

# A New Preconditioning Strategy for a Spectral-element-based Magnetohydrodynamics Solver

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# Outline

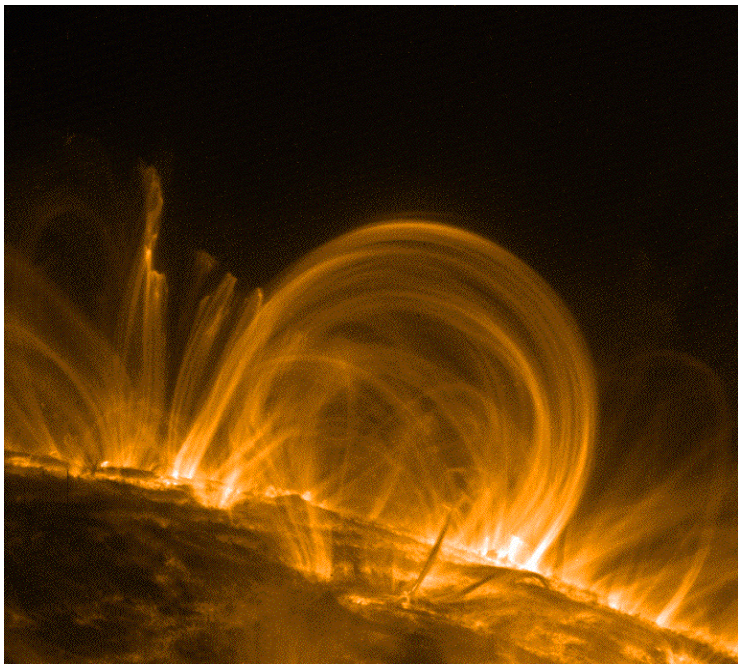
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- Motivation
- Equations & discretization
- Maintaining continuity; adaptivity
- Explicit MHD
- Preconditioning strategy
- ORAS preconditioner
- Coarse correction
- Conclusions & future work

# MHD & Hydro Turbulence: Interaction of structures with ambient turbulent fluid & with boundaries

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- Phenomenological & fundamental:



Trace



Kelvin-Helmholtz rolls  
In match smoke

# Geophysics-Astrophysics Spectral-element Adaptive Refinement (GASpAR)

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- Object-oriented framework for solving PDEs on adaptive grids
- Uses tensor product form for multi-dimensional operators (hence, matrix-matrix--BLAS-3--products)
- Equations are derived from standard interface:  
advection-diffusion, Navier-Stokes, MHD
- Adaptive grid mechanics independent of equations

Available at: [/](#)

<http://www.image.ucar.edu/TNT/Software/GASpAR>

# MHD Equations: Implemented in GASpAR

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Magnetohydrodynamics:

$$\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \mathbf{j} \times \mathbf{b} + \nu \nabla^2 \mathbf{u}$$

$$\partial_t \mathbf{b} = \nabla \times (\mathbf{u} \times \mathbf{b}) + \eta \nabla^2 \mathbf{b}$$

$$\nabla \cdot \mathbf{u} = 0, \quad \nabla \cdot \mathbf{b} = 0$$

Elsasser (1950) form:

$$\partial_t \mathbf{Z}^\pm + \mathbf{Z}^\mp \cdot \nabla \mathbf{Z}^\pm + \nabla p - \nu^\pm \nabla^2 \mathbf{Z}^\pm - \nu^\mp \nabla^2 \mathbf{Z}^\mp = 0$$

$$\nabla \cdot \mathbf{Z}^\pm = 0$$

Via definitions:  $\mathbf{Z}^\pm = \mathbf{u} \pm \mathbf{b}$        $\nu^\pm = \frac{1}{2}(\nu \pm \eta)$

# Discretization via SEM method (Patera 1984)

• Problem well posed using spaces:  $U_\gamma := \left\{ \mathbf{w} = \sum_{\mu=1}^d w^\mu \tilde{\mathbf{e}}^\mu \mid w^\mu \in \mathbf{H}^1(D) \forall \mu \ \& \ \mathbf{w} = \gamma \text{ on } \partial D \right\}$

• Discrete spaces:  $\left. \begin{aligned} \mathbf{Z}^\pm \in \mathbf{U}^N &= \mathbf{U}_{\mathbf{Z}_0} \cap \mathbf{P}_N \\ \zeta^\pm \in \mathbf{U}_0^N &= \mathbf{U}_0 \cap \mathbf{P}_N \\ p, q \in \mathbf{Y}^{N-2} &= \mathbf{L}_2(D) \cap \mathbf{P}_{N-2} \end{aligned} \right\} \mathbf{P}_N - \mathbf{P}_{N-2}$

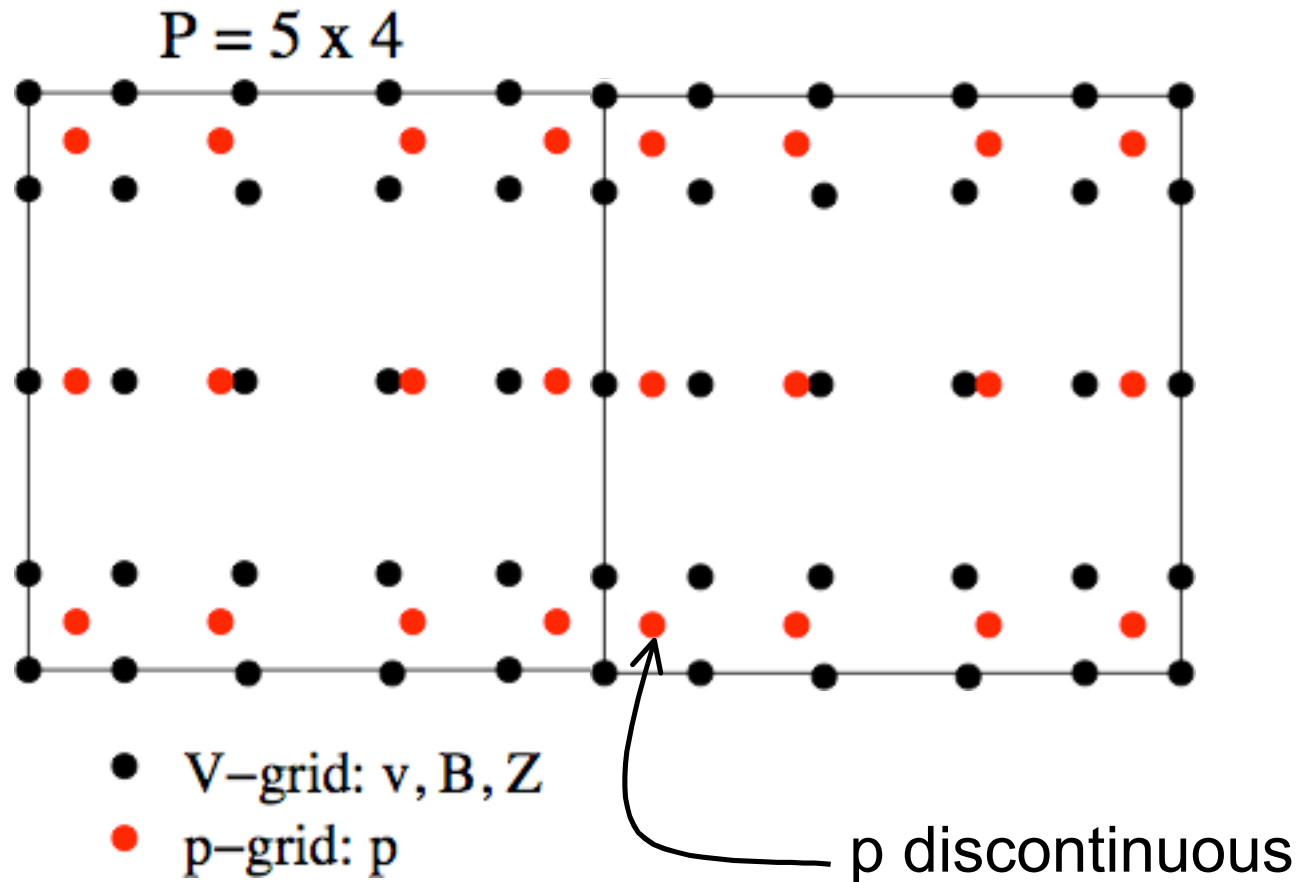
• Discrete problem:

$$\begin{aligned} \langle \zeta^\pm, \partial_t \mathbf{Z}^\pm \rangle_{\underline{\text{GL}}} + \langle \zeta^\pm, \mathbf{C}^\pm \mathbf{Z}^\pm \rangle_{\underline{\text{GL}}} - \frac{1}{\rho_0} \langle p, \nabla \cdot \zeta^\pm \rangle_{\underline{\text{G}}} \\ = -\nu^\pm \sum_{\mu=1}^d \langle \partial_\mu \zeta^\pm, \partial_\mu \mathbf{Z}^\pm \rangle_{\underline{\text{GL}}} \\ \langle q, \nabla \cdot \mathbf{Z}^\pm \rangle_{\underline{\text{G}}} = 0, \end{aligned}$$

$$\mathbf{C}^\pm := \mathbf{Z}^\pm \cdot \vec{\nabla}$$

Expand using GL or G polynomials...

