Sunway TaihuLight - Sunway MPP, Sunway SW26010 260C 1.45GHz, Sunway NRCPC	10,649,600	93,014.6	125,435.9	15,371
lational Super Computer Center in Iuangzhou I <b>hina</b>	Tianhe-2A - TH-IVB-FEP Cluster, Intel Xeon E5-2692v2 12C 2.2GHz, TH Express-2, Matrix-2000 NUDT	4,981,760	61,444.5	100,678.7	18,482
wiss National Supercomputing entre (CSCS) witzerland	Piz Daint - Cray XC50, Xeon E5- 2690v3 12C 2.6GHz, Aries interconnect, NVIDIA Tesla P100 Cray Inc.	387,872	21,230.0	27,154.3	2,384
0E/NNSA/LANL/SNL Inited States	Trinity - Cray XC40, Xeon E5- 2698v3 16C 2.3GHz, Intel Xeon Phi 7250 68C 1.4GHz, Aries interconnect Cray Inc.	979,072	20,158.7	41,461.2	7,578
	OE/NNSA/LLNL nited States ational Supercomputing Center in usi hina ational Super Computer Center in uangzhou wiss National Supercomputing enre (CSCS) witzertand OE/NNSA/LANL/SNL nited States	Mellanox EDR Infiniband IBM           OE/NNSA/LLNL         Sierra - IBM Power System System System System System IBM / NVDLA Volta Ovula - Init Mellanox EDR Infiniband IBM / NVDLA (Mellanox IBM / NVDLA (Mellanox Surway SyS2010 2600 1.45GHz, Surway	Mellanox EDR Infiniband IBM     Mellanox EDR Infiniband IBM       OE/NNSA/LLNL nited States     Sierra - IBM Power System Sy222.6.10HP POWERY 222.3.10Hz, NVDIDA Viata DV10, Dual-rain Mellanox EDR Infiniband IBM / NVDIDA/ Mellanox     1,572,480       ational Supercomputing Center in Uxi Ninia     Sumway SW22010 2600 1.450Hz, Sumway SW22010 260 1.450Hz, Sumway SW22010 2.450Hz, Sumway SW22010 2.450Hz, Su	Mellanox EDR Infiniband IBM       Mellanox EDR Infiniband IBM         OE/NNSA/LLNL INTEG       Sierra - IBM Power System SyzEL, IBM POWER 222 3.10Hz, NVIDA Vota CV100, Dual-radii Mellanox EDR Infiniband IBM / NVIDA/ Mellanox       1,572.480       94,640.0         ational Supercomputing Center in Uxi Inina       Sumway TaihuLight - Sumway MPP, Sumway SW26010 2800: 1.450Hz, Sumway SW26010 2800: 1.450Hz, Intel Xeon E5-2692V2 120 2.20Hz, IT E Express-2, Matrix-2000 NUDT       98,1760       61,444.5         ational Supercomputer Center in uanghou Inina       Taihe-22A - TH-IVB-FEP Cluster, Intel Xeon E5-2692V2 120 2.20Hz, IT E Express-2, Matrix-2000 NUDT       981,760       61,444.5         usinghou Inina       Tiahe-22A - TH-IVB-FEP Cluster, Intel Xeon E5-2692V2 120 2.20Hz, IT E Express-2, Matrix-2000 NUDT       981,760       61,444.5         UNUDT       Tiahe-22A - TH-IVB-FEP Cluster, Interconnect, NVIDIA Tesla P100       387,872       21,230.0         OE/NNSA/LANL/SNL       Trinity - Cray XC60, Xeon E5- 2696/3 162 2.30Hz, Aries Interconnect, Cray Incl.       97,072       20,158.7	Mellanoz EDR Infiniband IBM       OE/NHSA/LLNL       Sierra - IBM Power System Inted States     1,572,480     9,4640.0     125,712.0       SVDLA Volta GVUD, Duot - rail Mellanoz EDR Infiniband IBM NVDIA Volta GVUD, Duot - rail Mellanoz EDR Infiniband Surway SW2010 260C 1.450Hz, Surway SW2010 260C 1.450Hz, Intel Xeon E5-2692v2 120 2.20Hz, Intel Xeon E5-2692v2 120 2.20Hz, Inter Comet Interconnect (NVDIA Tesla P100 Cray Inc.     4,981,760     41,445.2       OE/NNSA/LANL/SNL     Pic Daint - Cray XC00, Xeon E5- 2690-01 202 46Hz, Aries Interconnect (Cray Inc.     99,072     20,158.7     41,461.2

