



# A General Implicit Artificial Boundary Scheme for Chimera Methods



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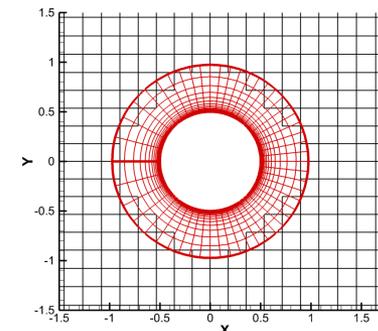
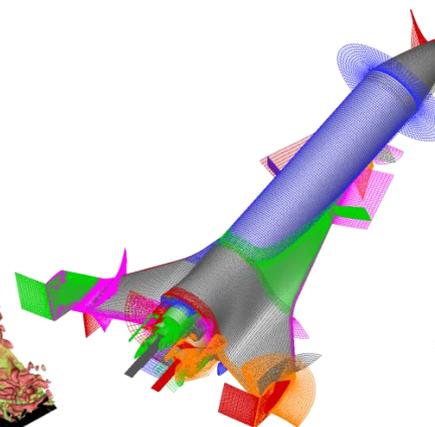
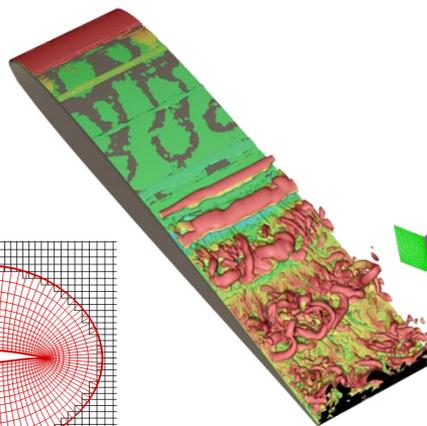
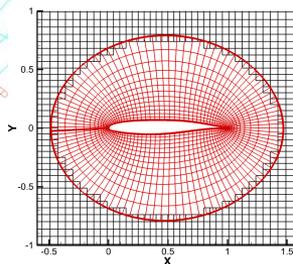
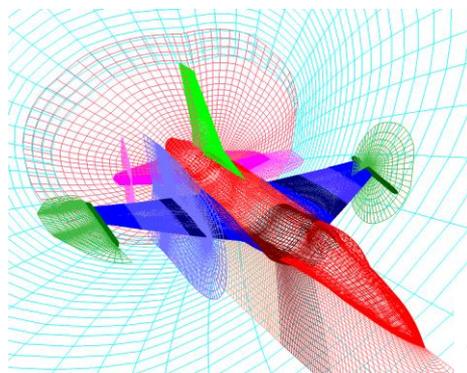
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# Motivation

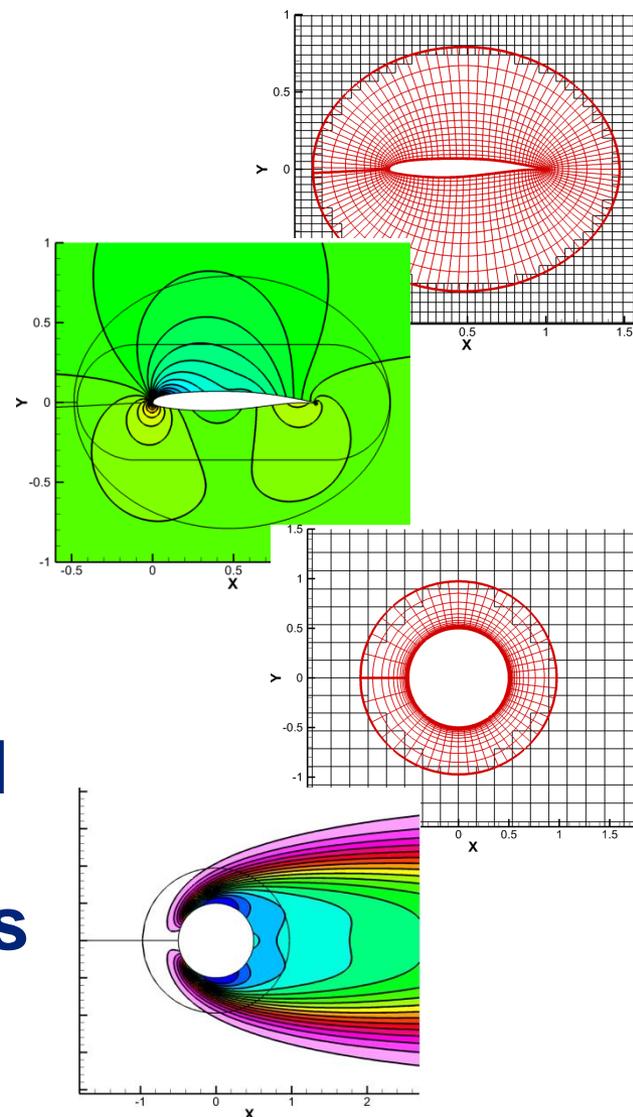
- **Chimera Overset Grid Method**
  - Complex Geometries
  - “Hot swap” Geometric Features
  - Moving Grids with Relative Motion
    - Store Separation
    - Rotorcraft
- **Explicit Artificial Boundaries**
  - Solve Decoupled System
  - Limits CFL Number with Increasing Number of Processor
- **Implicit Artificial Boundaries**
  - Significant Increased Parallel Performance
  - It’s easier than it sounds





# Outline

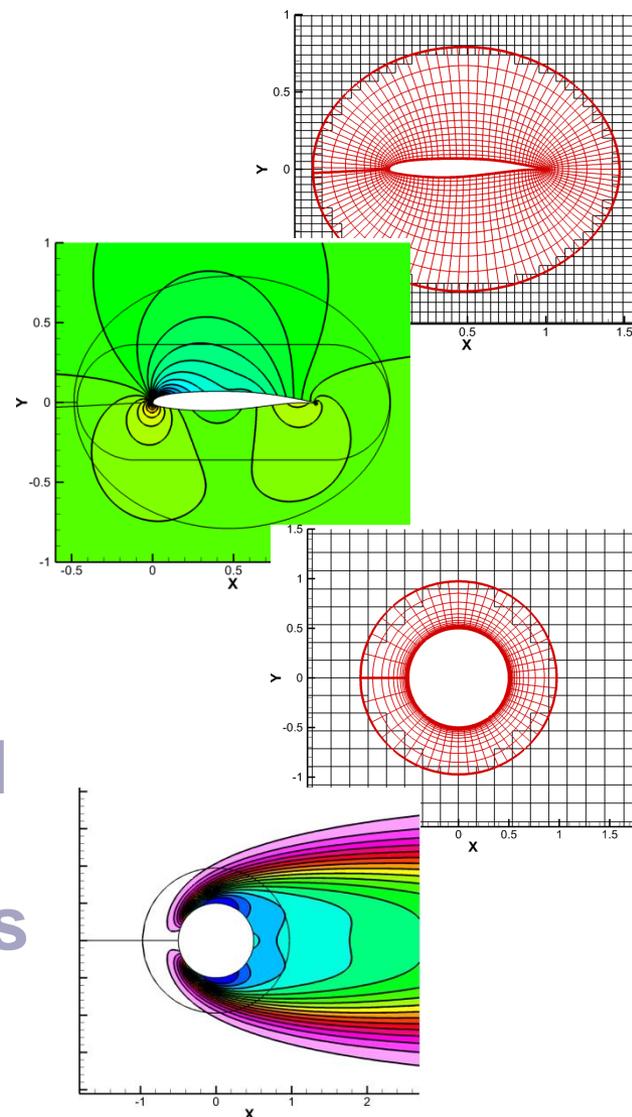
- Discretization Assumptions
- Explicit/Implicit Chimera
- Sparse Iterative Solvers
  - Preconditioners
- Distributed Memory Parallelism
- Discontinuous Galerkin Method
- Inviscid/Viscous Flow Examples
- Conclusion and Future Work





# Outline

- **Discretization Assumptions**
- **Explicit/Implicit Chimera**
- **Sparse Iterative Solvers**
  - Preconditioners
- **Distributed Memory Parallelism**
- **Discontinuous Galerkin Method**
- **Inviscid/Viscous Flow Examples**
- **Conclusion and Future Work**





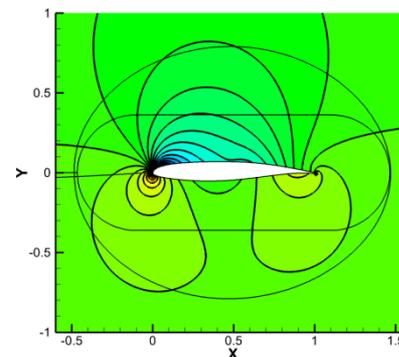
# Discretization Assumptions

- Euler/Navier-Stokes Equations in Conservation Form

$$\nabla \cdot \vec{F}(Q) = 0$$

- Discrete Form
  - Finite Difference
  - Finite Volume
  - Finite Element

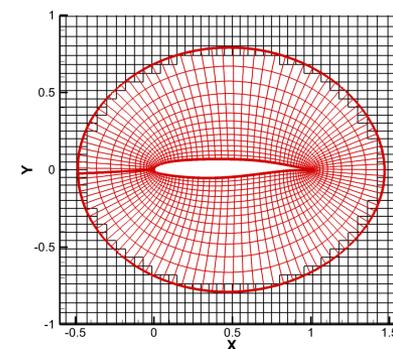
$$R(Q) = 0$$



- Newton's Method
 
$$\frac{\partial R(Q)}{\partial Q} \Delta Q = -R(Q) \quad A \Delta Q = -R(Q)$$

- Chimera Interpolation Operator
  - Linear Operator (don't think 2nd order accuracy)
  - Polynomial Basis Functions
  - Radial Basis Functions
  - Trigonometric Basis Functions
  - etc.

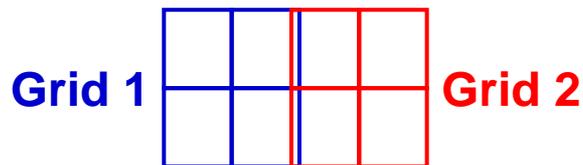
$$I_h(Q) = \sum Q_i \varphi_i \quad \frac{\partial I_h(Q)}{\partial Q} \Delta Q = I_h(\Delta Q) = \sum \Delta Q_i \varphi_i$$





## Newton's Method

$$A\Delta Q = R$$



$$R^1(Q^1, I_h(Q^2))=0 \quad R^2(Q^2, I_h(Q^1))=0$$

- **Unstructured A Matrix**
  - Explicitly add  $C^i$  Matrices
- **Structured  $A^i$  Matrix**
  - Tri-, Penta-, Hepta-diagonal
- **Sparse Iterative Solver**
  - No Explicit  $C^i$  Matrices

## Explicit Artificial Boundary

$$\begin{bmatrix} A^1 & 0 \\ 0 & A^2 \end{bmatrix} \begin{bmatrix} \Delta Q^1 \\ \Delta Q^2 \end{bmatrix} = \begin{bmatrix} R^1(Q^1, I_h(Q^2)) \\ R^2(Q^2, I_h(Q^1)) \end{bmatrix}$$

$$A^1 = \frac{\partial R^1}{\partial Q^1} \quad A^2 = \frac{\partial R^2}{\partial Q^2}$$

## Implicit Artificial Boundary

$$\begin{bmatrix} A^1 & C^1 \\ C^2 & A^2 \end{bmatrix} \begin{bmatrix} \Delta Q^1 \\ \Delta Q^2 \end{bmatrix} = \begin{bmatrix} R^1(Q^1, I_h(Q^2)) \\ R^2(Q^2, I_h(Q^1)) \end{bmatrix}$$

$$C^1 = \frac{\partial R^1}{\partial Q^2} \quad C^2 = \frac{\partial R^2}{\partial Q^1}$$