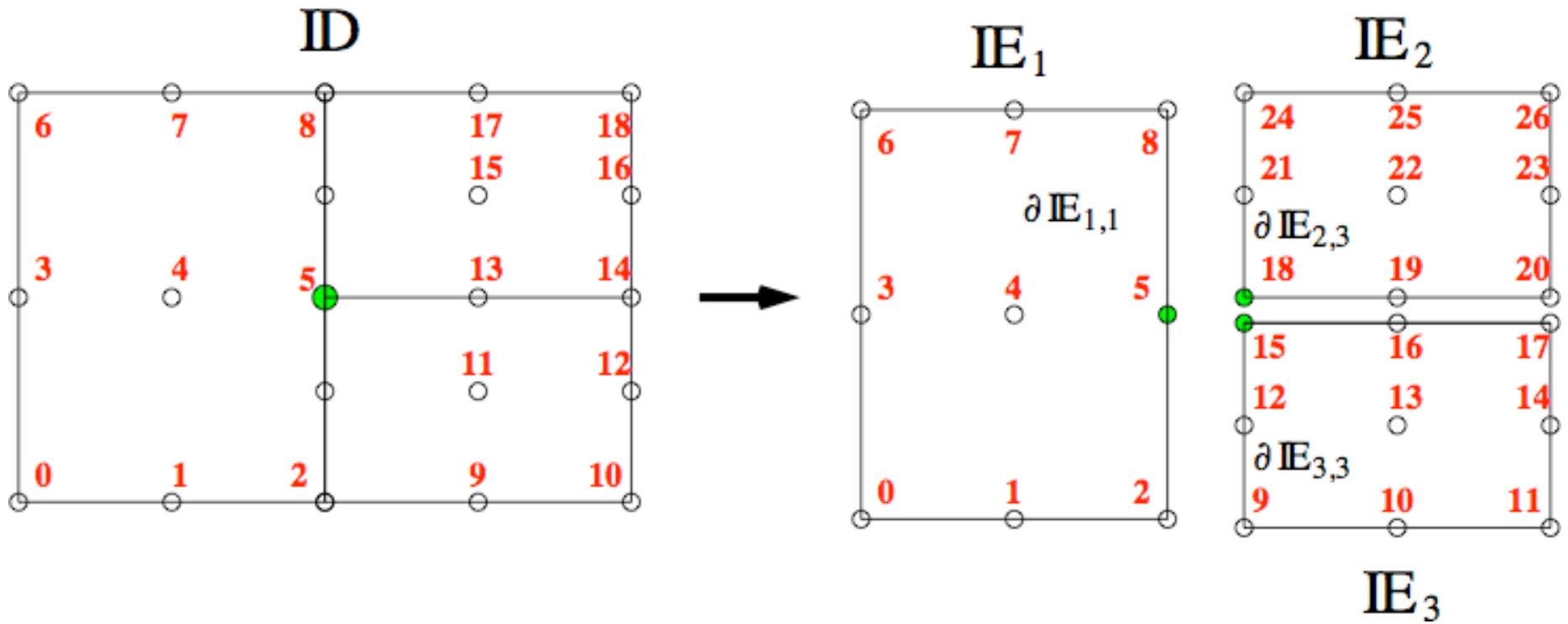
# Discrete staggered grid







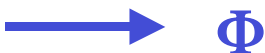
# Nonconforming continuity (1)



# Nonconforming continuity (2): Interpolation implied

$$\mathbf{u} = \begin{pmatrix} u_0 \\ \vdots \\ u_{26} \end{pmatrix} = \begin{pmatrix} u_{0,1} \\ \vdots \\ u_{8,1} \\ u_{0,2} \\ \vdots \\ u_{8,2} \\ u_{0,3} \\ \vdots \\ u_{8,3} \end{pmatrix} = \begin{pmatrix}
 \begin{matrix} 100 \\ 010 \\ 001 \end{matrix} & & & \\
 & \begin{matrix} 100 \\ 010 \\ 001 \end{matrix} & & \\
 & & \begin{matrix} 100 \\ 010 \\ 001 \end{matrix} & \\
 \hline
 001 & & & 00 \\
 000 & & & 10 \\
 000 & & & 01 \\
 003/8 & 003/4 & 00 & -1/8 & & 00 \\
 000 & 000 & 000 & & & 10 \\
 000 & 000 & 000 & & & 01 \\
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 & & & & & & & 10 \\
 & & & & & & & 01
 \end{pmatrix} \begin{pmatrix} u_{g,0} \\ \vdots \\ u_{g,18} \end{pmatrix} \\
 \\
 = \underbrace{\begin{pmatrix}
 1 & & & & & & & & \\
 & \dots & & & & & & & \\
 & & 003/8 & 003/4 & 00 & -1/8 & & & \\
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 & & & & & & & & 1 \\
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 & & & & & & & & & & & & & & & 1
 \end{pmatrix}}_{\text{Interpolation operator } \Phi} \underbrace{\begin{pmatrix}
 1 & & & & & & & & \\
 & \dots & & & & & & & \\
 & & 001 & & & & & & \\
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 & & & & & & & & & & 10 & & \\
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 \end{pmatrix}}_{\mathbf{A}} \begin{pmatrix} u_{g,0} \\ \vdots \\ u_{g,18} \end{pmatrix}$$