Lecture 22 Silde 15

#### Parallelization of PDE solution

$$\Delta u = f \operatorname{in}\Omega,$$
  $u|_{\partial\Omega} = 0$   
 $\Rightarrow u = \int_{\Omega} f(y)G(x,y)dy.$ 

- Solution in  $x \in \Omega$  is influenced by values of f in all points in  $\Omega$
- $\blacktriangleright \Rightarrow$  global coupling: any solution algorithm needs global communication

#### Structured and unstructured grids

#### Structured grid



- Easy next neighbor access via index calculation
- Efficient implementation on SIMD/GPU
- Strong limitations on geometry

#### Unstructured grid



[Quelle: tetgen.org]

- General geometries
- Irregular, index vector based access to next neighbors
- Hardly feasible fo SIMD/GPU

#### Stiffness matrix assembly for Laplace operator for P1 FEM

$$egin{aligned} \mathsf{a}_{ij} &= \mathsf{a}(\phi_i,\phi_j) = \int_\Omega 
abla \phi_i 
abla \phi_j \,\, \mathsf{d} \mathsf{x} \ &= \int_\Omega \sum_{K\in\mathcal{T}_h} 
abla \phi_i|_K 
abla \phi_j|_K \,\, \mathsf{d} \mathsf{x} \end{aligned}$$

Assembly loop: Set  $a_{ij} = 0$ . For each  $K \in \mathcal{T}_h$ : For each  $m, n = 0 \dots d$ :

$$s_{mn} = \int_{K} \nabla \lambda_{m} \nabla \lambda_{n} \, dx$$
$$a_{j_{dof}(K,m), j_{dof}(K,n)} = a_{j_{dof}(K,m), j_{dof}(K,n)} + s_{mn}$$

#### Mesh partitioning

Partition set of cells in  $\mathcal{T}_h$ , and color the graph of the partitions.

Result: C: set of colors,  $\mathcal{P}_c$ : set of partitions of given color. Then:  $\mathcal{T}_h = \bigcup_{c \in \mathcal{C}} \bigcup_{p \in \mathcal{P}_c} p$ 

- Sample algorithm:
  - $\blacktriangleright$  Subdivision of grid cells into equally sized subsets by METIS (Karypis/Kumar)  $\rightarrow$  Partitions of color 1
  - $\blacktriangleright$  Create separators along boundaries  $\rightarrow$  Partitions of color 2
  - $\blacktriangleright$  "triple points"  $\rightarrow$  Partitions of color 3



# Parallel stiffness matrix assembly for Laplace operator for P1 FEM

Set  $a_{ij} = 0$ . For each color  $c \in C$ #pragma omp parallel for For each  $p \in \mathcal{P}_c$ : For each  $K \in p$ : For each  $m, n = 0 \dots d$ :  $s_{mn} = \int_K \nabla \lambda_m \nabla \lambda_n \, dx$  $a_{j_{dof}(K,m), j_{dof}(K,n)} + = s_{mn}$ 

- Prevent write conflicts by loop organization
- No need for critical sections
- Similar structure for Voronoi finite volumes, nonlinear operator evaluation, Jacobi matrix assembly

