

格子量子色力学におけるソルバーについて

Yusuke Namekawa (KEK)

Contents

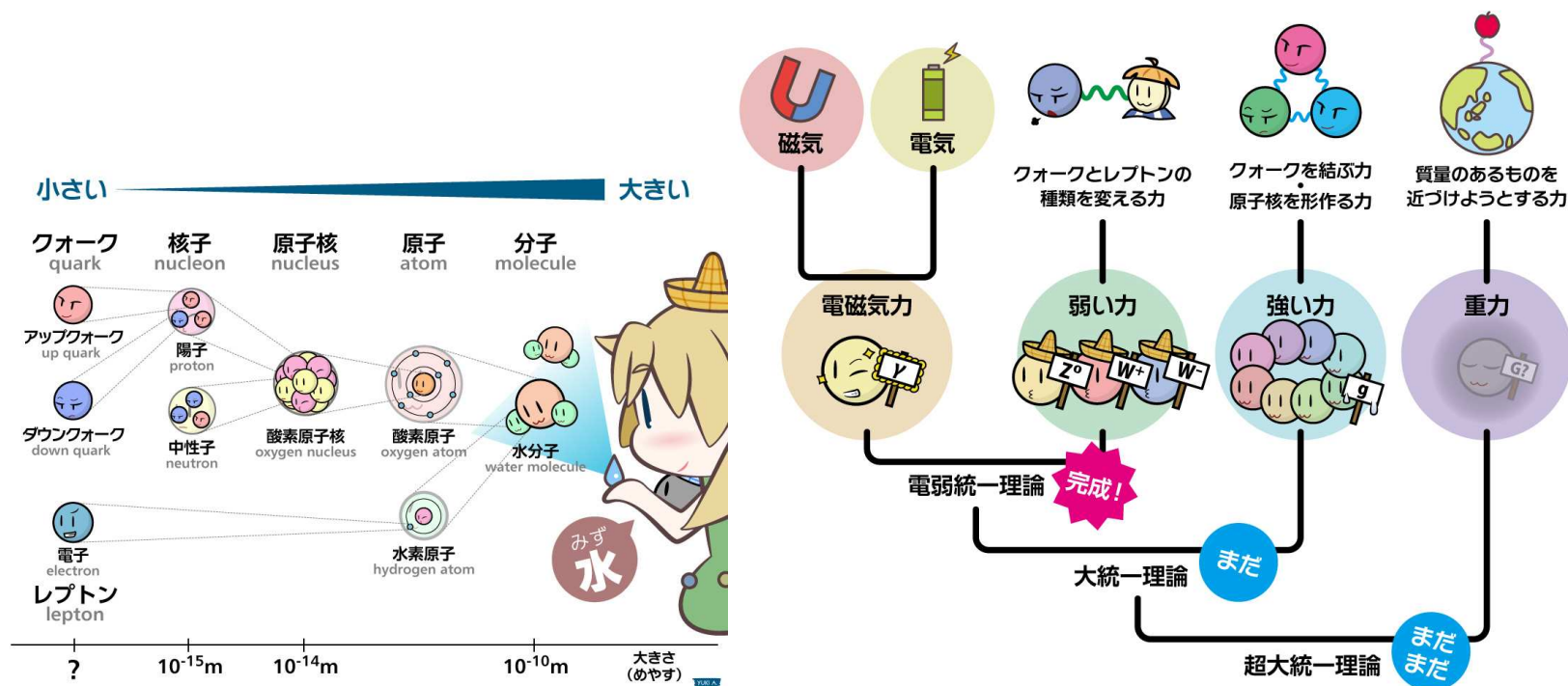
1	<u>Introduction</u>	2
2	<u>Solvers in lattice QCD</u>	5
3	<u>Benchmark results</u>	9
4	<u>Additional hot topics with multiple right hand side</u>	12
5	<u>Summary</u>	20

1 Introduction

All materials are made from quarks and leptons

cf. Kanamori-san's talk at the 2nd HPC-Phys meeting

- Theory of the strong interaction among quarks is called "Quantum ChromoDynamics(QCD)"



<http://higgstan.com/> ← the designer got PhD on particle physics experiment

[Quantum ChromoDynamics(QCD)]

- Theory(Lagrangian) is known, but is difficult to be solved analytically

$$\mathcal{L}_{QCD} = \bar{q}(i\not{D} - m)q - \frac{1}{4}G^2$$

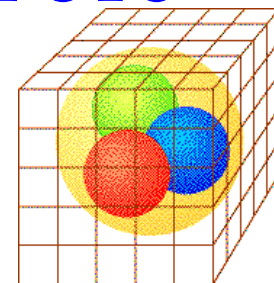
- ◇ One of Millennium Problems <http://www.claymath.org/millennium-problems>
→ You will win one million USD, if you solve this problem
- ◇ (cf. one of Millennium Problems on Poincare conjecture has already been solved)