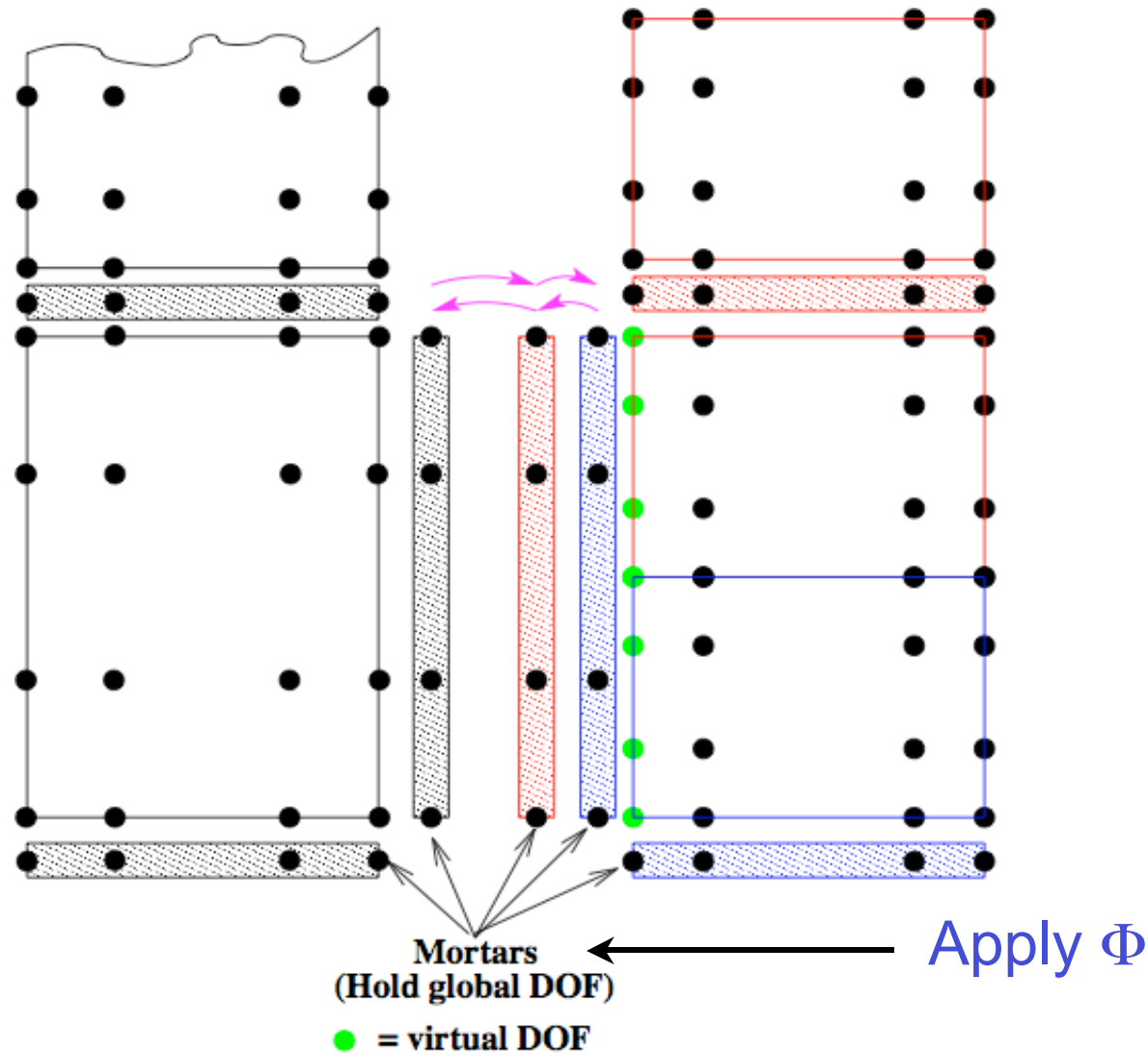
Interpolation operator



$\Phi$

$\mathbf{A}$

# Mortar Data Structures: Perform interpolations

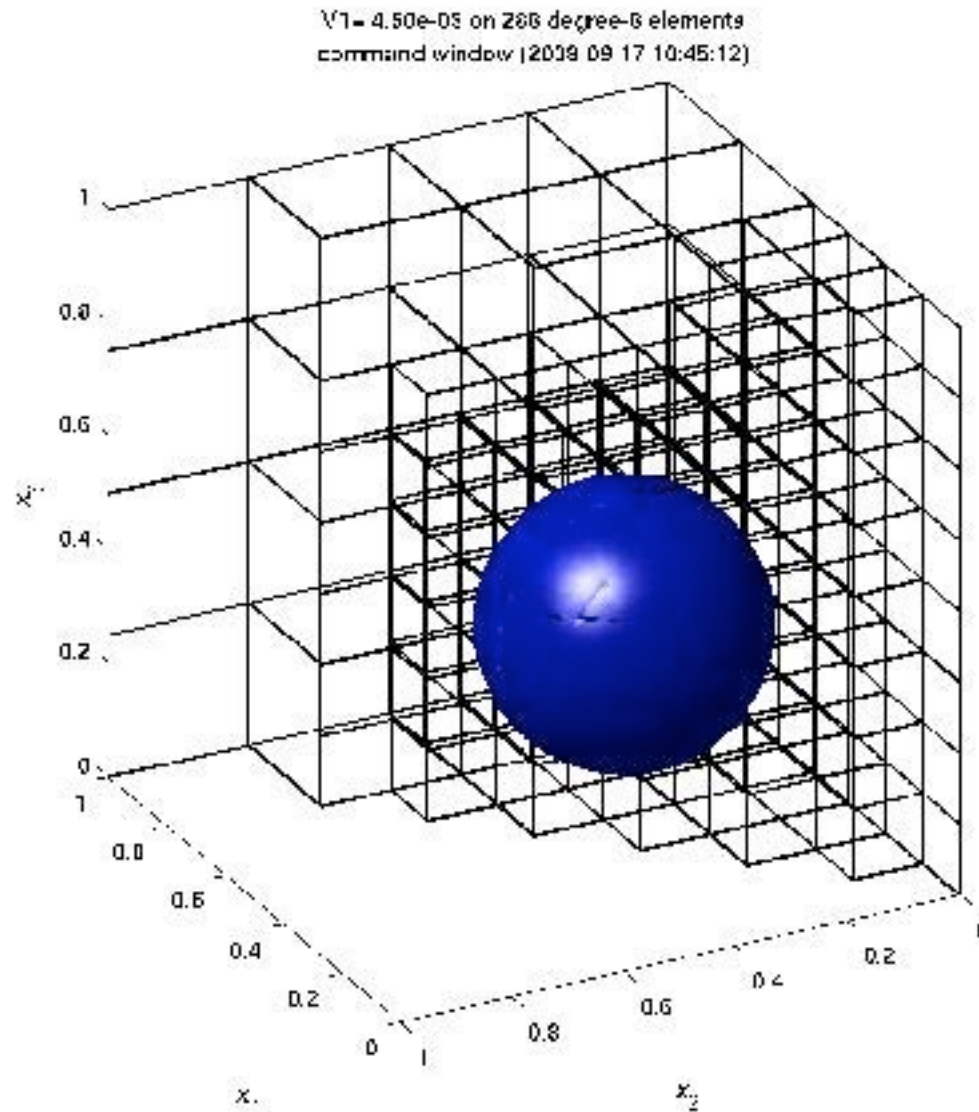


# Adaptivity: IConnAMR

Rosenberg, Fournier, Fischer, Pouquet,  
*J.Comp.Phys.*, **215**:59 (2006)

- Applies 'forest of oct-trees', weak data structures
- Uses a  $2^d:1$  isotropic refinement decomposition
- Employs voxel database (VDB) to locate element neighbors and to set mortar properties
- Variety of a-posteriori refinement criteria;  
also user-defined
- 2-d and 3-d

# Advection-diffusion: Adaptive 3-d linear advection



# MHD Discretization

Rosenberg, Pouquet, Mininni,  
*New J. Phys.*, **9**:304 (2007);

Ng, et al. *Ap. J. Suppl.*, **177**(2):613 (2008)

- Semi-discrete equations

$$\mathbf{M} \frac{d\hat{\mathbf{Z}}_j^{\pm}}{dt} = -\mathbf{M}\mathbf{C}^{\mp} \hat{\mathbf{Z}}_j^{\pm} + \mathbf{D}_j^{\mp} \hat{\mathbf{p}}^{\pm} - \nu_{\pm} \mathbf{L} \hat{\mathbf{Z}}_j^{\pm} - \nu_{\mp} \mathbf{L} \hat{\mathbf{Z}}_j^{\mp}$$
$$\mathbf{D}_j^{\pm} \hat{\mathbf{Z}}_j^{\pm} = 0,$$

- DNS ==> one-step explicit time discretization:

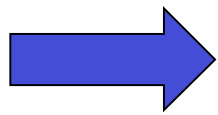
$$\hat{\mathbf{Z}}_j^{\pm} = \hat{\mathbf{Z}}_j^{\pm, n} - \frac{1}{k} \Delta t \mathbf{M}^{-1} (\mathbf{M}\mathbf{C}^{\mp} \hat{\mathbf{Z}}_j^{\pm} - \mathbf{D}_j^{\mp} \hat{\mathbf{p}}^{\pm} + \nu_{\pm} \mathbf{L} \hat{\mathbf{Z}}_j^{\pm} + \nu_{\mp} \mathbf{L} \hat{\mathbf{Z}}_j^{\mp}).$$

- Apply divergence constraint to discretized system: 

# Pseudo-Poisson operator

Fischer JCP 133:84 (1997);

Kruse et al, J Sci Comp. 17(1):81 (2002)



$$\mathbf{D}^j \mathbf{M}^{-1} \mathbf{D}_j^T \hat{\mathbf{p}}^\pm = \mathbf{D}^j \mathbf{g}_j^\pm$$

Inhomogeneity:

$$\mathbf{g}_j^\pm = \frac{1}{k} \Delta t \mathbf{M}^{-1} (\mathbf{M} \mathbf{C}^T \hat{\mathbf{Z}}_j^\pm + \nu_\pm \mathbf{L} \hat{\mathbf{Z}}_j^\pm + \nu_T \mathbf{L} \hat{\mathbf{Z}}_j^\mp) - \hat{\mathbf{Z}}_j^{\pm, n}$$