#### Linear system solution

Sparse matrices

- Direct solvers are hard to parallelize though many efforts are undertaken, e.g. Pardiso
- Iterative methods easier to parallelize
  - partitioning of vectors + coloring inherited from cell partitioning
  - keep loop structure (first touch principle)
  - parallelize
    - vector algebra
    - scalar products
    - matrix vector products
    - preconditioners

#### MPI - Message passing interface

- ▶ library, can be used from C,C++, Fortran, python
- de facto standard for programming on distributed memory systems (since  $\approx$  1995)
- highly portable
- support by hardware vendors: optimized communication speed
- based on sending/receiving messages over network
  - instead, shared memory can be used as well
- very elementary programming model, need to hand-craft communications

#### How to install

- OpenMP/C++11 threads come along with compiler
- MPI needs to be installed in addition
- Can run on multiple systems
- openmpi available for Linux/Mac (homebrew)/ Windows (cygwin)
  - https://www.open-mpi.org/faq/?category=mpi-apps
  - Compiler wrapper mpic++
    - wrapper around (configurable) system compiler
    - proper flags + libraries to be linked
  - Process launcher mpirun
- launcher starts a number of processes which execute statements independently, ocassionally waiting for each other

#### Threads vs processes

- MPI is based on *processes*, C++11 threads and OpenMP are based on *threads*.
- Processes are essentially like commands launched from the command line and require large bookeeping, each process has its own address space
- Threads are created within a process and share its address space, require significantly less bookeeping and resources
- Multithreading requires careful programming since threads share data structures that should only be modified by one thread at a time. Unlike threads, with processes there can be no write conflicts
- When working with multiple processes, one becomes responsible for inter-process communication

#### MPI Programming Style

- Generally, MPI allows to work with completely different programs
- Typically, one writes one program which is started in multiple incarnations on different hosts in a network or as different processes on one host
- MPI library calls are used to determine the identity of a running program and the region of the data to work on
- Communication + barriers have to be programmed explicitly.

#### MPI Hello world

```
// Initialize MPI.
MPI_Init ( &argc, &argv );
// Get the number of processes.
MPI_Comm_size ( MPI_COMM_WORLD, &nproc );
// Determine the rank (number, identity) of this process.
MPI_Comm_rank ( MPI_COMM_WORLD, &iproc );
if ( iproc == 0 )
{
   cout << "Number of available processes: " << nproc << "\n";
}
cout << "Hello from proc " << iproc << endl;
MPI Finalize ( );
```

- Compile with mpic++ mpi-hello.cpp -o mpi-hello
- All MPI programs begin with MPI\_Init() and end with MPI\_Finalize()
- the communicator MPI\_COMM\_WORLD designates all processes in the current process group, there may be other process groups etc.
- The whole program is started N times as system process, not as thread: mpirun -np N mpi-hello

MPI ho	tfile	
host1 host2	slots=n1 slots=n2	

- Distribute code execution over several hosts
- MPI gets informed how many independent processes can be run on which node and distributes the required processes accordingly
- MPI would run more processes than slots available. Avoid this situation !
- Need ssh public key access and common file system access for proper execution
- Telling mpi to use host file: mpirun --hostfile hostfile -np N mpi-hello

#### MPI Send

MPI\_Send (start, count, datatype, dest, tag, comm)

- Send data to other process(es)
- The message buffer is described by (start, count, datatype):
  - start: Start address
  - count: number of items
  - datatype: data type of one item
- The target process is specified by dest, which is the rank of the target process in the communicator specified by comm
- When this function returns, the data has been delivered to the system and the buffer can be reused. The message may not have been received by the target process.
- The tag codes some type of message

MPI\_Recv(start, count, datatype, source, tag, comm, status)

- Waits until a matching (on source and tag) message is received from the system, and the buffer can be used.
- source is rank in communicator specified by comm, or MPI\_ANY\_SOURCE
- status contains further information
- Receiving fewer than count occurrences of datatype is OK, but receiving more is an error.

MPI\_Bcast(start, count, datatype, root, comm )

- Broadcasts a message from the process with rank "root" to all other processes of the communicator
- ▶ Root sends, all others receive.