## Solve Decoupled System

$$A^1 \Delta Q^1 = R^1(Q^1, I_h(Q^2))$$

$$A^2 \Delta Q^2 = R^2(Q^2, I_h(Q^1))$$



# Sparse Iterative Solvers

- **Iterative methods for sparse linear systems**
  - <http://www-users.cs.umn.edu/~saad/books.html>
- **Restarted GMRES**
  - Simple Fortran Code Available
  - [http://people.sc.fsu.edu/~jburkardt/f\\_src/mgmres/mgmres.html](http://people.sc.fsu.edu/~jburkardt/f_src/mgmres/mgmres.html)
- **Fundamental Operations**
  - Dot products
  - Sparse Matrix-Vector Multiplication
- **Slow without Preconditioner**



# Sparse Iterative Solvers Preconditioners

- Incomplete LU
- ARC3D Beam-Warming block tridiagonal scheme.
- F3D Steger-Warming 2-factor scheme.
- ARC3D diagonalized Beam-Warming scalar pentadiagonal scheme.
- LU-SGS algorithm.
- D3ADI algorithm with Huang subiteration.
- ARC3D Beam-Warming with Steger-Warming flux split jacobians.
- SSOR algorithm (with subiteration)



# Implicit Artificial Boundaries

## Implicit Artificial Boundary

$$\begin{bmatrix} A^1 & C^1 \\ C^2 & A^2 \end{bmatrix} \begin{bmatrix} \Delta Q^1 \\ \Delta Q^2 \end{bmatrix} = \begin{bmatrix} R^1(Q^1, I_h(Q^2)) \\ R^2(Q^2, I_h(Q^1)) \end{bmatrix}$$

$$C^1 = \frac{\partial R^1}{\partial Q^2} \quad C^2 = \frac{\partial R^2}{\partial Q^1}$$

## GMRES: Matrix-Vector Multiplication

### Artificial Boundary Linearization

$$C^1 \Delta Q^2 = \frac{\partial R^1(Q^1, I_h(Q^2))}{\partial Q^2} \Delta Q^2$$

### Chain Rule

$$C^1 \Delta Q^2 = \frac{\partial R^1(Q^1, I_h(Q^2))}{\partial I_h(Q^2)} \frac{\partial I_h(Q^2)}{\partial Q^2} \Delta Q^2$$

### Linear Interpolation Operator

$$\frac{\partial I_h(Q^2)}{\partial Q^2} \Delta Q^2 = I_h(\Delta Q^2)$$

Interior Flux Linearization

$$\frac{\partial R_i(Q_L^i, Q_R^i)}{\partial Q_L} \quad \frac{\partial R_i(Q_L^i, Q_R^i)}{\partial Q_R}$$

Artificial Boundary Linearization

$$\frac{\partial R^1(Q^1, I_h(Q^2))}{\partial I_h(Q^2)} = \frac{\partial R_i^1(Q_L^1, I_h(Q^2))}{\partial Q_R^1}$$

### Matrix-Vector Product

$$C^1 \Delta Q^2 = \frac{\partial R_i^1(Q_L^1, I_h(Q^2))}{\partial Q_R^1} I_h(\Delta Q^2) = \tilde{C}^1 I_h(\Delta Q^2)$$

Interior Jacobian  
Array of Matrices

RHS Interpolation Operator  
Array of Vectors

Receiver Grid  
Interpolation  
Mapping



# Parallel GMRES Iterative Solver

## Matrix-Vector Multiplication Mask Communication with Local Calculations

$$w_{n+1} = Av_n$$

**Processor 1**  $\begin{bmatrix} w_{n+1}^1 \\ w_{n+1}^2 \end{bmatrix} = \begin{bmatrix} A^1 & \widetilde{C}^1 \\ \widetilde{C}^2 & A^2 \end{bmatrix} \begin{bmatrix} v_n^1 \\ v_n^2 \end{bmatrix}$

**Processor 2**

Interpolate  $I_h(v_n^1)$

Interpolate  $I_h(v_n^2)$

Non-Blocking Send  $I_h(v_n^1)$

Non-Blocking Send  $I_h(v_n^2)$

Compute  $w_{n+1}^1 = A^1 v_n^1$

Compute  $w_{n+1}^2 = A^2 v_n^2$

Receive  $I_h(v_n^2)$

Receive  $I_h(v_n^1)$

Compute  $w_{n+1}^1 = w_{n+1}^1 + \widetilde{C}^1 I_h(v_n^2)$

Compute  $w_{n+1}^2 = w_{n+1}^2 + \widetilde{C}^2 I_h(v_n^1)$

Dot Products

Parallel Efficient If

Compute Local Dot Product

All Reduce

$$O\left(\frac{n}{p} + \log(p)\right)$$

$$\frac{n}{p} > \log(p)$$

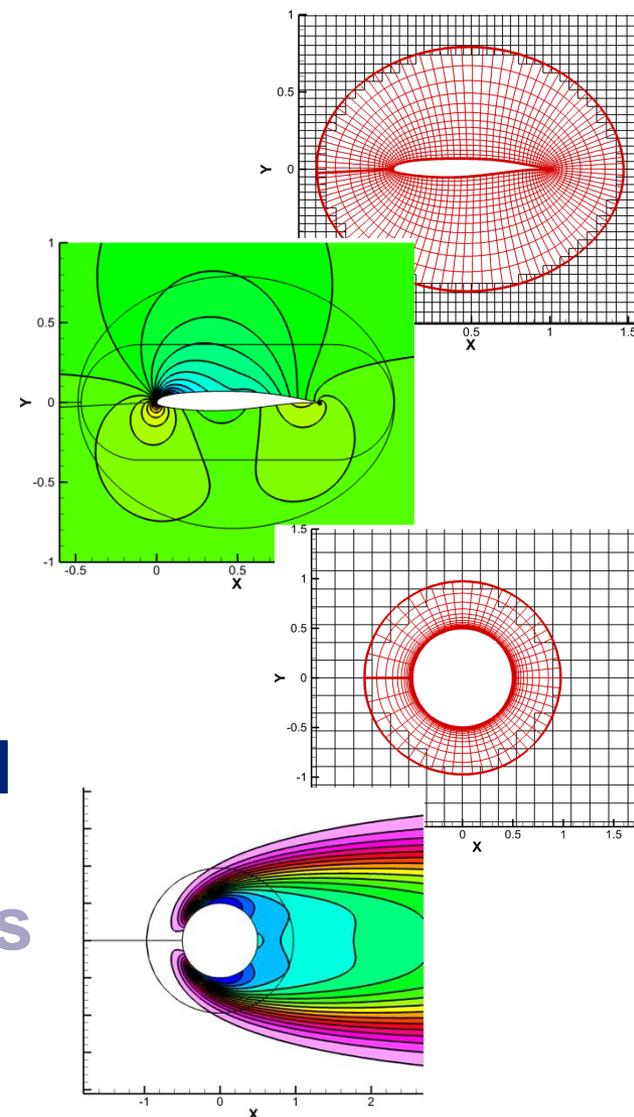
Preconditioner Omits C Matrices

Jacobi as  $p \rightarrow n$



# Outline

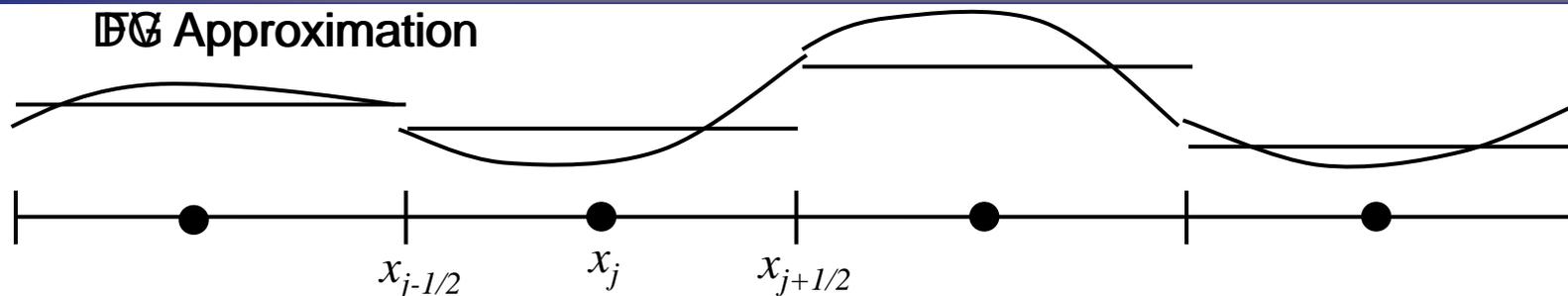
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# Discontinuous Galerkin Chimera Scheme

DG Approximation



- **Discontinuous Galerkin**
  - **Weak Form**

$$\int_{\Omega_e} \phi \nabla \cdot \vec{F} d\Omega = 0 \quad \phi - \text{Legendre Polynomials}$$

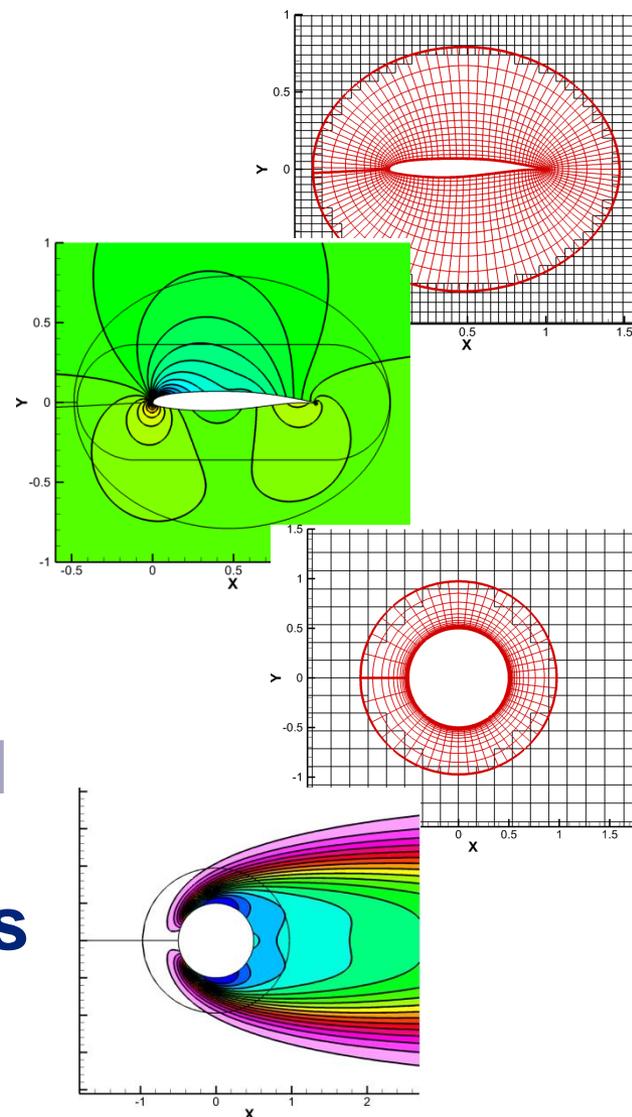
$$R(Q^+, Q^-) = \int_{\Gamma_e} \phi \vec{F}(Q^+) \cdot \vec{n} d\Gamma - \int_{\Omega_e} \nabla \phi \cdot \vec{F}(Q^-) d\Omega = 0$$