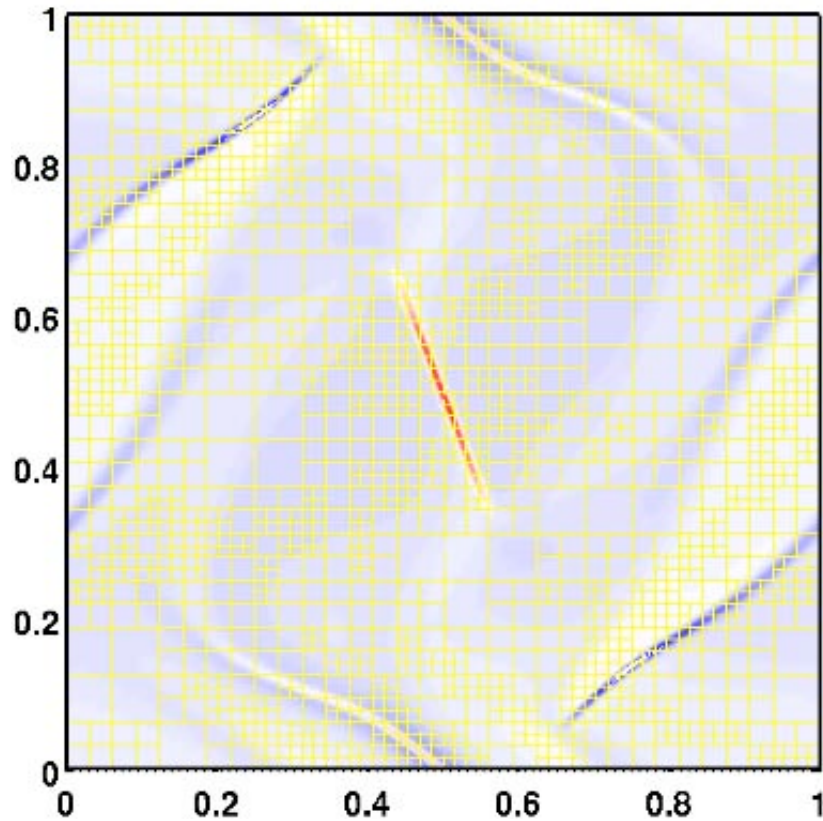
Communication is hidden in Stokes operators:

$$\mathbf{D}_j \rightarrow \mathbf{D}_j \Phi \mathbf{A}$$

This operator also appears in Navier-Stokes from a Schur decomposition of discretized equations accurate to second order in  $\Delta t$ .

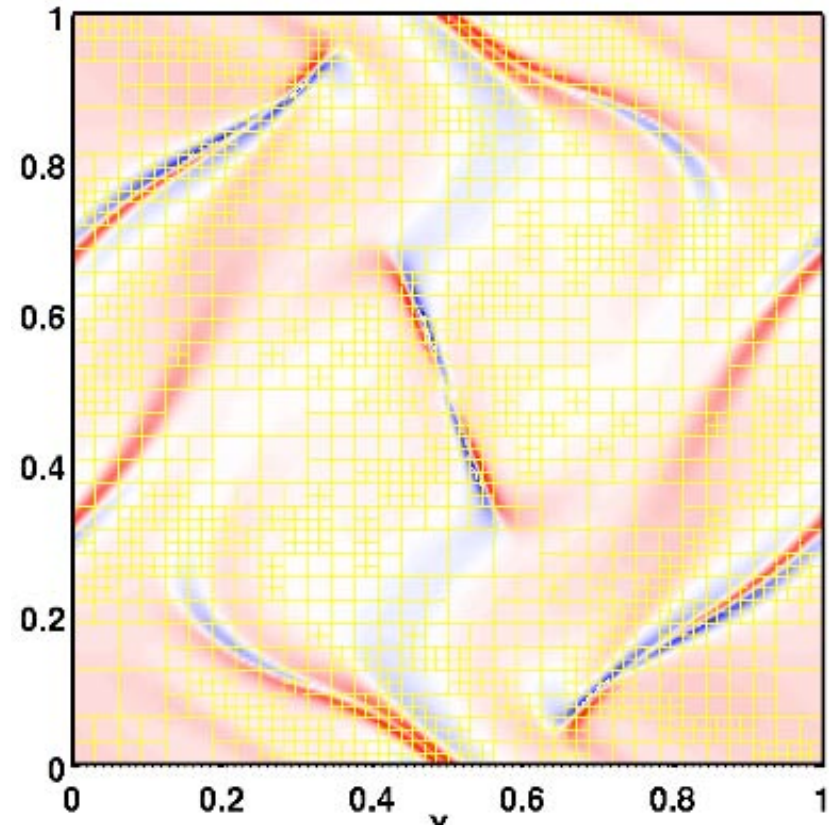
# Orszag-Tang (OT) Problem: SEM AMR has excellent accuracy on challenging problem

•Current Density



Rosenberg, Pouquet, & Mininni.  
New J. Phys, 9, 304 (2007).