#### Differences with OpenMP

- Programmer has to care about all aspects of communication and data distribution, even in simple situations
- In simple situations (regularly structured data) OpenMP provides reasonable defaults. For MPI these are not available
- For PDE solvers (FEM/FVM assembly) on unstructured meshes, in both cases we have to care about data distribution
- We need explicit handling of data at interfaces with MPI, while with OpenMP, possible communication is hidden behind the common address space

## TOP 500 2018 rank 7-13

Rank	Site	System	Cores	(TFlop/s	) (TFlop/s	) (kW)
7	National Institute of Advanced Industrial Science and Technology (AIST) Japan	Al Bridging Cloud Infrastructure [ABCI] - PRIMERGY CX2570 M4, Xeon Gold 6148 202 2.46Hz, NVIDIA Tesla V100 SXM2, Infiniband EDR Fujitsu	391,680	19,880.0	32,576.6	1,649
8	Leibniz Rechenzentrum Germany	SuperMUC-NG - ThinkSystem SD530, Xeon Platinum 8174 24C 3.1GHz, Intel Omni-Path Lenovo	305,856	19,476.6	26,873.9	
9	DOE/SC/Oak Ridge National Laboratory United States	Titan - Cray XK7, Opteron 6274 16C 2.200GHz, Cray Gemini interconnect, NVIDIA K20x Cray Inc.	560,640	17,590.0	27,112.5	8,209
10	DOE/NNSA/LLNL United States	Sequoia - BlueGene/Q, Power BQC 16C 1.60 GHz, Custom IBM	1,572,864	17,173.2	20,132.7	7,890
11	DOE/NNSA/LLNL United States	Lassen - IBM Power System S922LC, IBM POWER9 22C 3.1GHz, Dual-rail Mellanox EDR Infiniband, NVIDIA Tesla V100 IBM / NVIDIA / Mellanox	248,976	15,430.0	19,904.4	
12	DOE/SC/LBNL/NERSC United States	Cori - Cray XC40, Intel Xeon Phi 7250 68C 1.4GHz, Aries interconnect Cray Inc.	622,336	14,014.7	27,880.7	3,939
13	Korea Institute of Science and Technology Information Korea, South	Nurion - Cray CS500, Intel Xeon Phi 7250 68C 1.4GHz, Intel Omni- Path	570,020	13,929.3	25,705.9	

[Source:www.top500.org ]

#### Parallel paradigms



SIMD

[Source: computing.llnl.gov/tutorials]

- "classical" vector systems: Cray, Convex ...
- Graphics processing units (GPU)

#### MIMD Multiple Instruction Multiple Data



[Source: computing.llnl.gov/tutorials]

- Shared memory systems
  - IBM Power, Intel Xeon, AMD Opteron . . .
  - Smartphones . . .
  - Xeon Phi R.I.P.
- Distributed memory systems
  - interconnected CPUs

#### Shared memory programming: pthreads

- Thread: lightweight process which can run parallel to others
- pthreads (POSIX threads): widely distributed
- cumbersome tuning + syncronization
- basic structure for higher level interfaces

```
#include cpthread.h>
yoid *Pintello(yoid *threadid)
{ long tid = (long)threadid;
printf("Hello World! It's me, thread #%ld!\n", tid);
pthread_exit(NULL);
}
int main (int argc, char *argy[])
{
pthread_t threads[NUM_THREADS];
int rc; long t;
for(t=0; t<NUM_THREADS; t++)
{
    rint frim main: creating thread %ld\n", t);
    rc = pthread_create(&threads[t], NULL, PrintHello, (void *)t);
    if (rc) {printf("ERROR; return code from pthread_create() is %d\n", rc); exit(-1);}
pthread_exit(NULL);
</pre>
```

Source: computing.llnl.gov/tutorials

compile and link with

gcc -pthread -o pthreads pthreads.c

## SIMD Hardware: Graphics Processing Units (GPU)



[Source: computing.llnl.gov/tutorials]