- Numerical simulation of QCD on discretized spacetime (lattice QCD) is possible

◇ $Ax = b$ plays the central role
→ Solver is important

cf. Kanamori-san's and Ishikawa-san's talks at the 2nd, 3rd

HPC-Phys meetings



[Concrete form of A for $Ax = b$ in lattice QCD]

- Concrete form of A depends on the fermion formulation
 - ◇ One choice is Wilson-type fermion(9-point stencil in 4-dimension, complex non-symmetric large sparse matrix)

cf. Kanamori-san's and Ishikawa-san's talks at the 2nd, 3rd HPC-Phys meetings

- Condition number $K(A)$ becomes larger for smaller quark mass m_{quark}

cf. Ishikawa-san's talk at the 3rd HPC-Phys meeting

$$\diamond K(A(m_{\text{ud}})) = O(2700), K(A(m_{\text{s}})) = O(100), m_{\text{s}}/m_{\text{ud}} \sim 27$$

$$A(x, y) = \delta_{x, y} - \kappa \sum_{\mu=1}^4 \left\{ (1 - \gamma_{\mu}) U_{\mu}(x) \delta_{x+\mu, y} + (1 + \gamma_{\mu}) U_{\mu}^{\dagger}(x - \mu) \delta_{x-\mu, y} \right\}$$

: complex $n \times n$ non-symmetric matrix, $n \sim 10^{10}$ for a typical lattice QCD

$$m_{\text{quark}} = \frac{1}{2} \left(\frac{1}{\kappa} - (\text{const}) \right)$$

$$K(A) \propto \frac{1}{m_{\text{quark}}}$$

2 Solvers in lattice QCD

Major solvers in lattice QCD are tabulated

- There are many solver algorithms for lattice QCD
→ Only solvers in the table are explained
- There are many open sources for lattice QCD
→ Only open sources in the table are explained
- (Preconditioners are not covered in this talk)

Solver	Open source
CG Hestenes,Stiefel(1952)	Bridge++
BiCGStab van der Vorst(1992)	Bridge++, CCSQCDSolverBench
BiCGStab(L) Sleijpen,Fokkema(1993)	Bridge++
BiCGStab(DS-L) Miyauchi et al.(2001)	Bridge++
BiCGStab(IDS-L) Itoh,Namekawa(2003)	Bridge++
GMRES(m) Saad,Schultz(1986)	Bridge++
MultiGrid A.Brandt(1977)	DDalphaAMG

[Lattice QCD code Bridge++ (our open source code)]

- Bridge++ is a code set for numerical simulations of lattice gauge theories including QCD
→ Ver.1.5.1 has been released in Aug 2019
- Major solvers(BiCGStab series,CG,GMRES(m)) are covered
- Project members:
Y.Akahoshi (YITP), S.Aoki (YITP), T.Aoyama (KEK), I.Kanamori (R-CCS), K.Kanaya (Tsukuba),
H.Matsufuru (KEK), Y.Namekawa (KEK), H.Nemura (RCNP), Y.Taniguchi (Tsukuba)

◇ I have been the chairperson since 2016



[CCS QCD SolverBench]

- CCS QCD SolverBench is a benchmark BiCGStab program of QCD developed by another CCS(Univ of Tsukuba)
→ Ver.0.999(rev.248) has been released in Sep 2017
- BiCGStab with even-odd preconditioning is employed
- Project members:

K-I.Ishikawa (Hiroshima), Y.Kuramashi (Tsukuba), A.Ukawa (Tsukuba), T.Boku (Tsukuba)