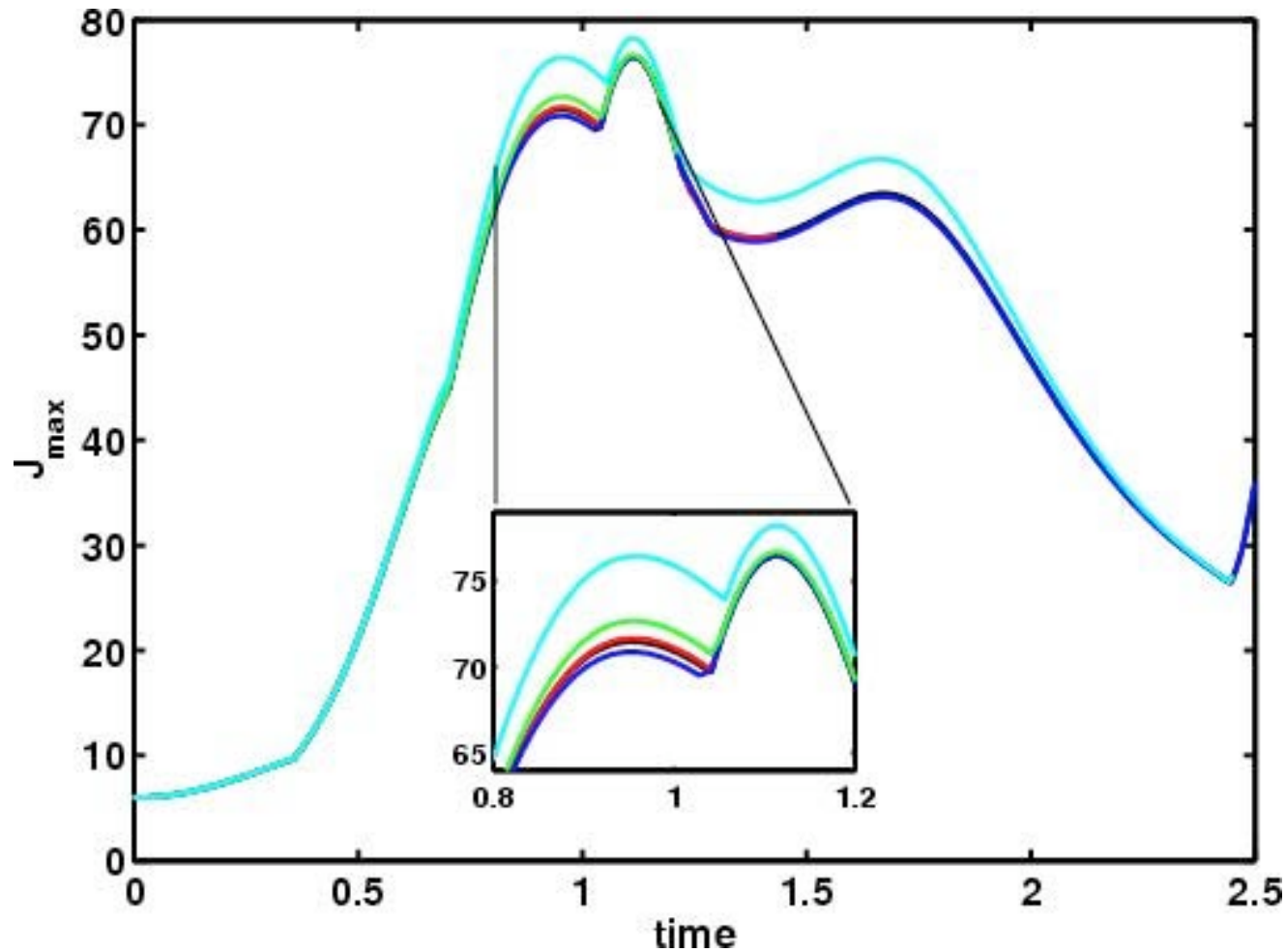
•Vorticity



For OT, see: JFM 90, 129, 1979



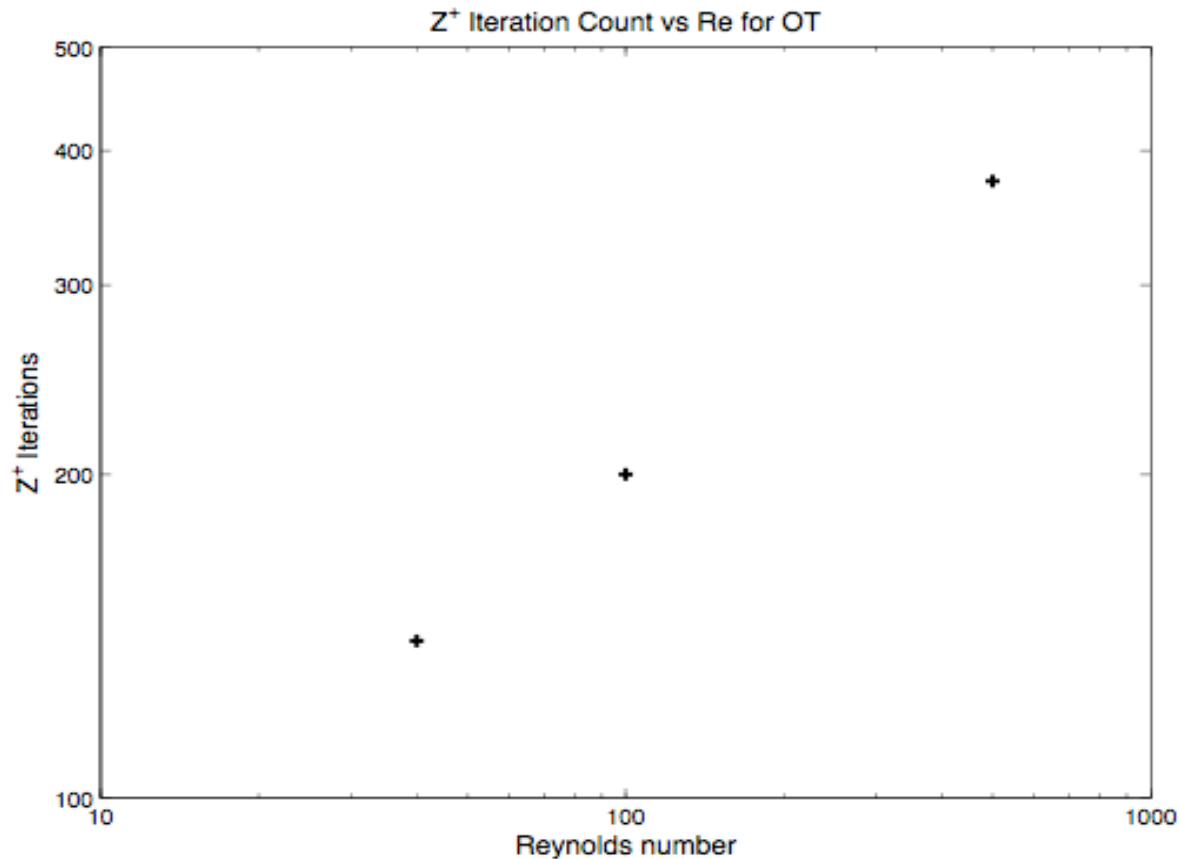
# OT SEM convergence: Truncation order matters!



Black: pseudo-spectral  
Red:  $p=8$   
Blue:  $p=6$   
Green:  $p=4$   
Cyan:  $p=3$

# Iteration count scaling with Re in OT: Block Jacobi

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**Preconditioning clearly required!**

# Preconditioning strategy

St-Cyr, Rosenberg, Kim, in press;  
arXiv:0805.0025v1 (2008)

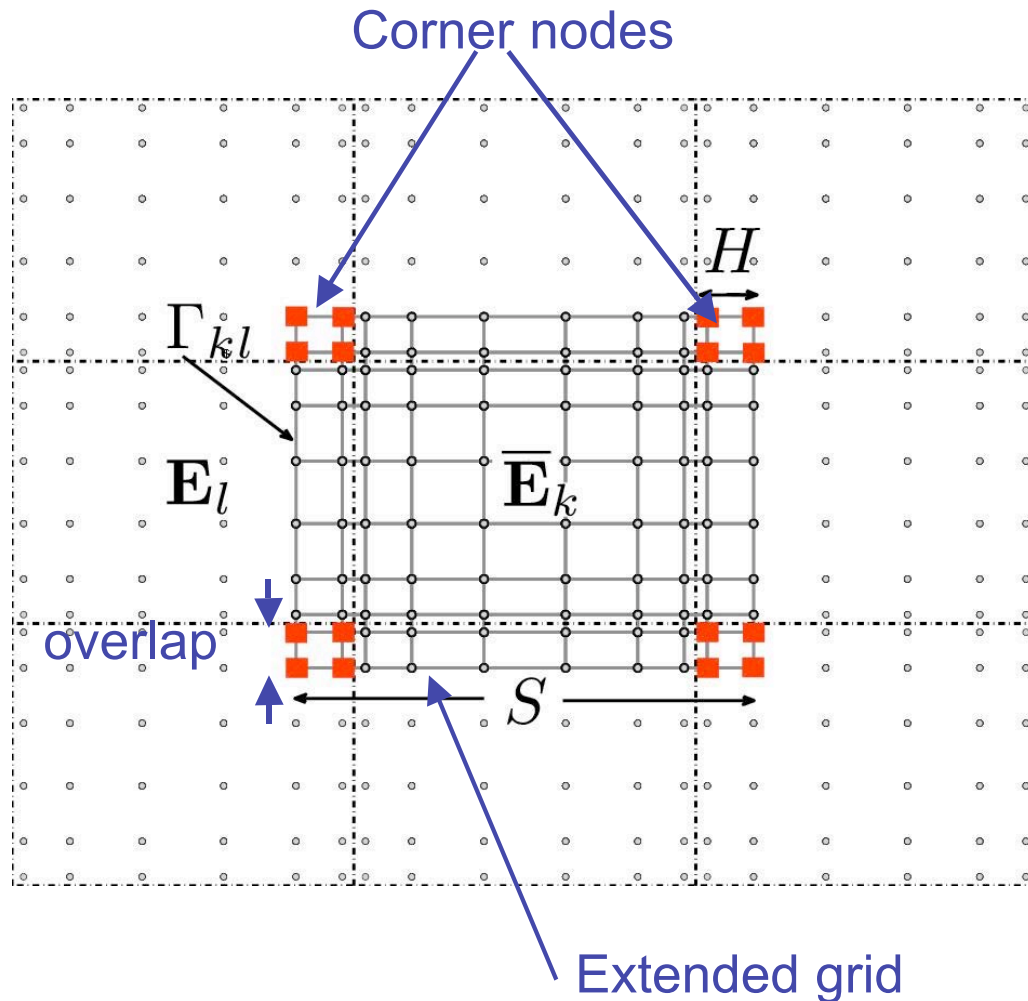
Precondition the following pseudo-Laplacian operator:

$$A \equiv \mathbf{D}_j \mathbf{M}^{-1} \mathbf{D}_j^T$$

- Restricted Additive Schwarz (RAS); begin with conforming grids
- Apply results of St-Cyr, et al. (2007) to optimize Q1 blocks
- Use multilevel idea of Fischer (1997)  
Use equivalence between Q1 and SEM

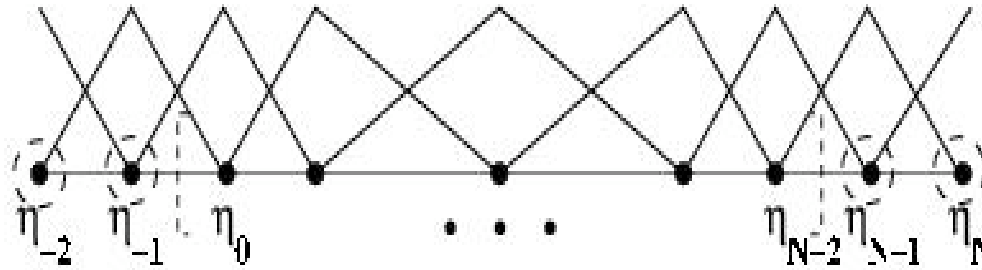
# RAS: Tiling extended grid

Fischer, JCP, 133:84 (1997)



- Variable overlap
- Assemble 1d FE mass & stiffness matrices between nodes (Q1)\_
- Allow for communication of corner data

# RAS FEM Operator Assembly



- Gauss grid node  $\bar{\eta}$  Gauss-Lobatto node end-point  $\bar{\eta}$  Extended Gauss grid node  $\odot$

- Use linear shape functions to build 1-d mass and stiffness operators;
- Do DSS.
- Construct 2- and 3-d Laplacian operators using tensor products..