- Principle useful for highly structured data
- Example: textures, triangles for 3D graphis rendering
- During the 90's, Graphics Processing Units (GPUs) started to contain special purpose SIMD hardware for graphics rendering
- 3D Graphic APIs (DirectX, OpenGL) became transparent to programmers: rendering could be influenced by "shaders" which essentially are programs which are compiled on the host and run on the GPU



## General Purpose Graphics Processing Units (GPGPU)

- Graphics companies like NVIDIA saw an opportunity to market GPUs for computational purposes
- Emerging APIs which allow to describe general purpose computing tasks for GPUs: CUDA (Nvidia specific), OpenCL (ATI/AMD designed, general purpose), OpenACC based on compiler directives
- GPGPUs are accelerator cards added to a computer with own memory, many vector processing pipelines and special bus interconnect (NVidia Quadro GV100: 32GB +5120 units, NVLink; Tensor cores)
- CPU-GPU connection via mainbord bus / special link



# GPU Programming paradigm

- ► CPU:
  - Sets up data
  - Triggers compilation of "kernels": the heavy duty loops to be executed on GPU
  - Sends compiled kernels ("shaders") to GPU
  - Sends data to GPU, initializes computation
  - Receives data back from GPU
- GPU:
  - Receive data from host CPU
  - Run the heavy duty loops in local memory
  - Send data back to host CPU
- ▶ For high performance one needs explicit management of these steps
- Bottleneck: Data transfer CPU  $\leftrightarrow$  GPU
- High effiency only with good match between data structure and layout of GPU memory (2D rectangular grid)

## **NVIDIA Cuda**

- Established by NVIDIA GPU vendor
- Works only on NVIDIA cards
- Claimed to provide optimal performance

## CUDA Kernel code

- The kernel code is the code to be executed on the GPU aka "Device"
- It needs to be compiled using special CUDA compiler

```
#include <cuda runtime.h>
/*
* CUDA Kernel Device code
 *
* Computes the vector addition of A and B into C.
* The 3 vectors have the same
 * number of elements numElements.
 */
global void
vectorAdd(const float *A, const float *B, float *C, int numElements)
{
    int i = blockDim.x * blockIdx.x + threadIdx.x:
    if (i < numElements)
    ſ
        C[i] = A[i] + B[i];
    }
}
```

## CUDA Host code I

```
int main(void)
{ int numElements = 50000;
    size_t size = numElements * sizeof(float);
    // Allocate host vectors
    float *h A = (float *)malloc(size);
    float *h B = (float *)malloc(size);
    float *h_C = (float *)malloc(size);
    // Initialize the host input vectors
    for (int i = 0; i < numElements; ++i)</pre>
    Ł
        h_A[i] = rand()/(float)RAND_MAX;
        h B[i] = rand()/(float)RAND MAX;
    }
    // Allocate device vectors
    float *d A = NULL;
    float *d B = NULL:
    float *d C = NULL:
    assert(cudaMalloc((void **)&d_A, size)==cudaSuccess);
    assert(cudaMalloc((void **)&d_B, size)==cudaSuccess);
    assert(cudaMalloc((void **)&d C, size)==cudaSuccess);
    . . .
```

## CUDA Host code II

```
. . .
cudaMemcpy(d_A, h_A, size, cudaMemcpyHostToDevice);
cudaMemcpy(d B, h B, size, cudaMemcpyHostToDevice);
// Launch the Vector Add CUDA Kernel
int threadsPerBlock = 256:
int blocksPerGrid =(numElements + threadsPerBlock - 1)
                   / threadsPerBlock;
vectorAdd<<<blocksPerGrid, threadsPerBlock>>>(d A, d B, d C, numElements);
assert(cudaGetLastError()==cudaSuccess);
cudaMemcpy(h C, d C, size, cudaMemcpyDeviceToHost);
cudaFree(d A);
cudaFree(d B);
cudaFree(d_C);
free(h A);
free(h B):
free(h C);
cudaDeviceReset():
```