- **Approximate Riemann Solver by Roe**
- **BR2 Viscous Scheme**
- **DG-Chimera**
  - **Natural Interpolation Operator (Solution is Polynomials)**
  - **Curved Elements**
  - **Reduces to a Zonal Interface (Abutting Meshes)**
  - **No Orphan Points due to Fringe Points**



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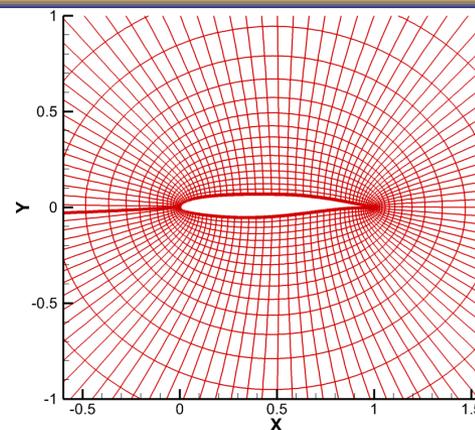




# Inviscid/Viscous Flow Examples

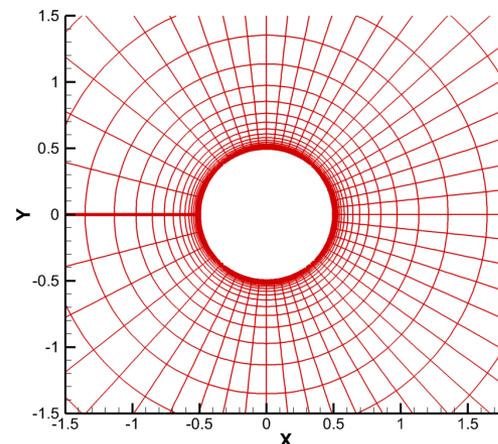
- **Inviscid SKF 1.1 Airfoil**

- $M_\infty = 0.4$
- $\alpha = 2.5^\circ$



- **Viscous Subsonic Circular Cylinder**

- $M_\infty = 0.25$
- $Re = 40$



- **Focus on Solution Time**

- Explicit vs. Implicit Chimera



# Time Integration and Compute Resources

- **Steady State**

- Quasi-Newton

$$\left( \frac{M}{\Delta t} + \frac{\partial R}{\partial Q} \right) \Delta Q = R$$

$$CFL^{n+1} = CFL^0 \frac{\|R^0\|}{\|R^n\|}$$

$$CFL_{max} = 1e30$$

- **GMRES Krylov Solver**

- ILU1 Preconditioner
- Converged to 1e-11 Each Newton Iteration

- **Intel Core 2 Duo 3.0 GHz processor 8 GB RAM**

- 10 Compute Nodes
- Ethernet Connection

- **MPI Parallelism**

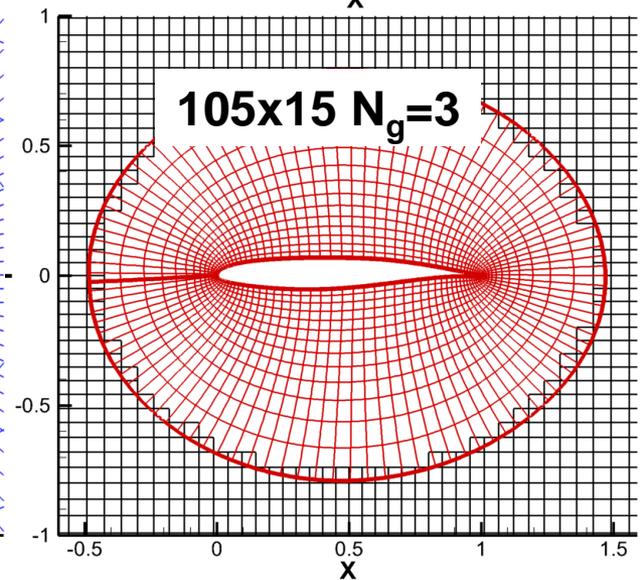
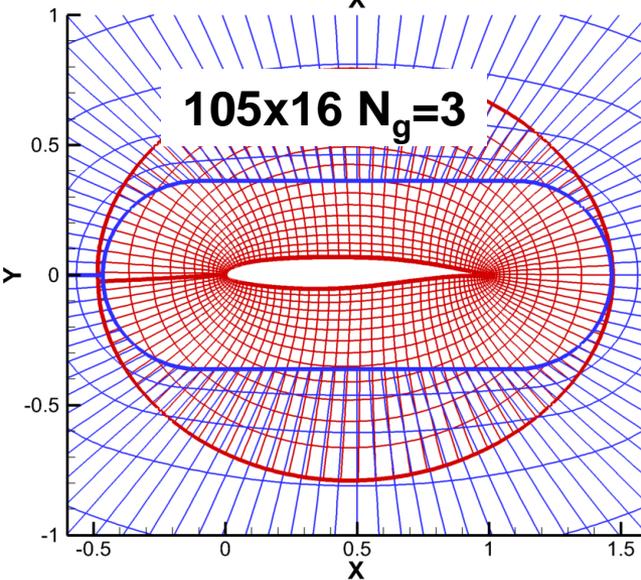
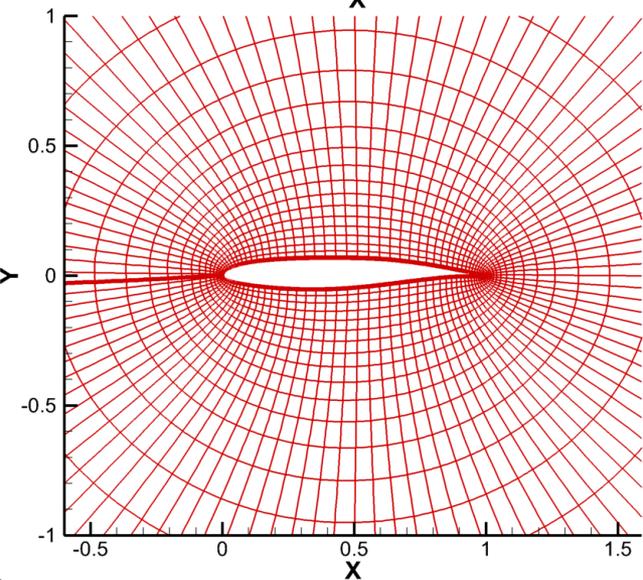
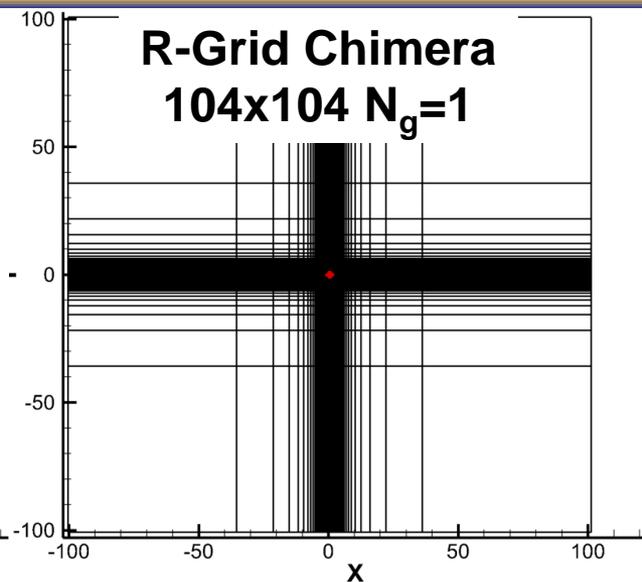
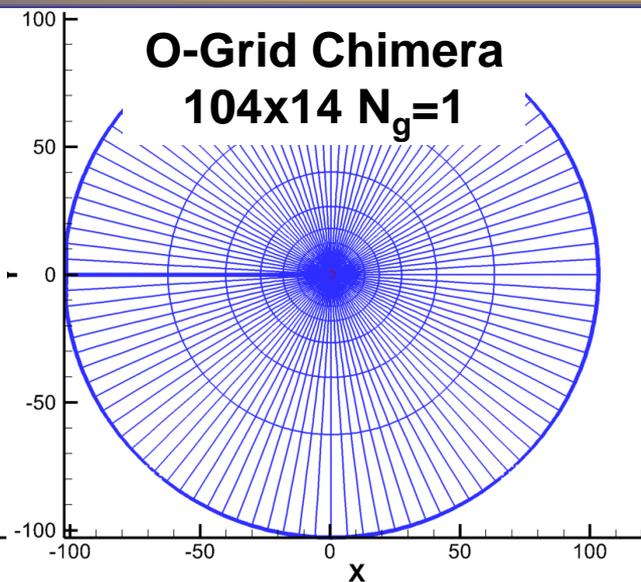
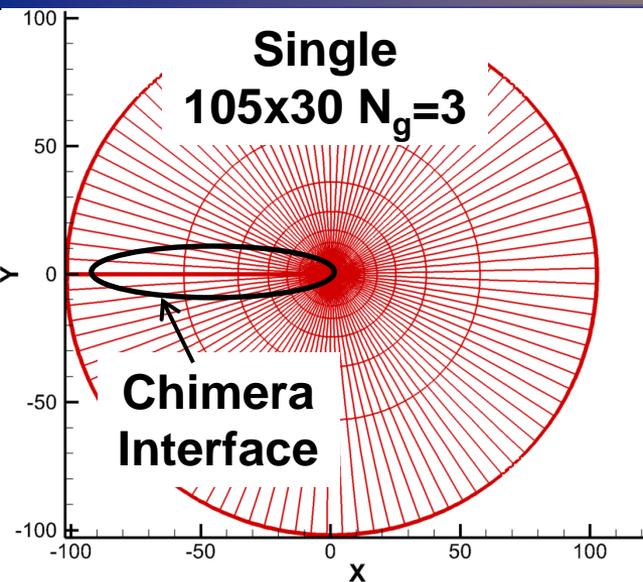
- Timings for 1, 2, 4, and 8 Processors
- 1 MPI Process per Node (Maximize Communication)