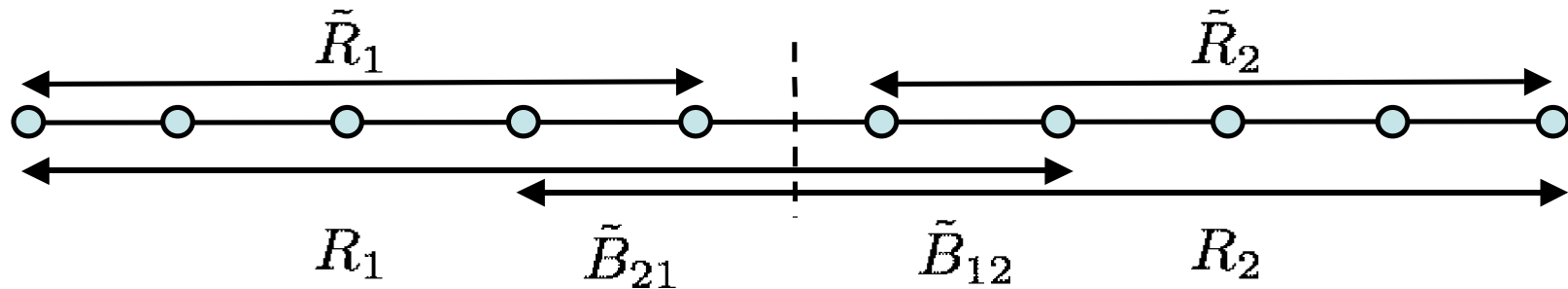
$$P^{-1} = \sum_{k=1}^K R_{\mathbb{E}_k}^T \tilde{A}_k^{-1} R_{\mathbb{E}_k}$$

# RAS optimization

- Given a Schwarz method transform to optimized versions (RAS case)

$$P_{RAS}^{-1} = \sum_{i=1}^K \tilde{R}_i^T A_i^{-1} R_i \xrightarrow{?} P_{ORAS}^{-1} = \sum_{i=1}^K \tilde{R}_i^T \tilde{A}_i^{-1} R_i$$

- St-Cyr et al. (2007) find under which conditions this is possible
- Conditions in the RAS case:  $\tilde{B}_{jk} R_k \tilde{R}_m^T = 0, \quad m \neq k.$



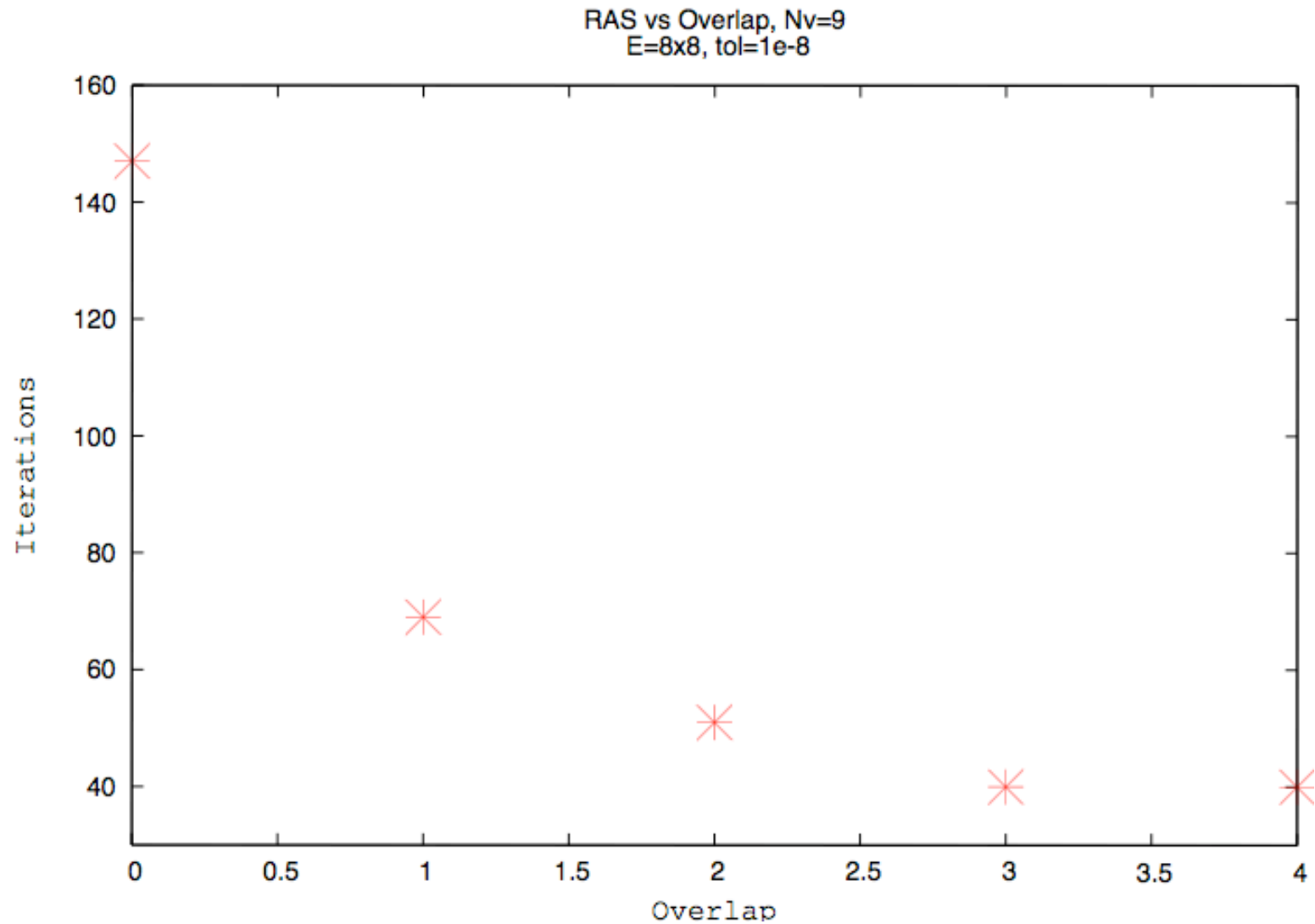
In this case, transmission operator must have 2 points

# Numerical Experiments

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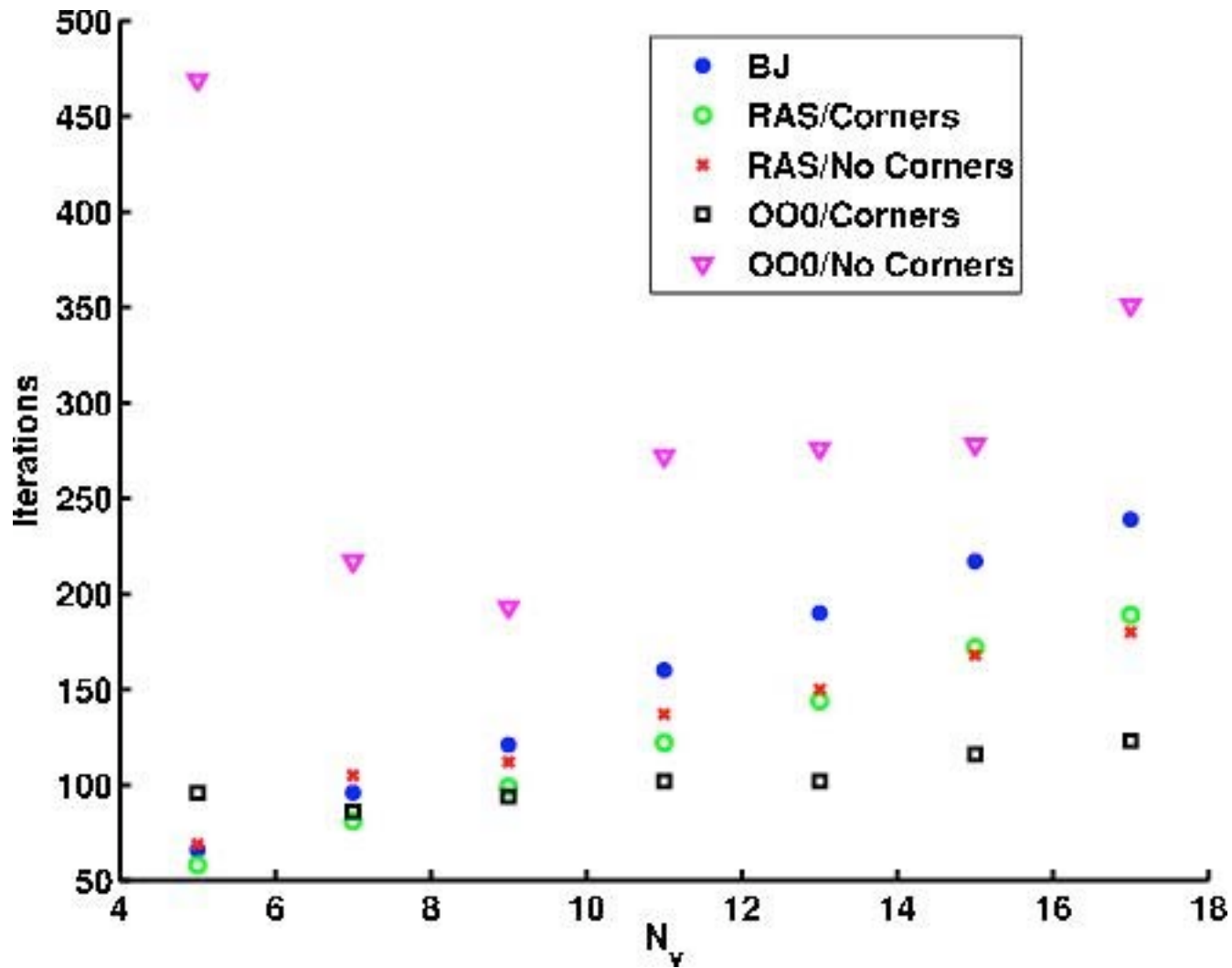
- Native stand-alone pseudo-Poisson solver
- Periodic boundary conditions
- Use BiCGStab
- Krylov vector initialized with random noise
- **Corner communication**
- **Embedding**: replace FE operator with SEM
- **Extrapolation**: allowed when not using corner communication