# OpenCL

- "Open Computing Language"
- Vendor independent
- More cumbersome to code

## Example: OpenCL: computational kernel

```
__kernel void square(
    __global float* input, __global float* output)
{
    size_t i = get_global_id(0);
    output[i] = input[i] * input[i];
}
```

Declare functions with \_\_kernel attribute Defines an entry point or exported method in a program object

Use address space and usage qualifiers for memory Address spaces and data usage must be specified for all memory objects

Built-in methods provide access to index within compute domain Use get\_global\_id for unique work-item id, get\_group\_id for work-group, etc

## OpenCL: Resource build up, kernel creation

```
// Fill our data set with random float values
int count = 1024 \times 1024:
for(i = 0; i < count; i++)</pre>
    data[i] = rand() / (float)RAND MAX:
// Connect to a compute device, create a context and a command queue
cl device id device;
clGetDeviceIDs(CL DEVICE TYPE GPU, 1, &device, NULL):
cl context context = clCreateContext(0, 1, & device, NULL, NULL, NULL);
cl command gueue gueue = clCreateCommandQueue(context, device, 0, NULL);
// Create and build a program from our OpenCL-C source code
cl program program = clCreateProgramWithSource(context, 1, (const char **) &src,
                                                NULL, NULL);
clBuildProgram(program. 0. NULL, NULL, NULL, NULL);
// Create a kernel from our program
cl kernel kernel = clCreateKernel(program, "square", NULL);
```

## OpenCL: Data copy to GPU



## OpenCL: Kernel execution, result retrieval from GPU

```
// Set the arguments to our kernel, and engueue it for execution
clSetKernelArg(kernel, 0, sizeof(cl mem), &input);
clSetKernelArg(kernel, 1, sizeof(cl mem), &output);
clSetKernelArg(kernel, 2, sizeof(unsigned int), &count);
clEngueueNDRangeKernel(gueue, kernel, 1, NULL, &global, &local, 0, NULL, NULL);
// Force the command queue to get processed, wait until all commands are complete
clFinish(queue);
// Read back the results
clEnqueueReadBuffer( queue, output, CL_TRUE, 0, sizeof(float) * count, results, 0,
                     NULL, NULL );
// Validate our results
int correct = 0:
for(i = 0; i < count; i++)</pre>
    correct += (results[i] == data[i] * data[i]) ? 1 : 0:
// Print a brief summary detailing the results
printf("Computed '%d/%d' correct values!\n", correct, count);
```

# **OpenCL Summary**

- Need good programming experience and system management skills in order to set up tool chains with properly matching versions, vendor libraries etc.
  - (I was not able to get this running on my laptop in finite time...)
- Very cumbersome programming, at least as explicit as MPI
- Data structure restrictions limit class of tasks which can run efficiently on GPUs.

## Compiler directive based GPU programming

- ► OpenMP
  - ► OpenMP4.0
  - Implentation in commercial compilers
  - GCC, Clang implementations under development
- OpenACC
  - Idea similar to OpenMP: use compiler directives
  - Future merge with OpenMP initially intended, now they seem to be competitors
  - Intended for different accelerator types (Nvidia GPU ...)
  - Commercial compiler vendors, e.g. PGI (with free academic license valid one year)
  - GCC, Clang implementations under development

## OpenACC code

"Shader":

```
void vecaddgpu( float *restrict r, float *a, float *b, int n, int nrepeat)
{
    int irepeat;
    #pragma acc kernels loop present(r,a,b)
    for (irepeat=0;irepeat<nrepeat; irepeat++)
    for( int i = 0; i < n; ++i ) r[i] = a[i] + b[i] + irepeat;
}</pre>
```

Invocation from CPU

```
a = (float*)malloc( n*sizeof(float) );
b = (float*)malloc( n*sizeof(float) );
r = (float*)malloc( n*sizeof(float) );
e = (float*)malloc( n*sizeof(float) );
#pragma acc data copyin(a[0:n],b[0:n]) copyout(r[0:n])
{
    vecaddgpu( r, a, b, n, nrepeat );
}
```

Compile with PGI compiler (https://www.pgroup.com/)

```
pgcc -ta=tesla -fast -o add2 add2.c
```

### Other ways to program GPU

- Directly use graphics library
- Modern OpenGL with shaders
- ▶ WebGL: OpenGL in the browser. Uses html and javascript.