- **Shared Memory Multi-Threaded**

- 1 Grid Per Thread



# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ ) Meshes

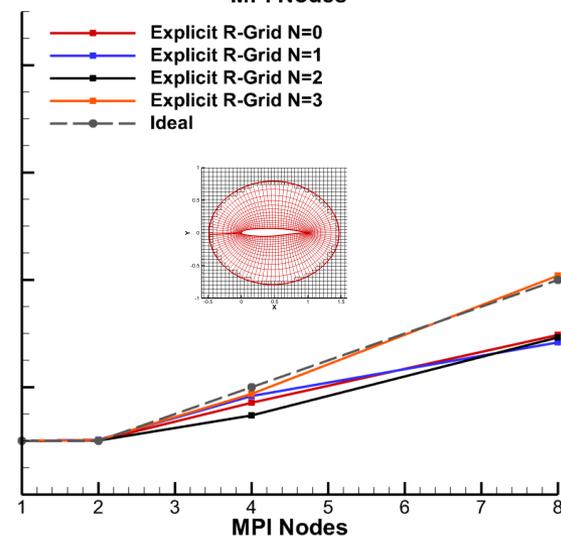
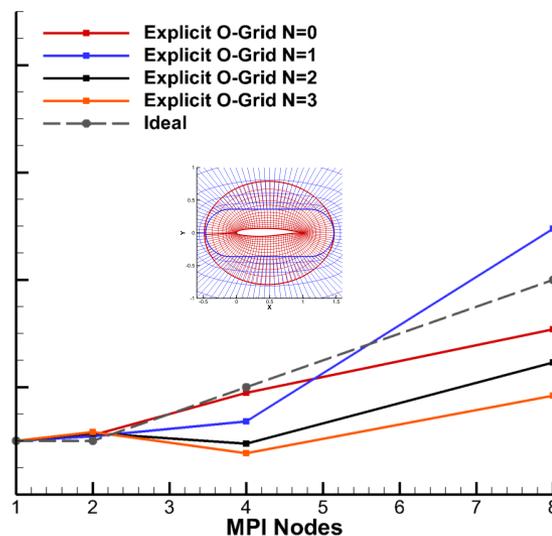
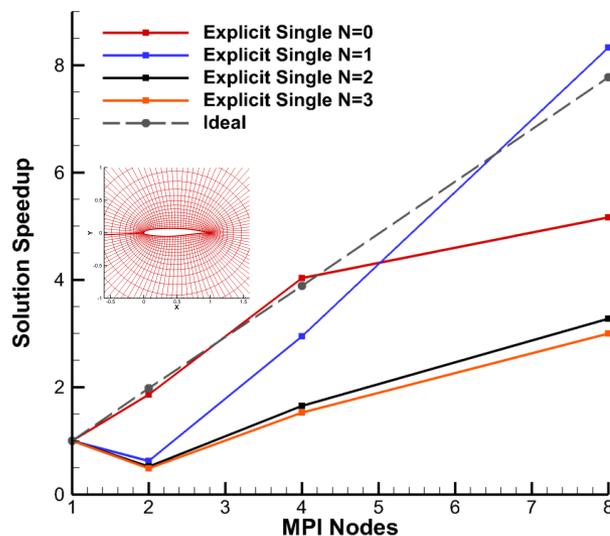
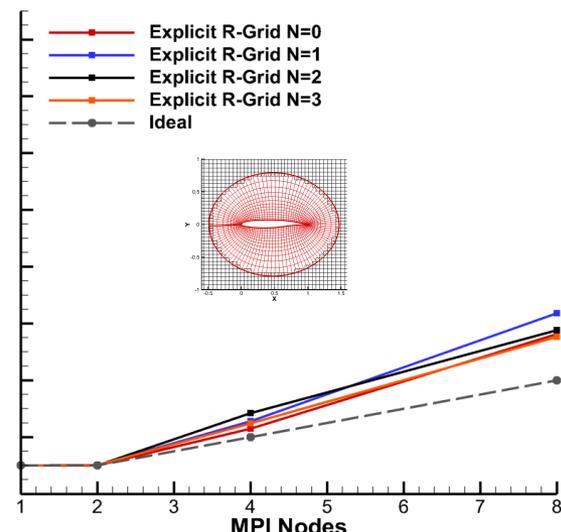
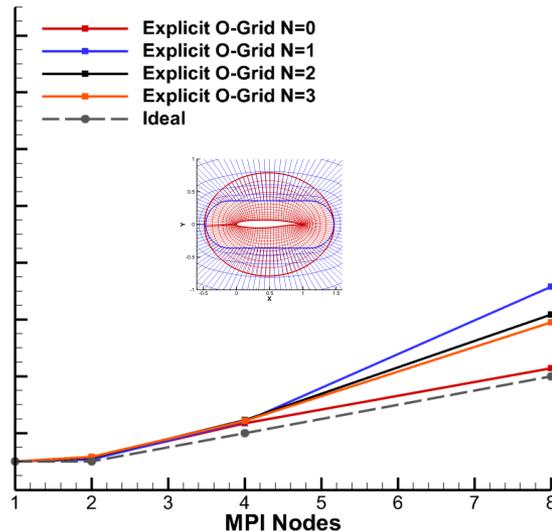
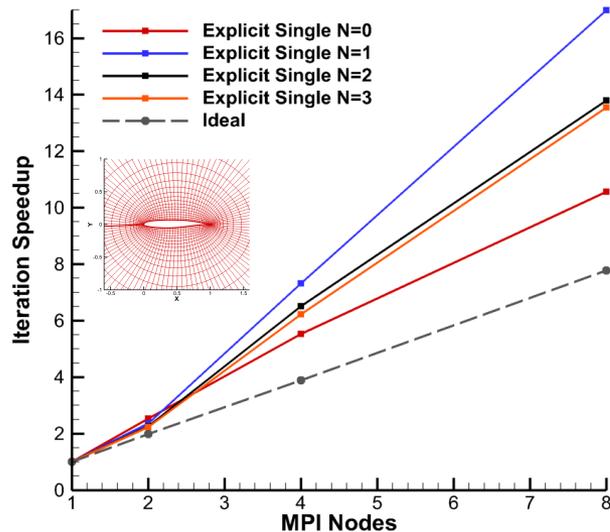




# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ )

## Explicit Chimera Speedup

$$A(Q_{Local})\Delta Q = R(Q_{Local}, Q_{Chimera})$$

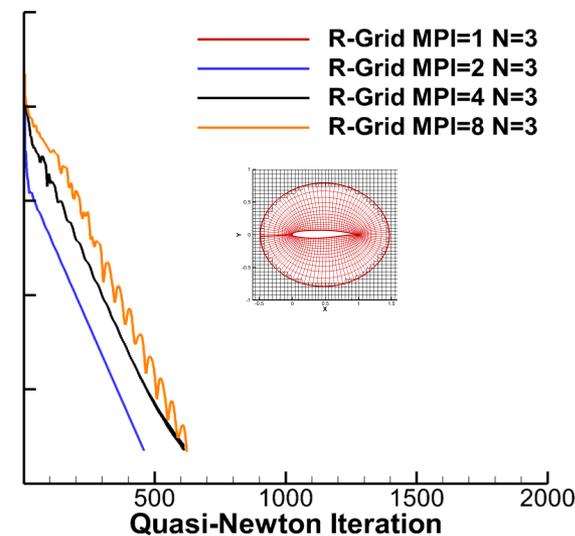
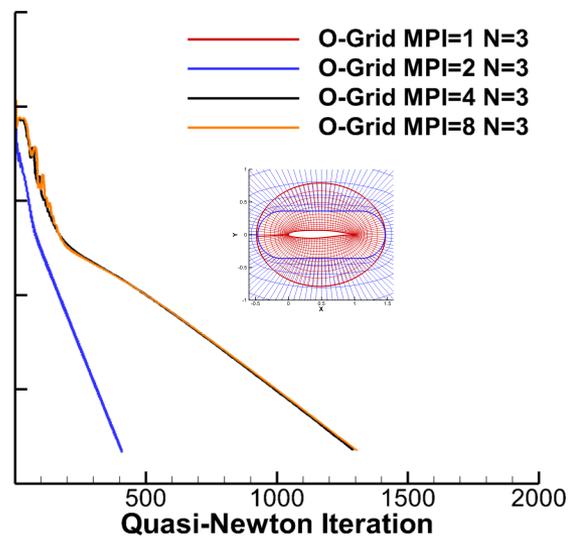
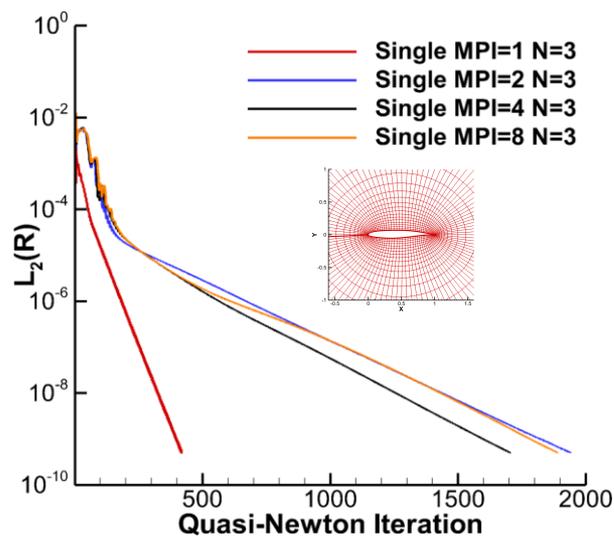
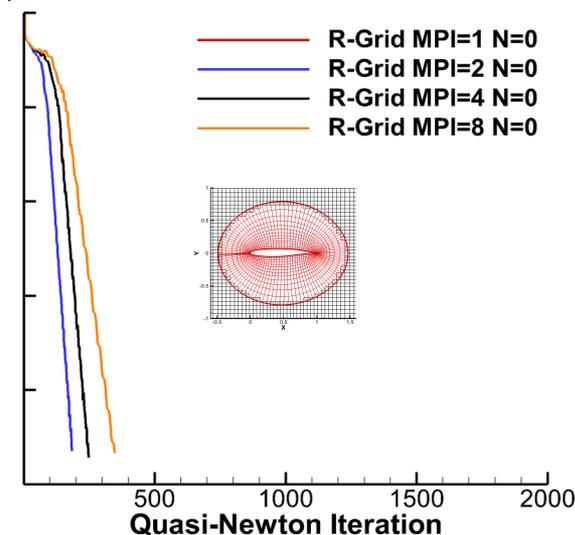
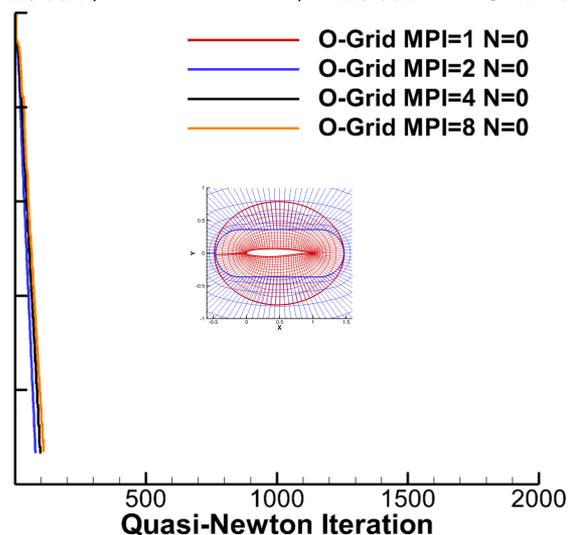
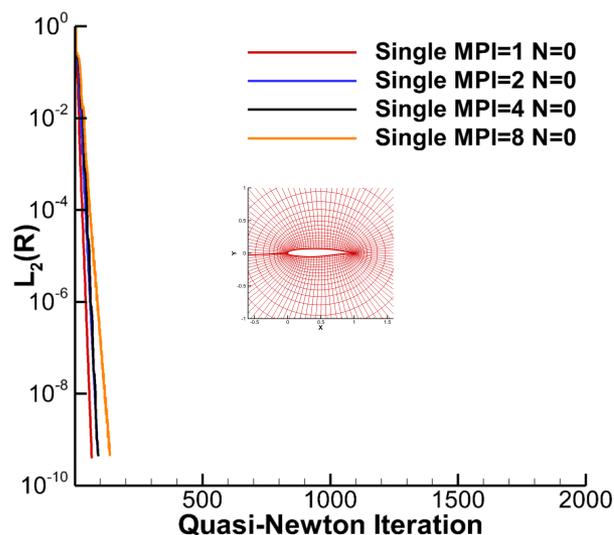




# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ )