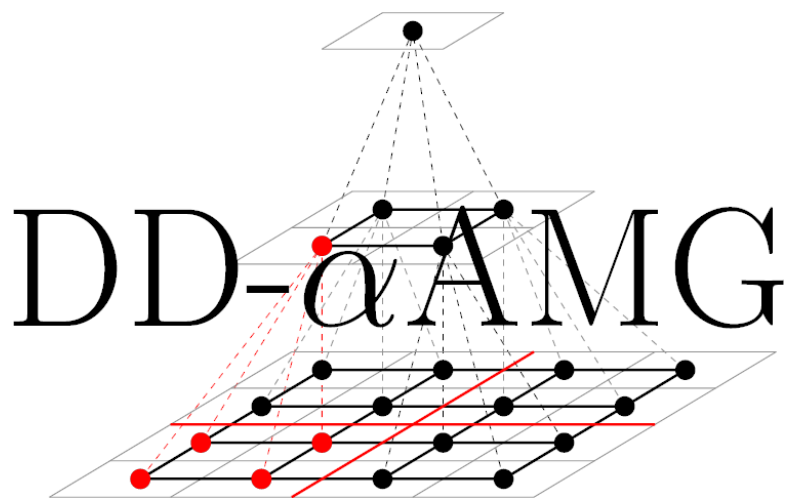


<https://www.ccs.tsukuba.ac.jp/qcd/>

[DDalphaAMG]

- DDalphaAMG is a multigrid solver program in lattice QCD
 - Ver.1701 has been released in Jan 2017
 - Ported to K-computer in Apr 2018 [Ishikawa,Kanamori\(2018\)](#)
- Adaptive Algebraic MultiGrid(α AMG) algorithm with Domain Decomposed(DD) smoother is employed
- Project members:

M.Rottmann, A.Strebel, S.Heybrock, S.Bacchio, B.Leder, I.Kanamori



<https://github.com/DDalphaAMG>

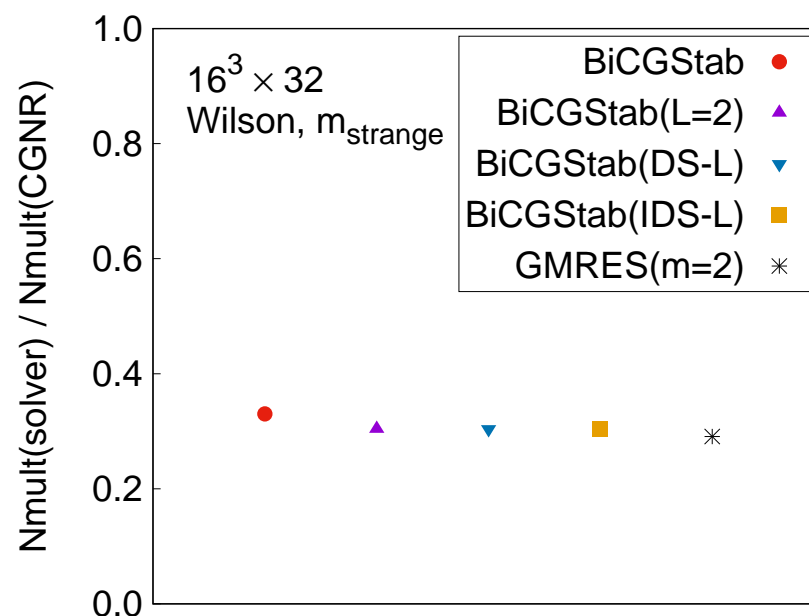
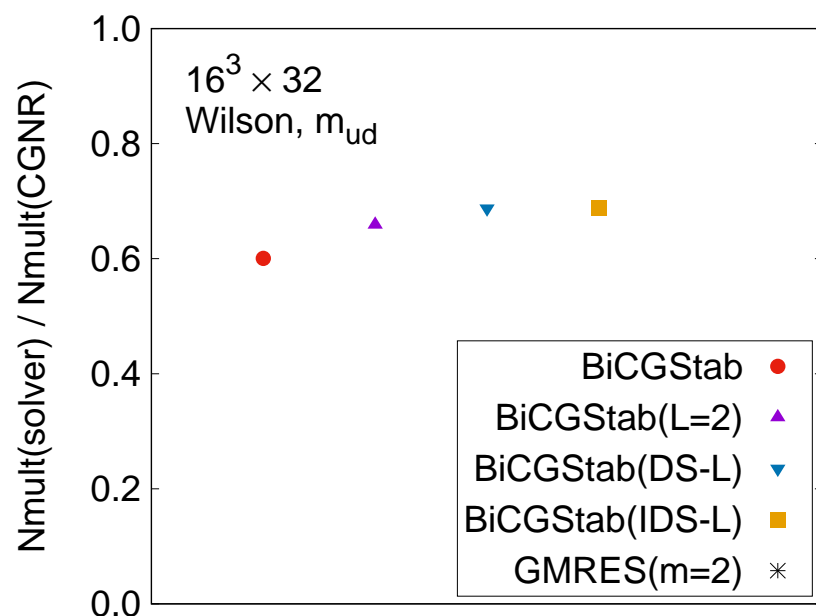
<https://github.com/i-kanamori/DDalphaAMG/tree/K>