#### WebGL Example

► Gray-Scott model for Reaction-Diffusion: two species.

- U is created with rate f and decays with rate f
- U reacts wit V to more V
- V deacays with rate f + k.
- ► U, V move by diffusion

$$\begin{array}{c} 1 \xrightarrow{f} U \\ U + 2V \xrightarrow{1} 3V \\ V \xrightarrow{f+k} 0 \\ F \xrightarrow{f} 0 \end{array}$$

- Stable states:
  - ▶ No V

" Much of V, then it feeds on U and re-creates itself

▶ Reaction-Diffusion equation from mass action law:

$$\partial_t u - D_u \Delta u + uv^2 - f(1 - u) = 0$$
  
$$\partial_t v - D_v \Delta v - uv^2 + (f + k)v = 0$$

#### Discretization

• ... GPUs are fast so we choose the explicit Euler method:

$$\frac{1}{\tau}(u_{n+1} - u_n) - D_u \Delta u_n + u_n v_n^2 - f(1 - u_n) = 0$$
  
$$\frac{1}{\tau}(v_{n+1} - u_v) - D_v \Delta v_n - u_n v_n^2 + (f + k)v_n = 0$$

▶ Finite difference/finite volume discretization on grid of size *h* 

$$-\Delta u \approx \frac{1}{h^2} (4u_{ij} - u_{i-1,j} - u_{i+1,j} - u_{i,j-1} - u_{i,j+1})$$

## The shader

```
<script type="x-webgl/x-fragment-shader" id="timestep-shader">
precision mediump float;
uniform sampler2D u_image;
uniform vec2 u size;
const float F = 0.05, K = 0.062, D_a = 0.2, D_b = 0.1;
const float TIMESTEP = 1.0;
void main() {
vec2 p = gl_FragCoord.xy,
    n = p + vec2(0.0, 1.0),
     e = p + vec2(1.0, 0.0),
    s = p + vec2(0.0, -1.0),
     w = p + vec2(-1.0, 0.0);
vec2 val = texture2D(u_image, p / u_size).xy,
    laplacian = texture2D(u_image, n / u_size).xy
   + texture2D(u_image, e / u_size).xy
   + texture2D(u_image, s / u_size).xy
    + texture2D(u_image, w / u_size).xy
    - 4.0 * val:
vec2 delta = vec2(D_a * laplacian.x - val.x*val.y*val.y + F * (1.0-val.x),
   D_b * laplacian.y + val.x*val.y*val.y - (K+F) * val.y);
gl_FragColor = vec4(val + delta * TIMESTEP, 0, 0);
ž
</script>
```

Why does this work so well here ?

Data structure fits very well to topology of GPU

- rectangular grid
- 2 unknowns to be stored in x,y components of vec2
- No communication with CPU in the first place
- GPU speed allows to "break" time step limitation of explicit Euler
- Data stay within the graphics card: once we loaded the initial value, all computations, and rendering use data which are in the memory of the graphics card.
- Depending on the application, choose the best way to proceed
- e.g. deep learning (especially training speed)

#### Examinations

Tue Feb 26. Wed Feb 27. Wed Mar 14. Thu Mar 15. Tue Mar 26. Wed Mar 27. Mon Apr 29.(?) Tue Apr 30.(?)

- Due to illness of Prof. Nabben, I can confirm new dates only next week.
- ▶ 13:00 times do **not** work! Please reschedule (sorry).