## Explicit Chimera Convergence History

$$A(Q_{Local})\Delta Q = R(Q_{Local}, Q_{Chimera})$$

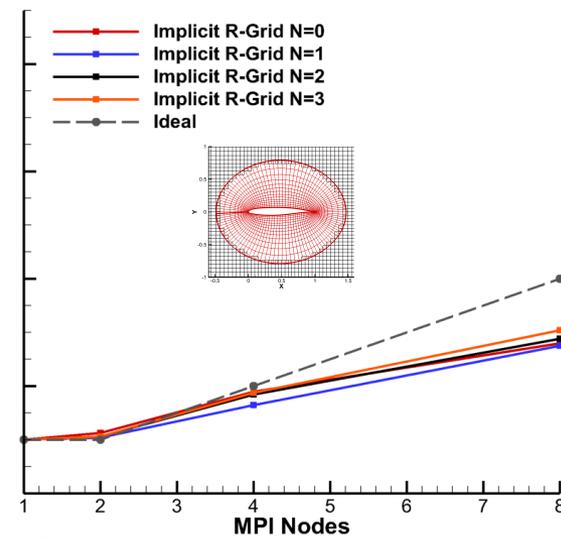
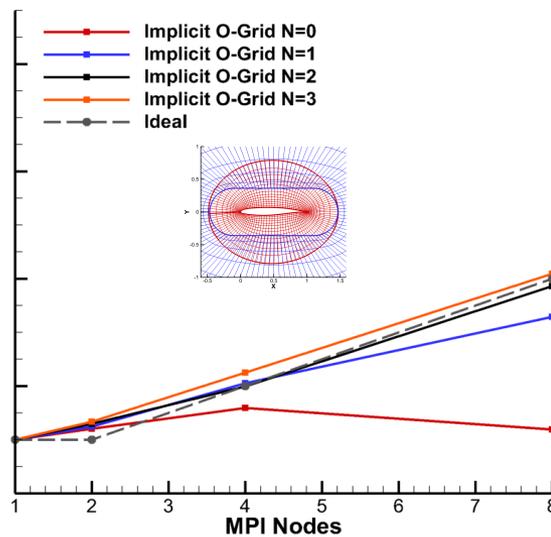
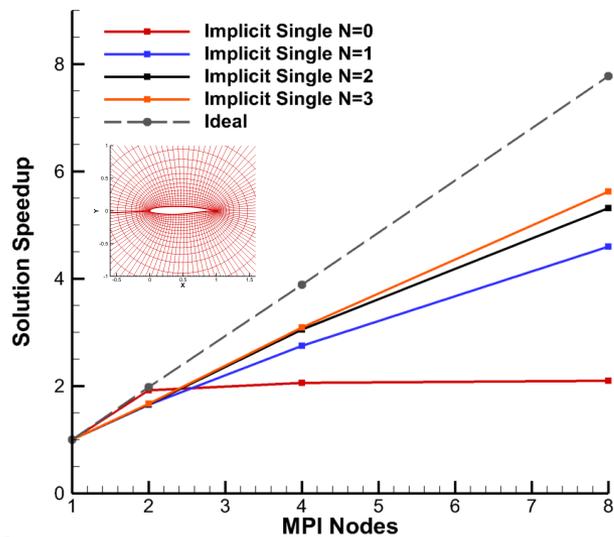
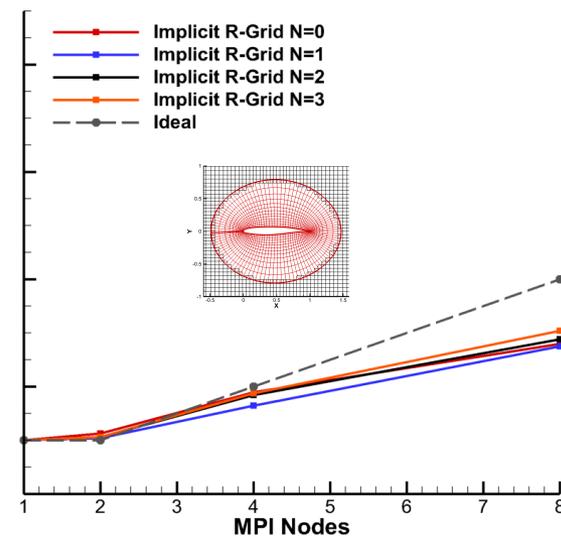
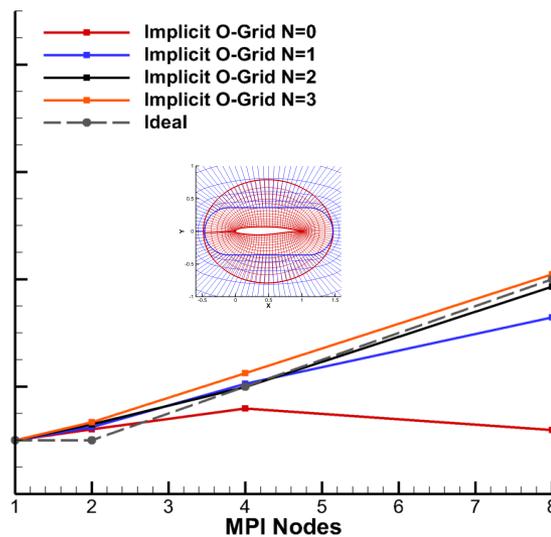
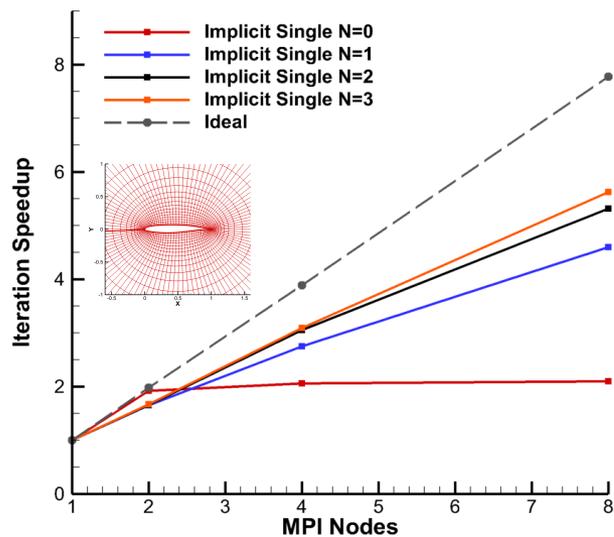




# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ )

## Implicit Chimera Speedup

$$A(Q_{Local}, Q_{Chimera})\Delta Q = R(Q_{Local}, Q_{Chimera})$$

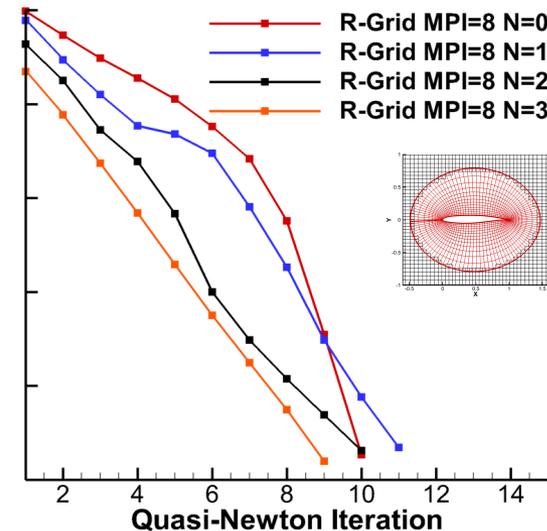
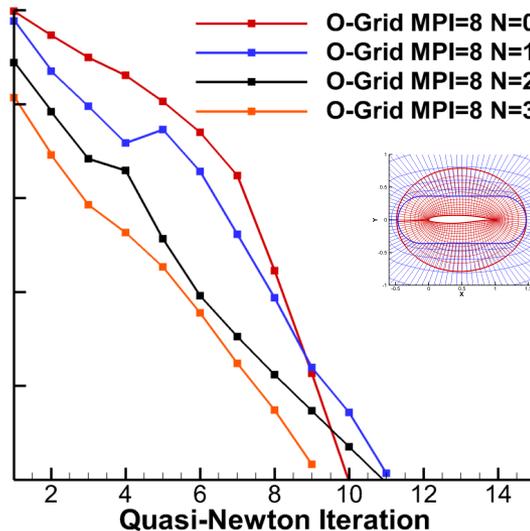
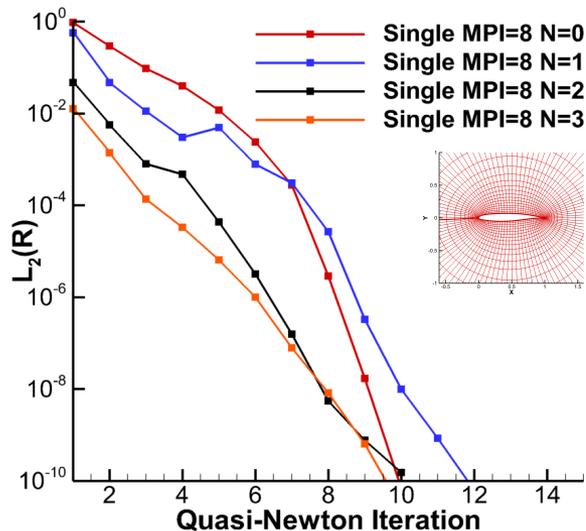
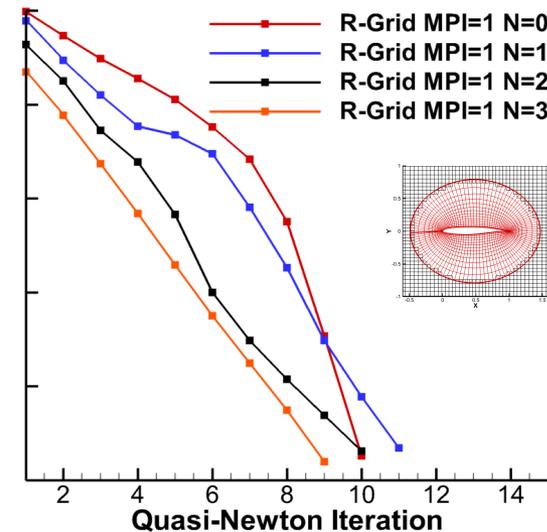
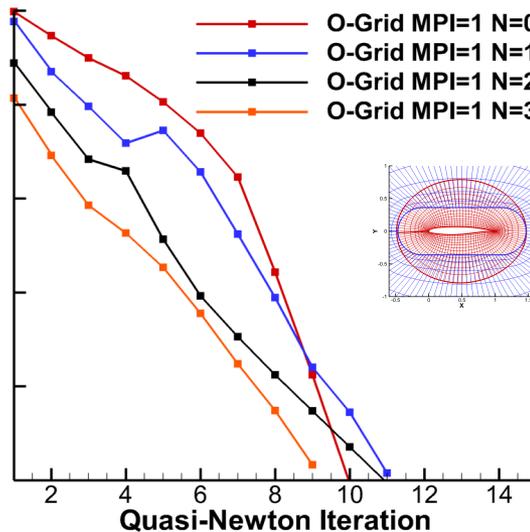
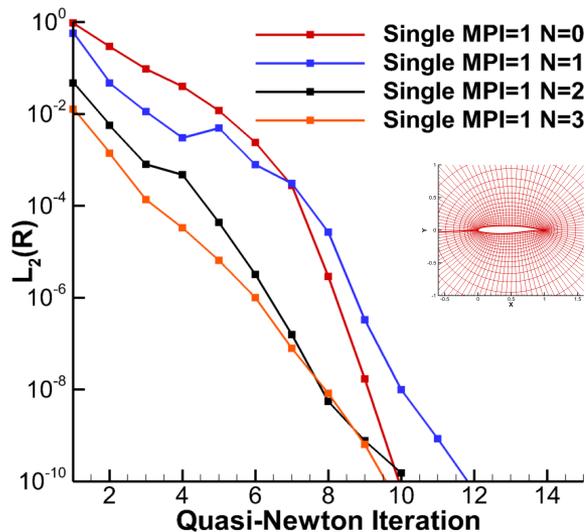