# RAS vs overlap: Saturation at overlap of 2

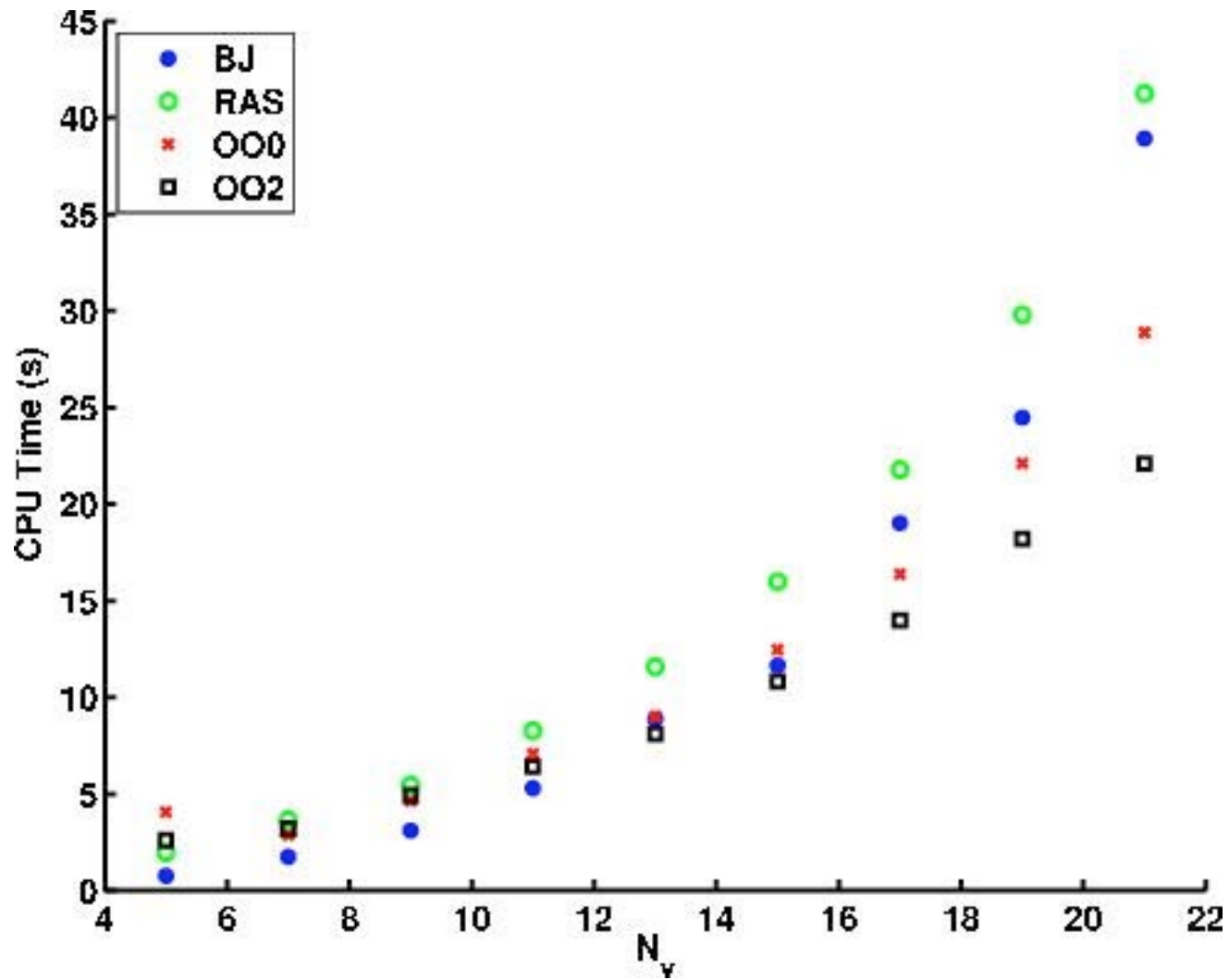




# ORAS corner communication: Corners necessary!



# ORAS asymptotic scaling



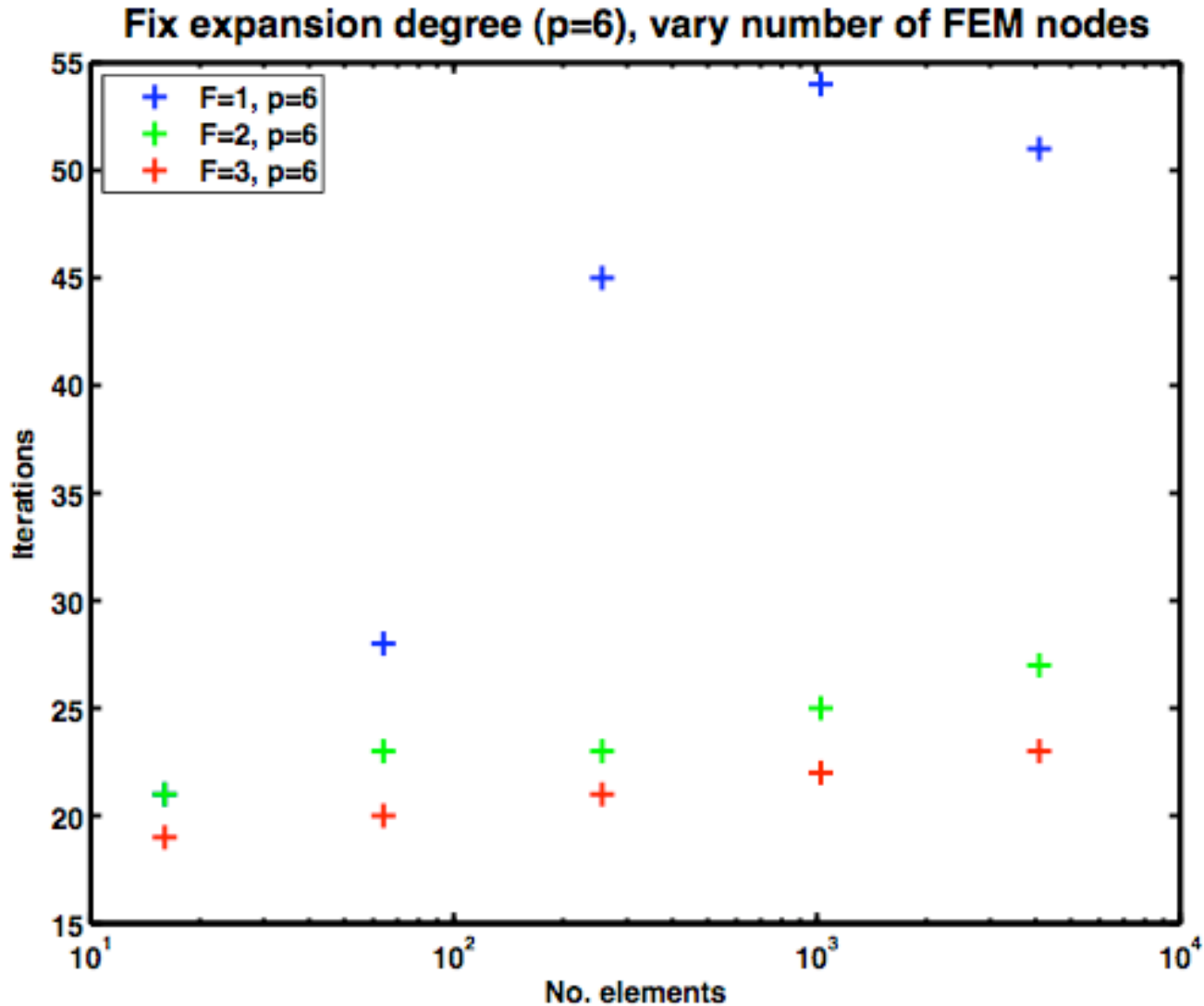
# Coarse grid correction

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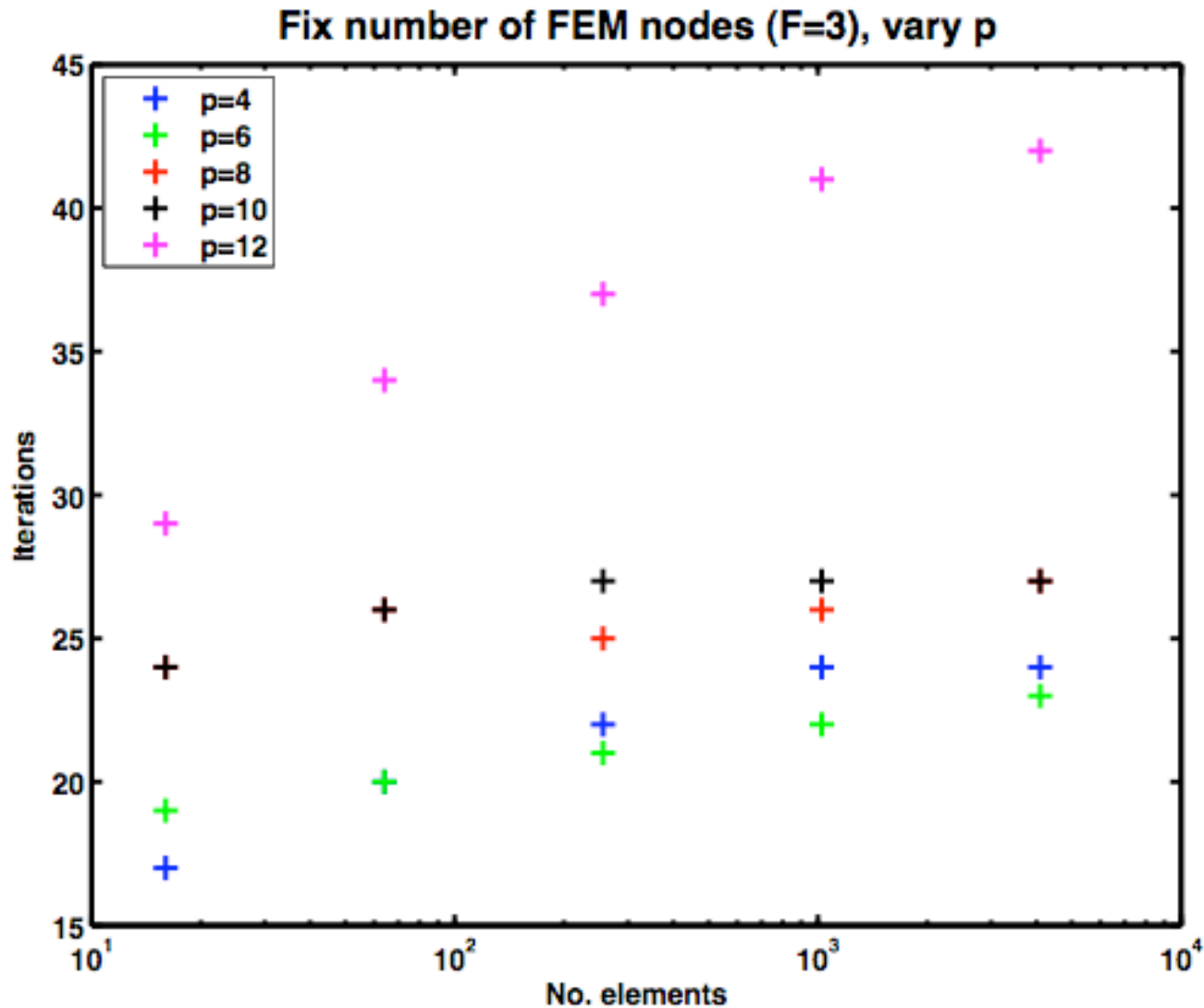
$$P^{-1} = \overbrace{R_c^T \tilde{A}^{-1} R_c}^{\text{Coarse}} + \underbrace{\sum_{k=1}^K R_{\mathbb{E}_k}^T \tilde{A}_k^{-1} R_{\mathbb{E}_k}}_{\text{Fine: ORAS}}$$

- Coarse grid is fine grid skeleton but at low no. Fes (F=1, 2 or 3)
- $R_c$  is simple interpolation from fine to coarse grid
- A-operator is FEM Laplacian; tiling same as in RAS w/o overlap