3 Benchmark results

[CG vs BiCGStab series, GMRES(m) by Bridge++]

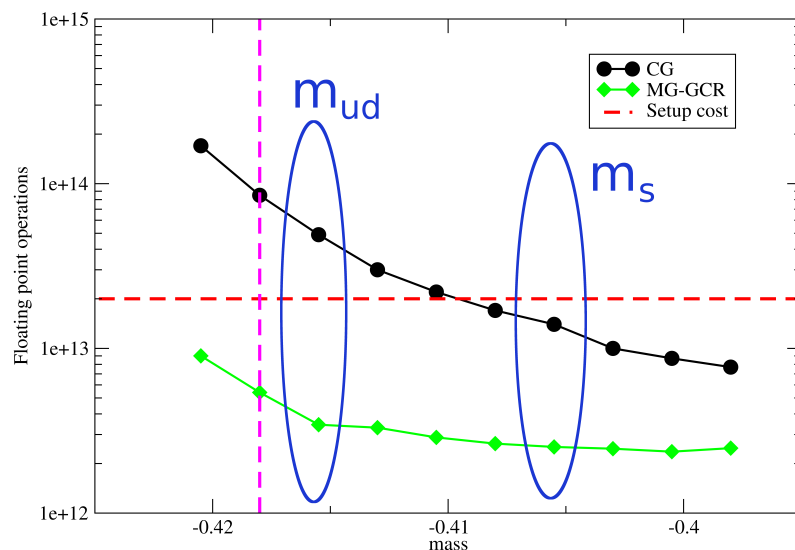
- For m_{ud} (up-down quark mass), which requires a huge Krylov space, BiCGStab series gain 30-40%, while GMRES(m=2–16) shows no gain
- For m_s (strange quark mass), which requires not so large Krylov space, BiCGStab series and GMRES(m) gain a factor of 3

◇ Prescription is added to BiCGStab for better stability
Sleijpen and van der Vorst(1995)



[CG vs MG(MultiGrid)] Babich et al.(2010)

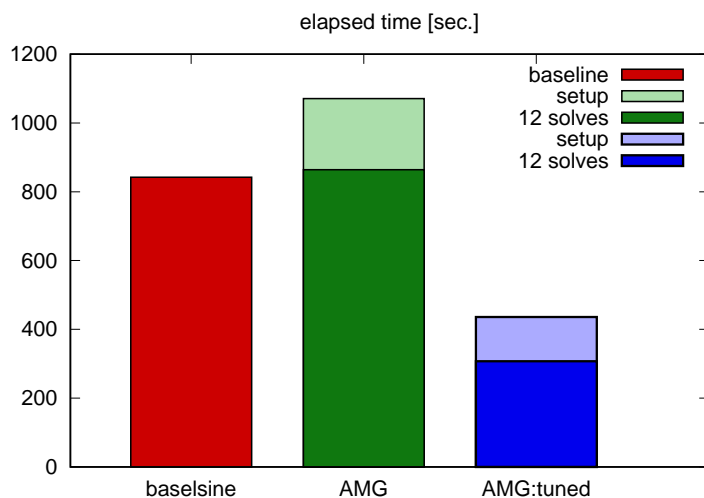
- For m_{ud} (up-down quark mass), which requires a huge Krylov space, multigrid gains a factor of 3
- For m_s (strange quark mass), which requires not so large Krylov space, multigrid has no gain due to its overhead
 - ◇ Memory cost of multigrid is larger than that of CG by a factor of 4–5
 - ◇ NB. $m_{quark}^{phys} \propto (m_{quark}^{bare} - m_{quark}^{critical})$ with $m_{quark}^{critical} = -0.4175$



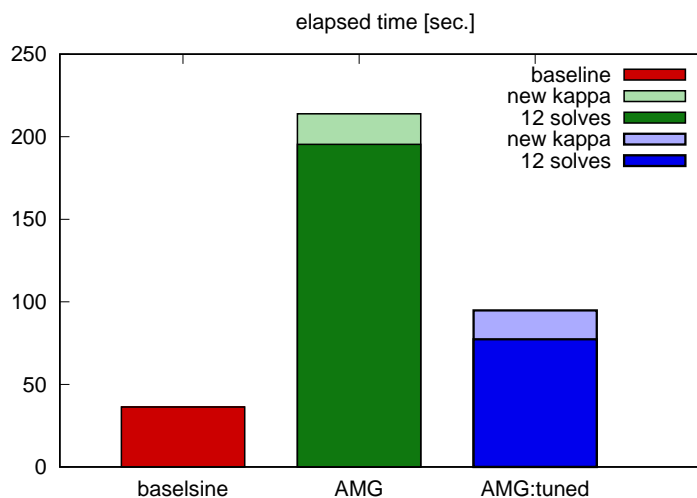
[Nested BiCGStab with precondition(SAP + SSOR) vs multigrid] Ishikawa,Kanamori(2018)
Similar results are obtained on K-computer