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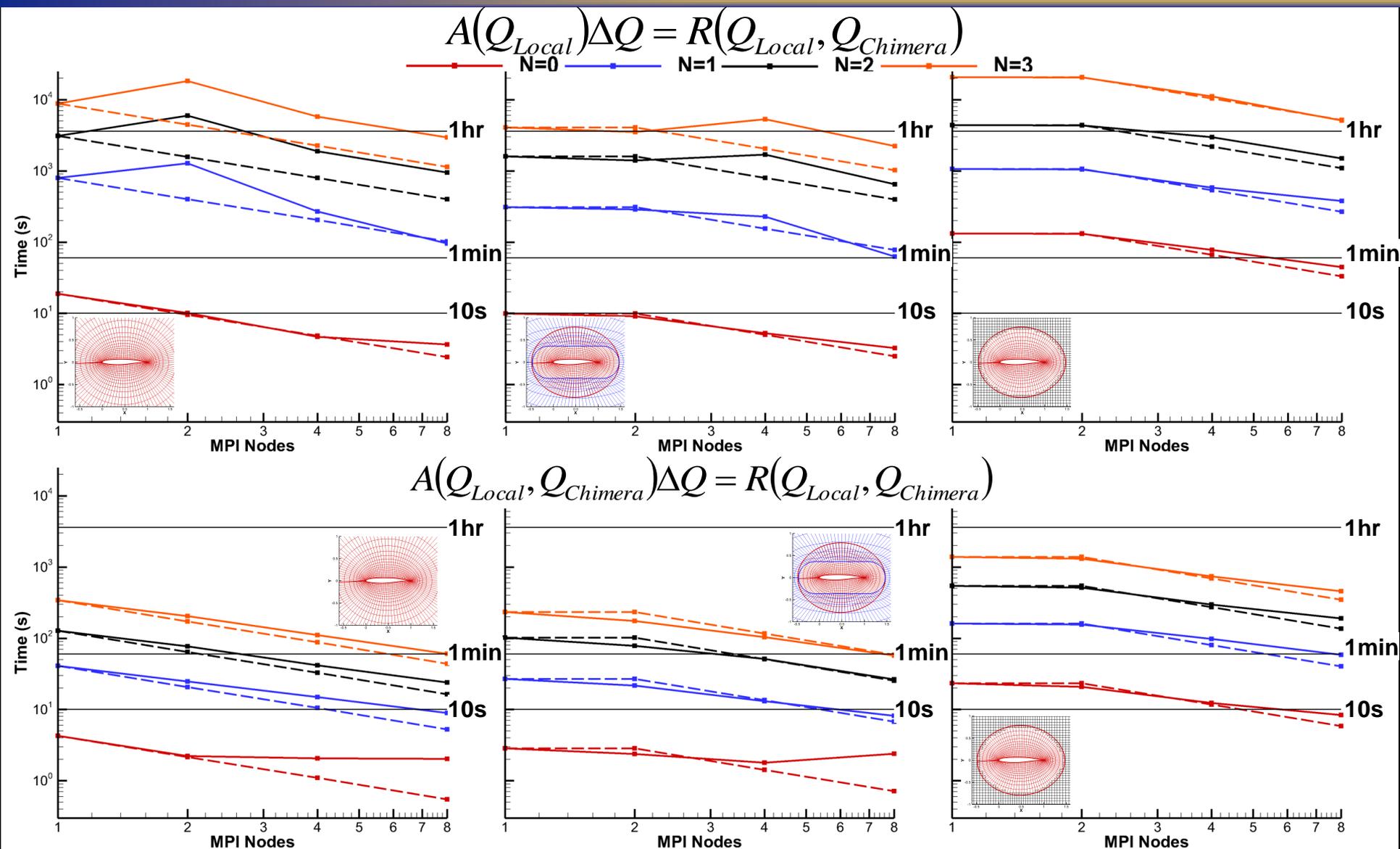
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$$A(Q_{Local}, Q_{Chimera}) \Delta Q = R(Q_{Local}, Q_{Chimera})$$



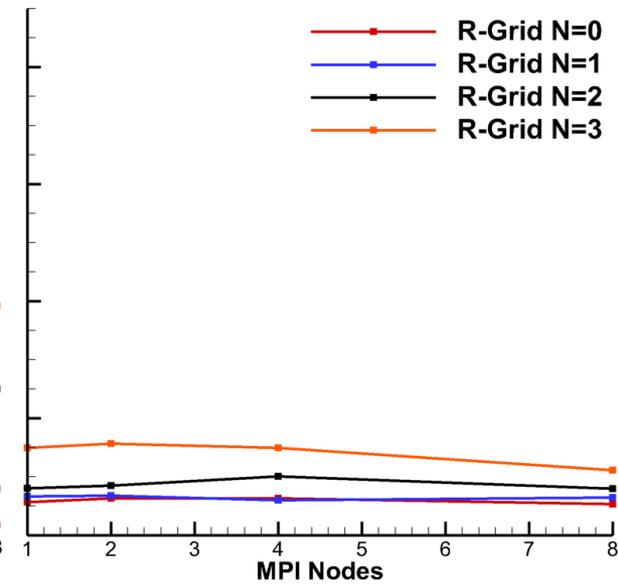
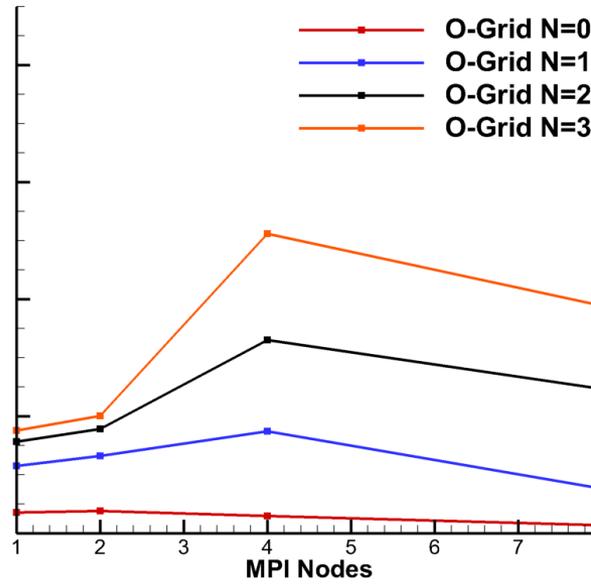
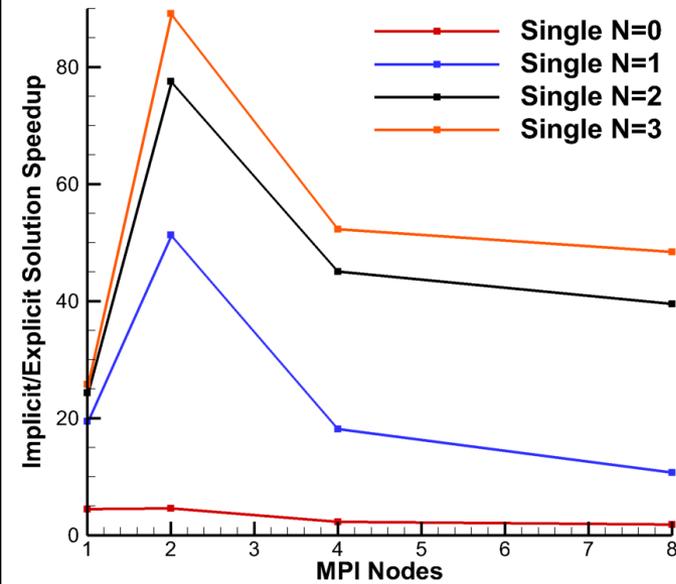
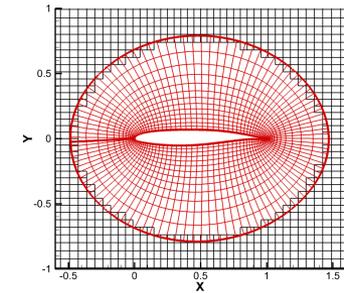
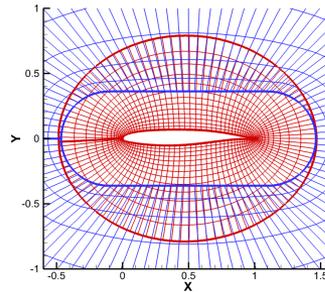
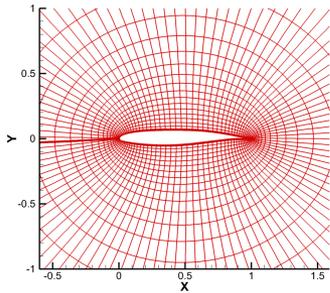


# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ ) Solution Time





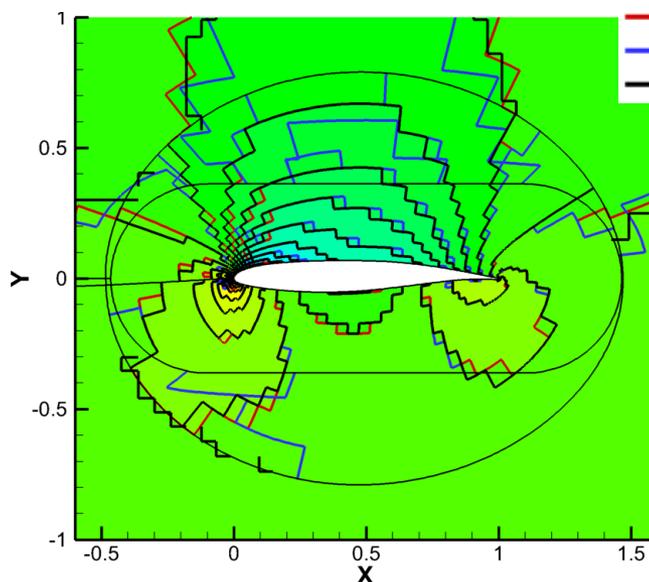
# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ ) Implicit/Explicit Solution Speedup





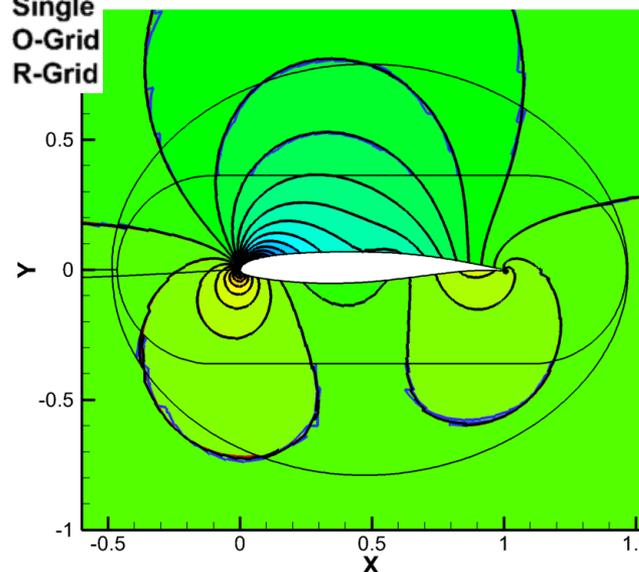
# SKF 1.1 Airfoil ( $M_\infty = 0.4$ , $\alpha = 2.5^\circ$ ) Cp Contour Lines