- For m_{ud} (up-down quark mass), which requires a huge Krylov space, multigrid gains a factor of 2 over the baseline BiCGStab
- For m_s (strange quark mass), which requires not so large Krylov space, multigrid has no gain due to its overhead

◇ The best solver depends on the target system



Up-down quark case



Strange quark case

$$Ax_{n_{\text{rhs}}} = b_{n_{\text{rhs}}}$$

where

$$A := n \times n \text{ matrix}$$

$$n \sim 10^{10} \text{ for a typical lattice QCD}$$

$$\forall n_{\text{rhs}} = 1, 2, \dots$$

- Block solver(multiple right hand side solver) O'Leary(1980)
- Truncated solver Collins,Bali,Schäfer(2007)
- Deflation de Forcrand(1996),Lüscher(2007)

[Block solver(multiple right hand side solver)] O'Leary(1980)

$$AX = B \quad \text{instead of } Ax = b$$

where

$$\begin{aligned} A &:= n \times n \text{ matrix,} \\ X, B &:= n \times n_{\text{rhs}} \text{ matrix} \\ n &\sim 10^{10} \text{ for a typical lattice QCD} \\ \forall n_{\text{rhs}} &= 1, 2, \dots \end{aligned}$$

- The philosophy is sharing Krylov space for multiple right hand sides
 - ◇ Practical advantage is better use of cache, which increase the sustained speed by a factor of 2-5
- Two problems are known
 - Next page

[Block solver(continued)]

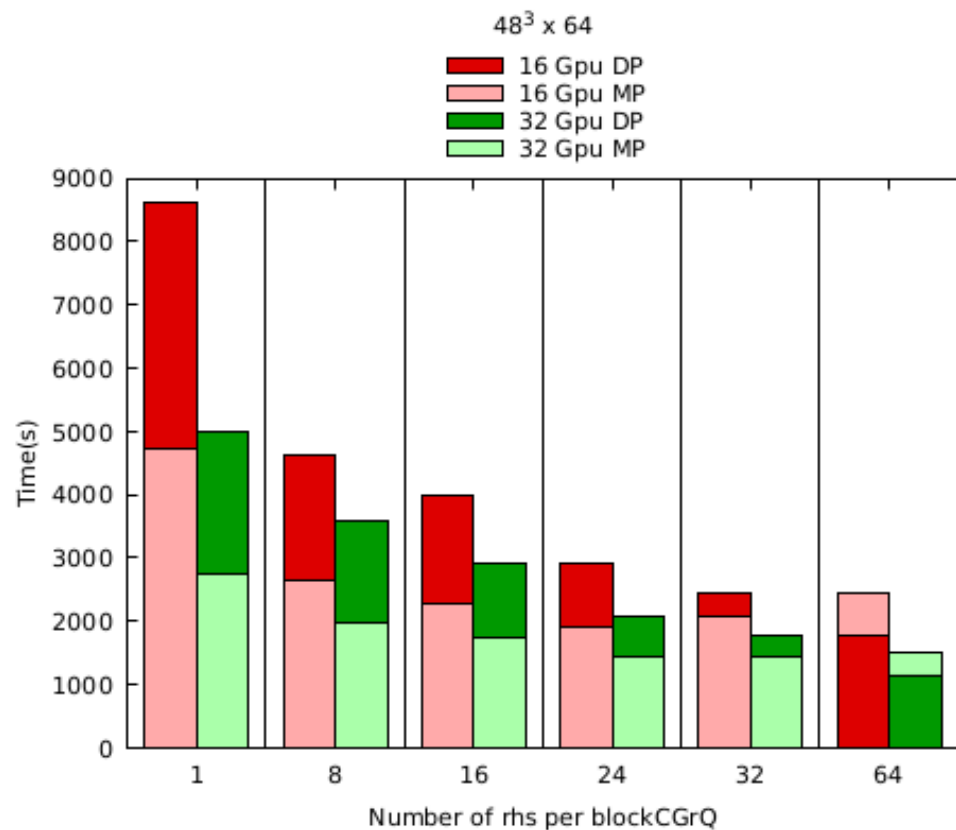
- There are some attempts in lattice QCD

de Forcrand(1996), Sakurai et al.(2010), Tadano et al.(2010), Nakamura et al.(2011), Birk and Frommer(2012,2014), Clark et al.(2018), de Forcrand and Keegan(2018)

- ◇ Problem 1 : naive Block solver has a gap between true and recursion residuals
→ Improved versions are proposed [Dubrulle\(2001\)](#), [Tadano et al.\(2009\)](#), ...
- ◇ Problem 2 : Block solver often fails to converge (breakdown and stagnation), though it can be tamed in part by QR decomposition
[Dubrulle\(2001\)](#), [Nakamura et al.\(2011\)](#), ...
→ We do not employ the block solver in a large scale simulation

[Block solver(continued)]

- Block solver(blockCGrQ) gains a factor of 2-5, if it converged



DP := Double Precision

MP := Mixed Precision

- Mixed precision is usually faster, but it is not for a larger number of rhs, probably due to less stability

Clark et al.(2018)

[Truncated solver] Collins,Bali,Schäfer(2007)

- Truncated solver := many approximate solver results corrected by exact solver result
- (cf. all mode averaging := truncated solver + low-mode averaging)

Blum et al.(2012)

◇ Truncated solver leads to a factor of 10 speed up for an expectation value constructed from the solution x

$$\langle O^{\text{exact}}[x] \rangle = \langle O^{\text{improved}}[x] \rangle, \quad \langle O \rangle := \frac{1}{N_{\text{sample}}} \sum_{i=1}^{N_{\text{sample}}} O_i$$

where

$$O^{\text{improved}}[x] = (O[x_1^{\text{exact}}] - O[x_1^{\text{approx}}]) + \frac{1}{N_{\text{approx}}} \sum_{n'_{\text{rhs}}=2}^{N_{\text{approx}}} O[x_{n'_{\text{rhs}}}^{\text{approx}}]$$

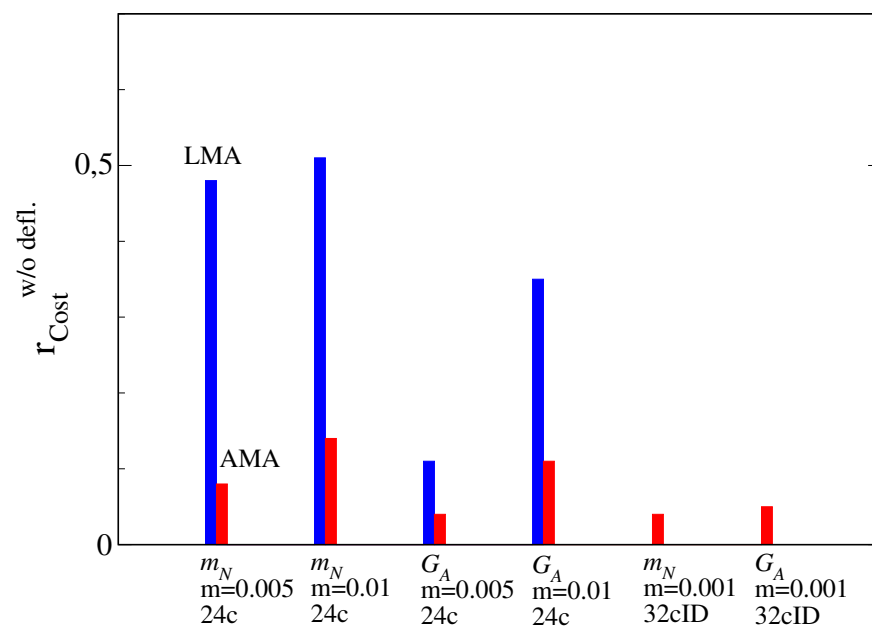
$$Ax_{n_{\text{rhs}}}^{\text{exact}} = b_{n_{\text{rhs}}}, \text{ strict stopping condition (ex. } 10^{-16})$$

$$Ax_{n'_{\text{rhs}}}^{\text{approx}} = b_{n'_{\text{rhs}}}, \text{ loose stopping condition (ex. truncated at } N_{\text{iter}} = 50)$$

$$\forall n_{\text{rhs}}, \forall n'_{\text{rhs}} = 1, 2, \dots \quad \text{larger gain for } n_{\text{rhs}} < n'_{\text{rhs}}$$

[Truncated solver(continued)]

- Truncated solver (+ low mode averaging) leads to $O(10)$ speed up
- ◇ NB. care is needed for the choice of the truncation (ex. $N_{\text{iter}} = 50$). Too aggressive choice gives a wrong result.