**N=0**  
**1<sup>st</sup>-order**

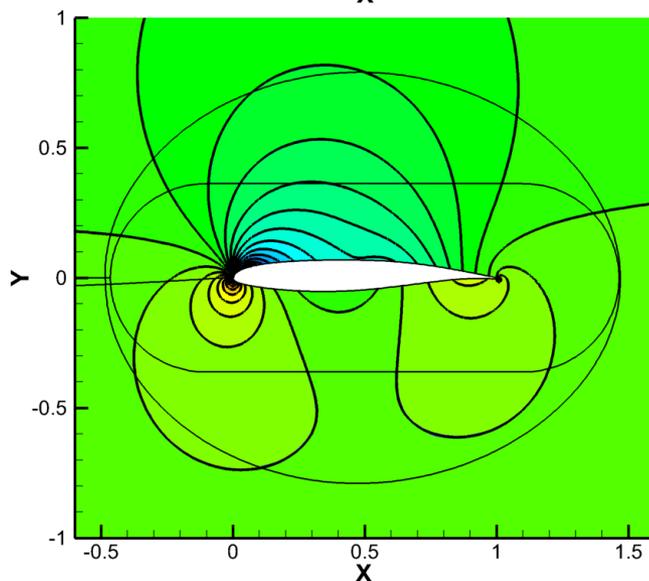


— Single  
— O-Grid  
— R-Grid

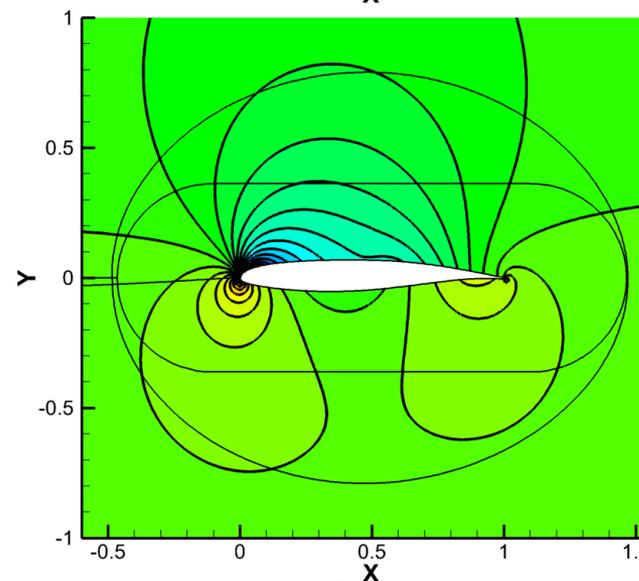
**N=1**  
**2<sup>nd</sup>-order**



**N=2**  
**3<sup>rd</sup>-order**

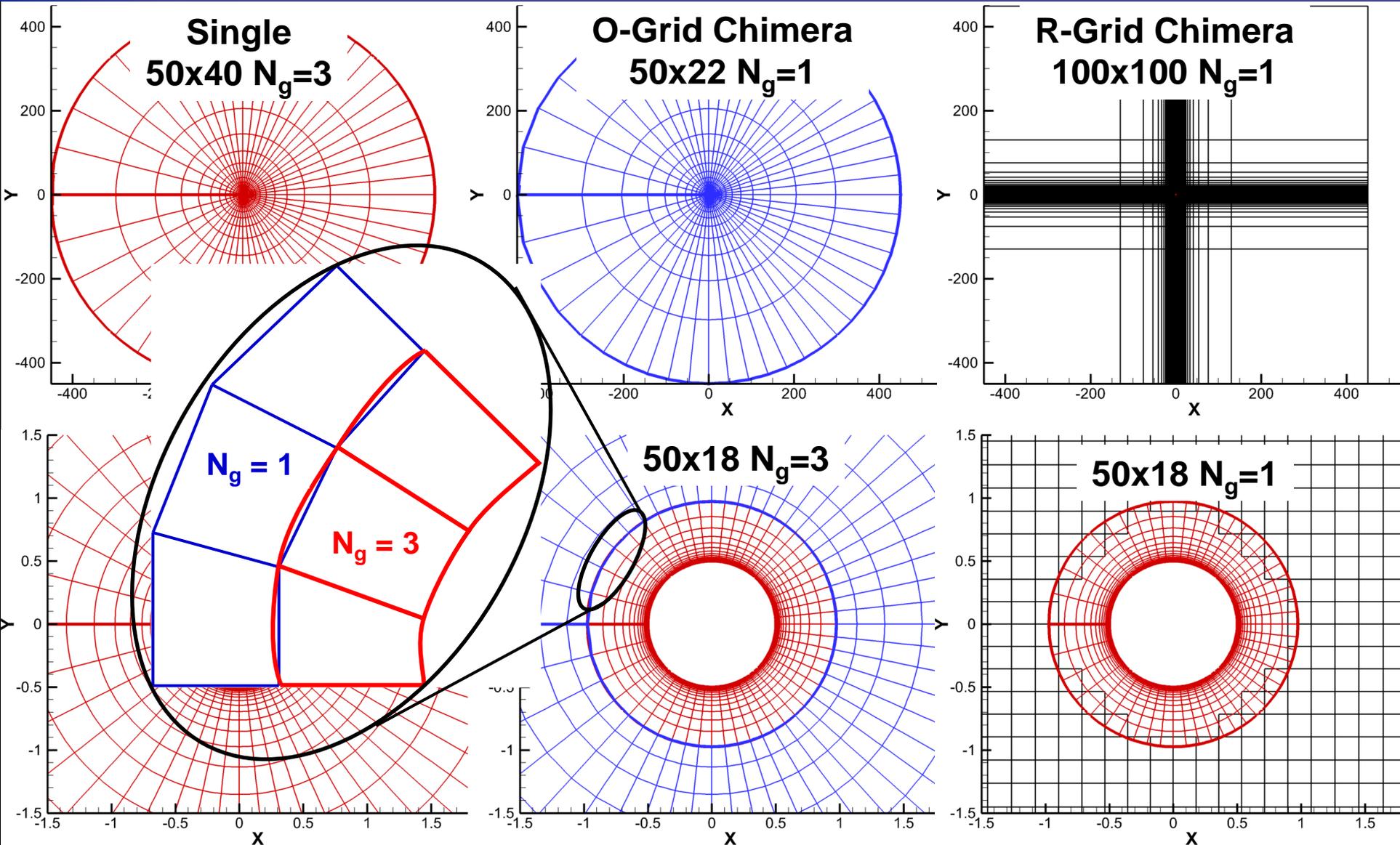


**N=3**  
**4<sup>th</sup>-order**



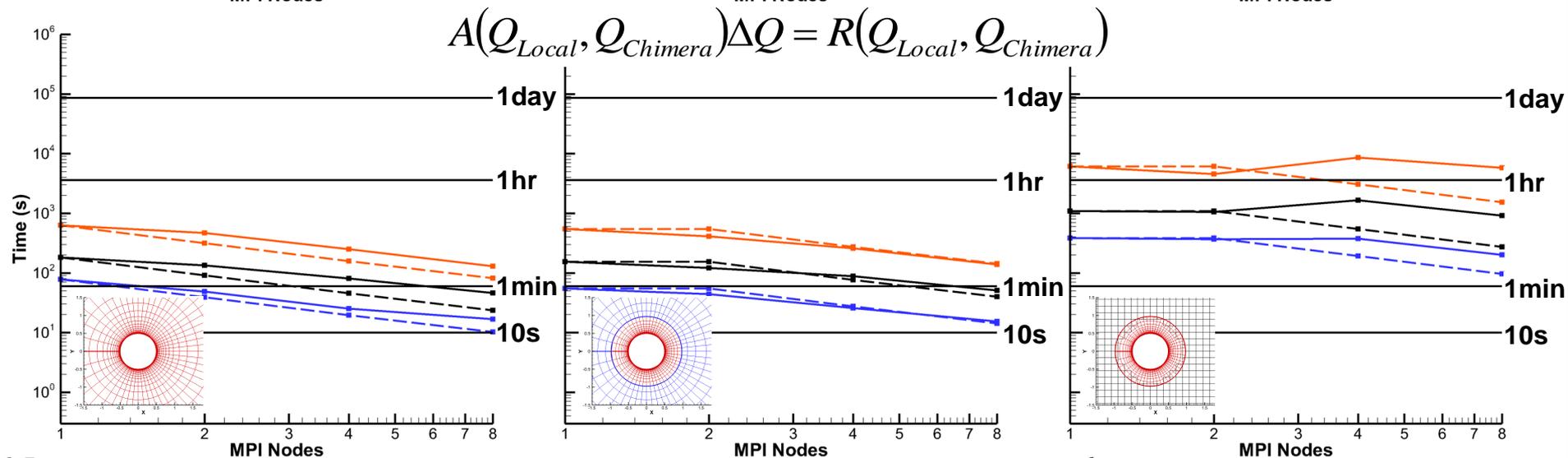
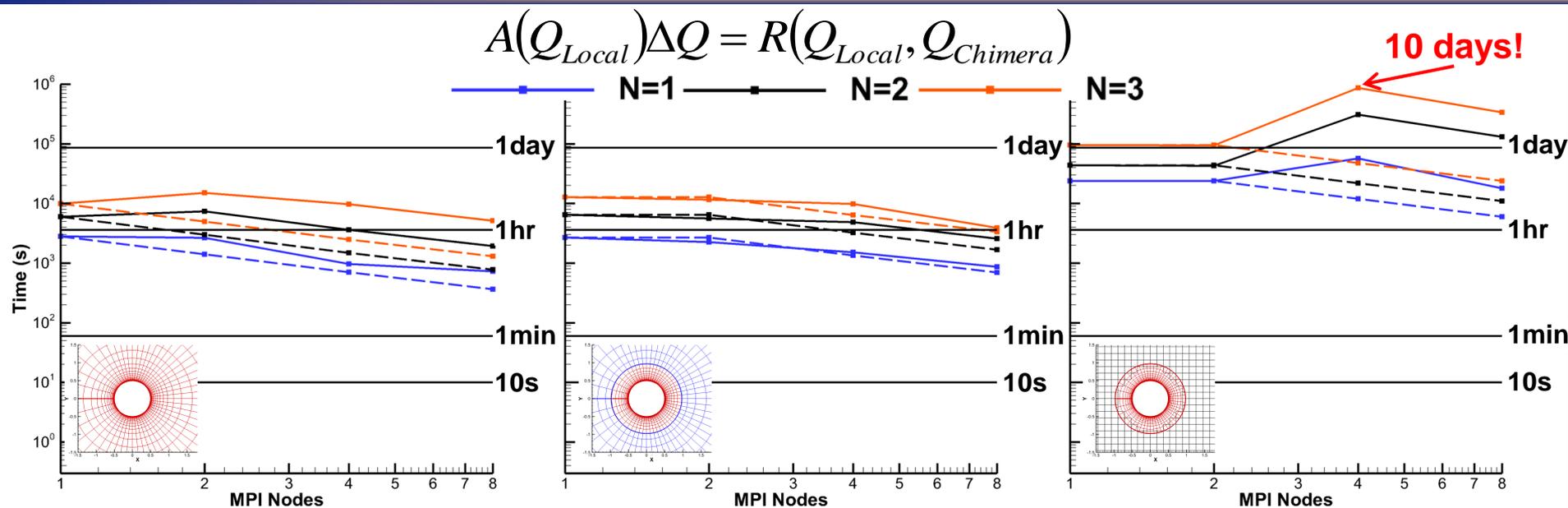