Shintani et al.(2014)

[Deflation] [de Forcrand\(1996\)](#), [Lüscher\(2007\)](#),...

- Deflation := eigenvectors + solver for the remaining part
 - ◇ Deflation is independent of n_{rhs} i.e. larger n_{rhs} gives larger gain
 - ◇ The gain is a factor of 2-8, though deflation needs overhead and large memory consumption of eigenvector estimation

$$\begin{aligned} Ax_{n_{\text{rhs}}} &= b_{n_{\text{rhs}}} \\ A\phi_i &= \lambda_i \phi_i, \quad i = 1, \dots, N_{\text{deflation}} \end{aligned}$$

Then

$$x_{n_{\text{rhs}}} = x_{n_{\text{rhs}}}^{\text{solver}} + \sum_{i,j=1}^{N_{\text{deflation}}} \phi_i A_{ij}^{-1}(\phi_j, b_{n_{\text{rhs}}})$$

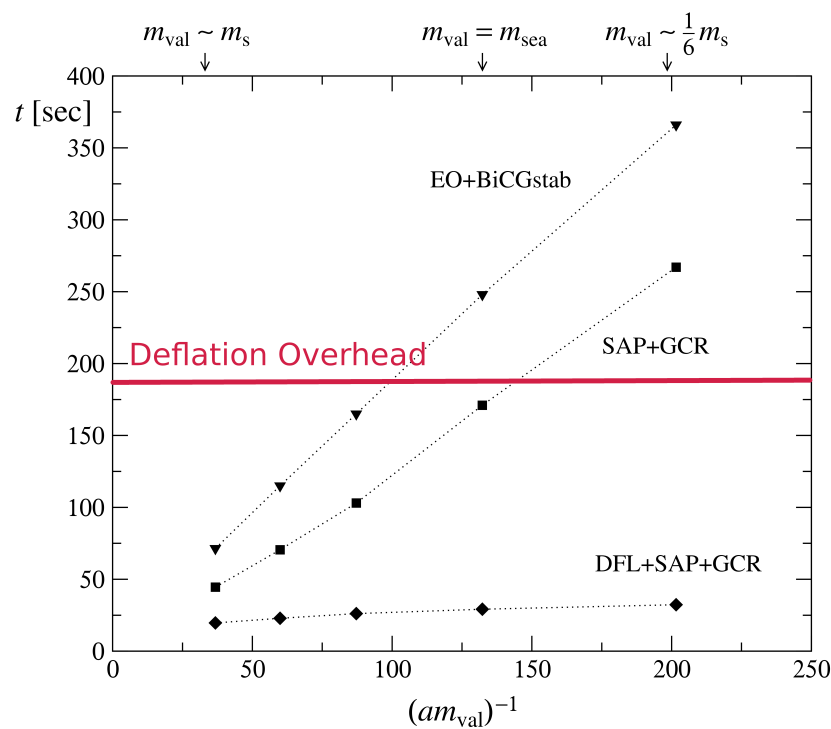
where

$$P_{\text{deflation}} Ax_{n_{\text{rhs}}}^{\text{solver}} = P_{\text{deflation}} b_{n_{\text{rhs}}}$$

$$P_{\text{deflation}} x_{n_{\text{rhs}}} = x_{n_{\text{rhs}}} - \sum_{i,j=1}^{N_{\text{deflation}}} A\phi_i A_{ij}^{-1}(\phi_j, b_{n_{\text{rhs}}})$$

[Deflation(continued)]

- The gain is a factor of 2-8, though deflation gives overhead
 - ◇ NB. the best choice of $N_{\text{deflation}}$ depends on the system



Lüscher(2007)

5 Summary

Overview of solvers in lattice QCD was presented

- Major solvers are covered by open sources(Bridge++, CCSQCDSolver-Bench, DDalphaAMG, ...)
- Benchmark results show the best solver depends on the physics
 - ◇ multigrid is best for m_{ud} (requiring a huge Krylov space)
 - ◇ BiCGStab series and GMRES(m) is faster for m_{s} (requiring not so large Krylov space)
- Additional hot topics with multiple right hand side are explained
 - ◇ Block solver(multiple right hand side solver) gains a factor of 2-5, though it often fails to converge
 - ◇ Truncated solver leads to $O(10)$ speed up, though too aggressive truncation gives a wrong result
 - ◇ Deflation gains a factor of 2-8, though it needs overhead and large memory consumption of eigenvector estimation