# Circular Cylinder ( $Re = 40$ ) Meshes



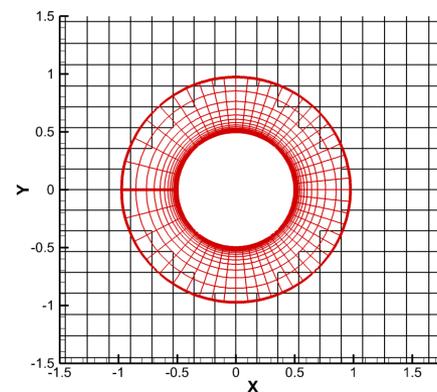
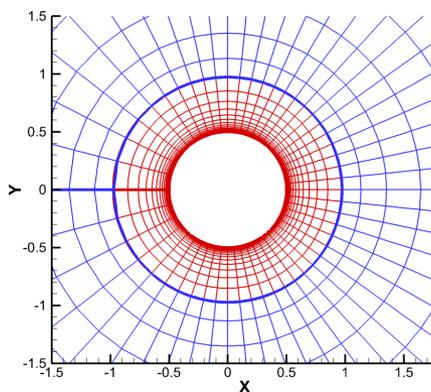
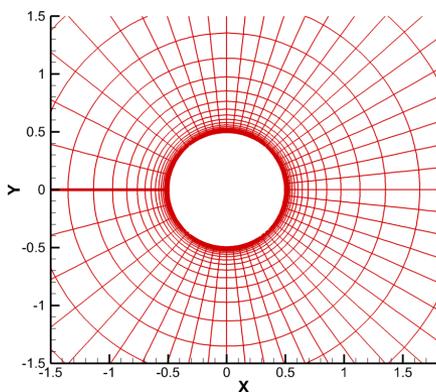


# Circular Cylinder (Re = 40) Solution Time

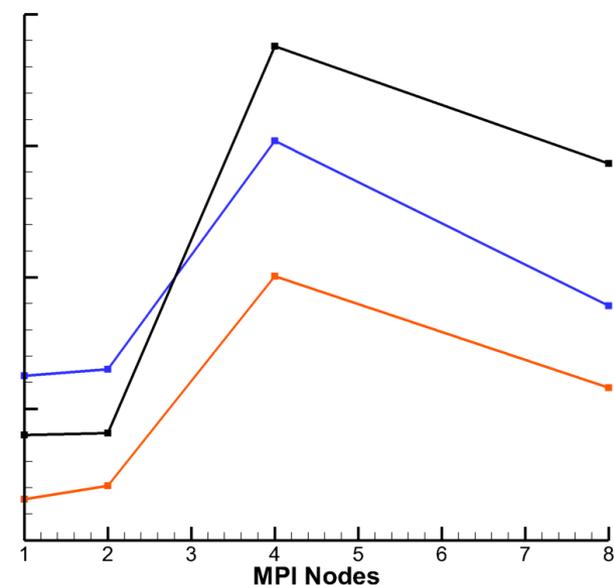
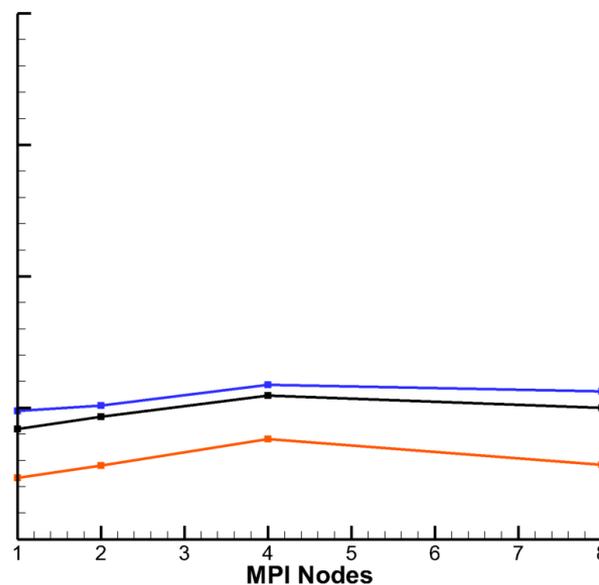
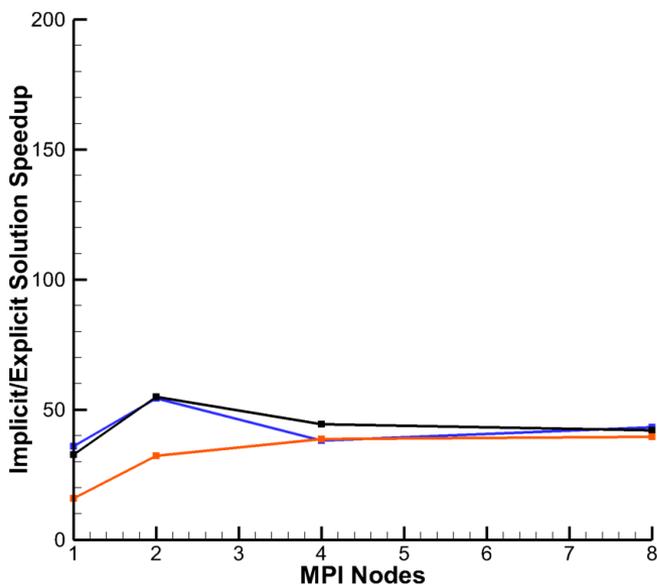




# Circular Cylinder ( $Re = 40$ ) Implicit/Explicit Solution Speedup



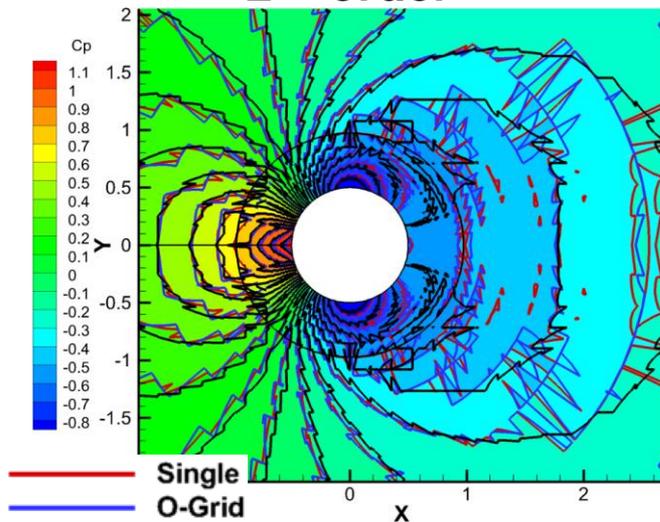
—■— **N=1** —■— **N=2** —■— **N=3**



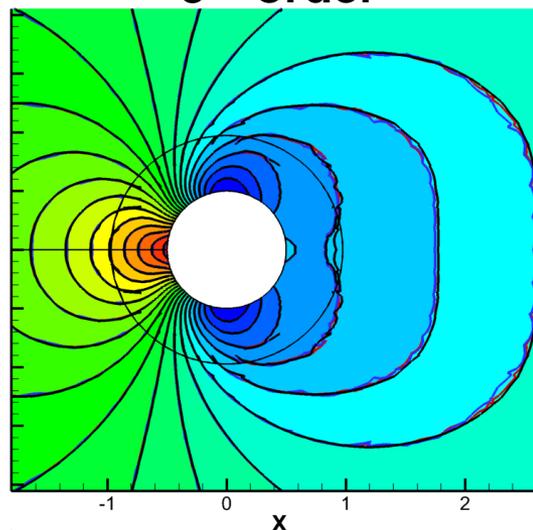


# Subsonic Circular Cylinder ( $M_\infty = 0.25$ ) Cp/Entropy Rise Contour Lines

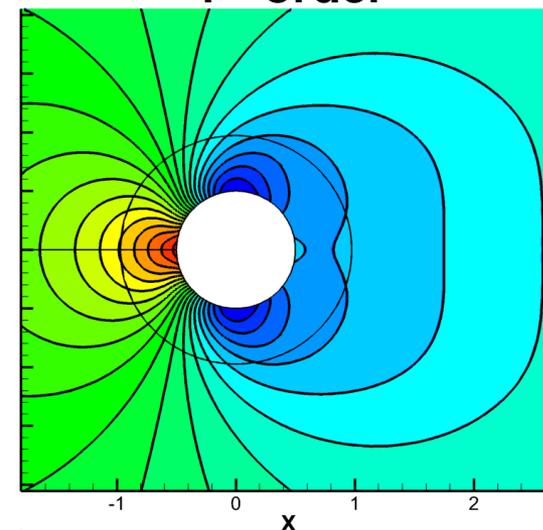
**N=1**  
**2<sup>nd</sup>-order**



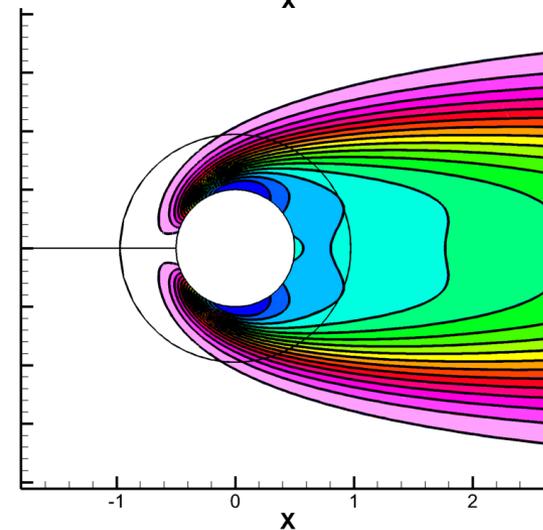
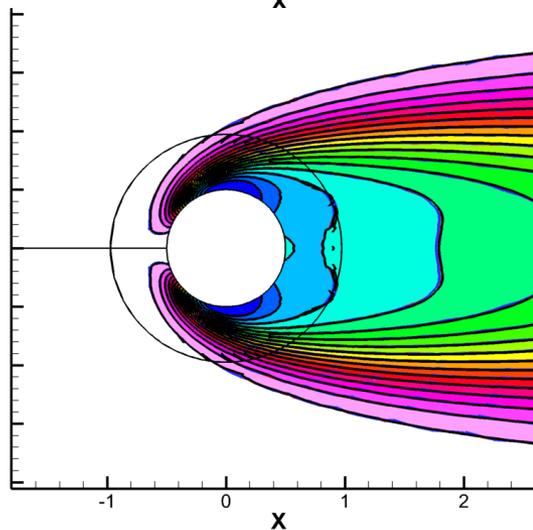
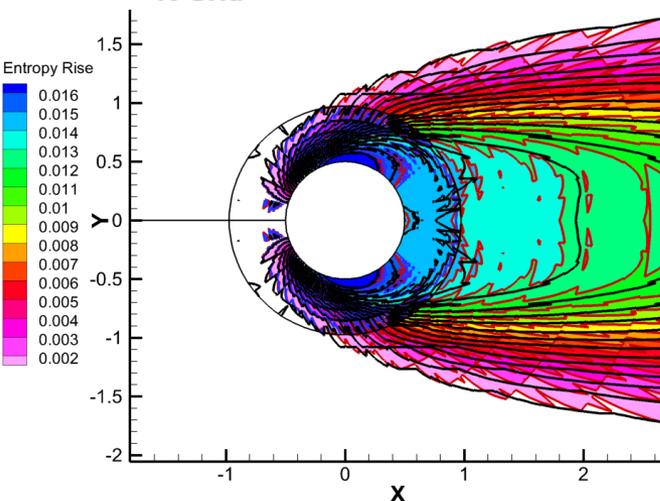
**N=2**  
**3<sup>rd</sup>-order**



**N=3**  
**4<sup>th</sup>-order**



— Single  
— O-Grid  
— R-Grid





- **Implicit Artificial Boundaries**
  - Included with GMRES Matrix-Vector Multiplication
  - Omitted in Preconditioner
  - Minimal Information Communicated
  - Significantly Reduces Execution Time
  
- **Few Modifications Required to Existing Codes**
  - ~95% of Code already Exists
  - Spares Matrix-Vector Multiplication
  - Restarted GMRES Fortran Code
    - [http://people.sc.fsu.edu/~jburkardt/f\\_src/mgmres/mgmres.html](http://people.sc.fsu.edu/~jburkardt/f_src/mgmres/mgmres.html)
  
- **Demonstrated on Inviscid/Viscous Flows**



# Thank you! Questions?



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Cincinnati



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