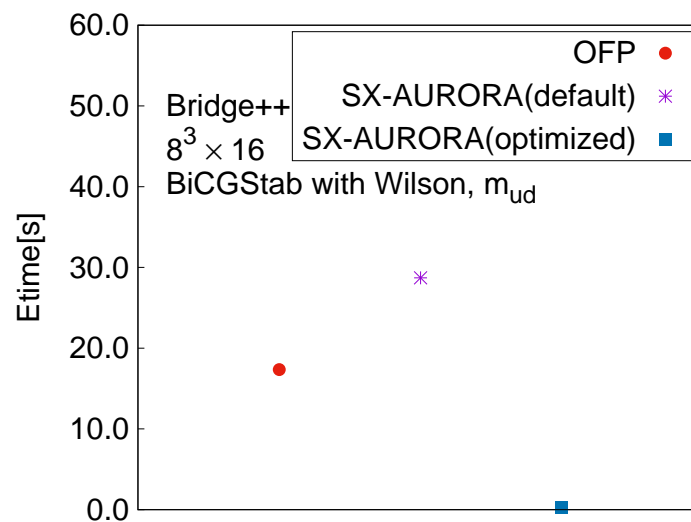
[Not covered in this talk]

- Preconditioner

- ◇ Even-odd(red/black), SAP(Schwarz Alternating Procedure), ILU, SSOR, ...

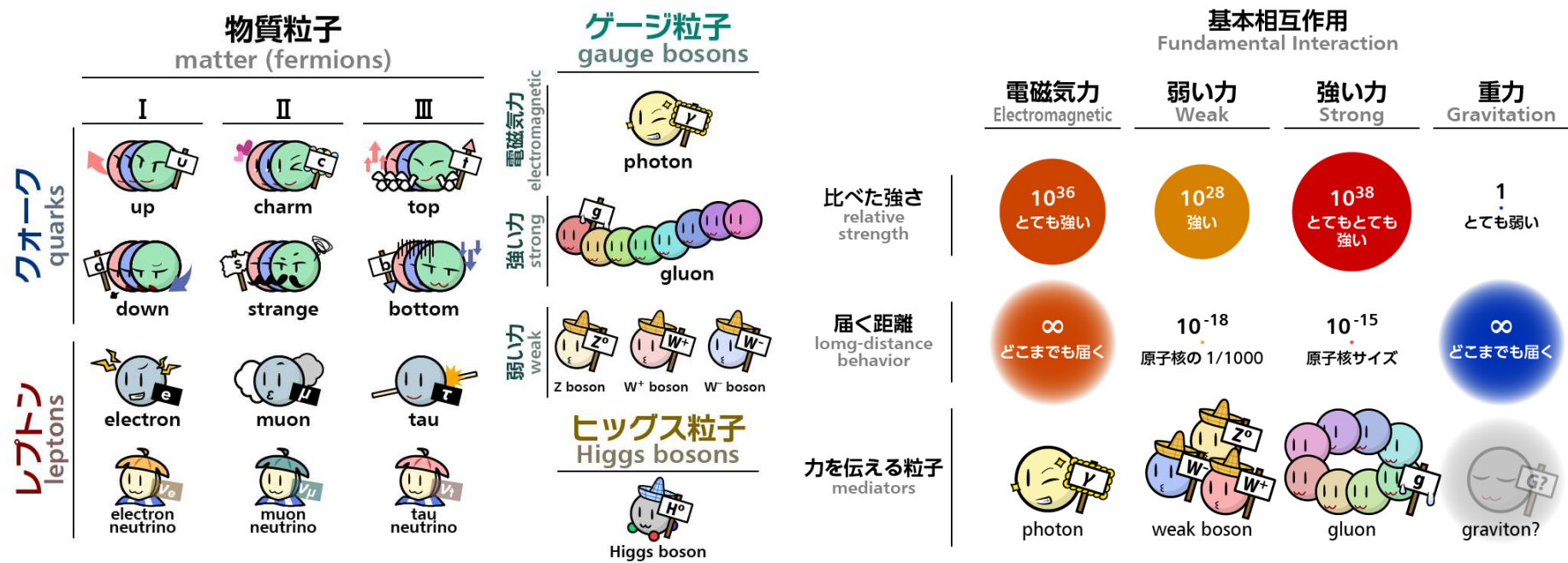
[Advertise new supercomputer at KEK(SX-AURORA,156.8 TFlop)]

- Unfortunately KEK supercomputer had been terminated since 2017, but is renewal in 2019 <http://scwww.kek.jp/>
- Tuning for discrete vector accelerator leads to $O(100)$ speed up



Appendix

[Table of elementary particles and interactions]



<http://higgstan.com/> ← the designer got PhD on particle physics experiment