# Coarse grid scaling: Conforming grids: Vary no. FEs: asymptotics look good!

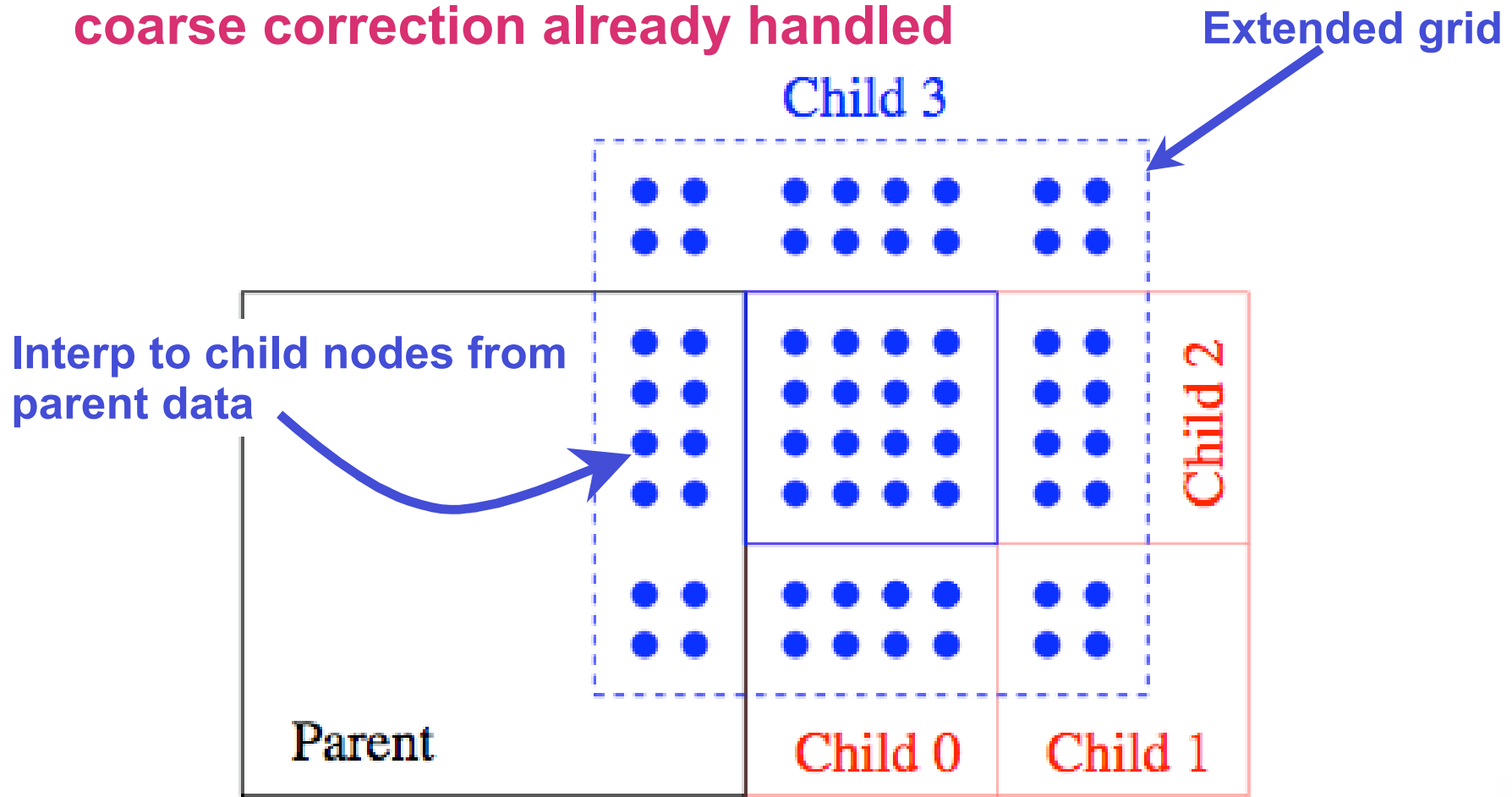


# Coarse grid scaling: Conforming grids: Vary degree: asymptotics again look good!



# Considerations for nonconforming overlap

**Applies to fine grid only;**  
**coarse correction already handled**



# Conclusions & (near-)future work

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- Demonstrated asymptotics of ORAS for pseudo-Laplacian operator on staggered grid,
- Demonstrated iteration plateauing/optimization with coarse grid correction
- Coarse solve using 'factor once, use many':  
e.g. AMG, SuperLU, XXT, MUMPS
- Complete 3D ORAS

Thank you!

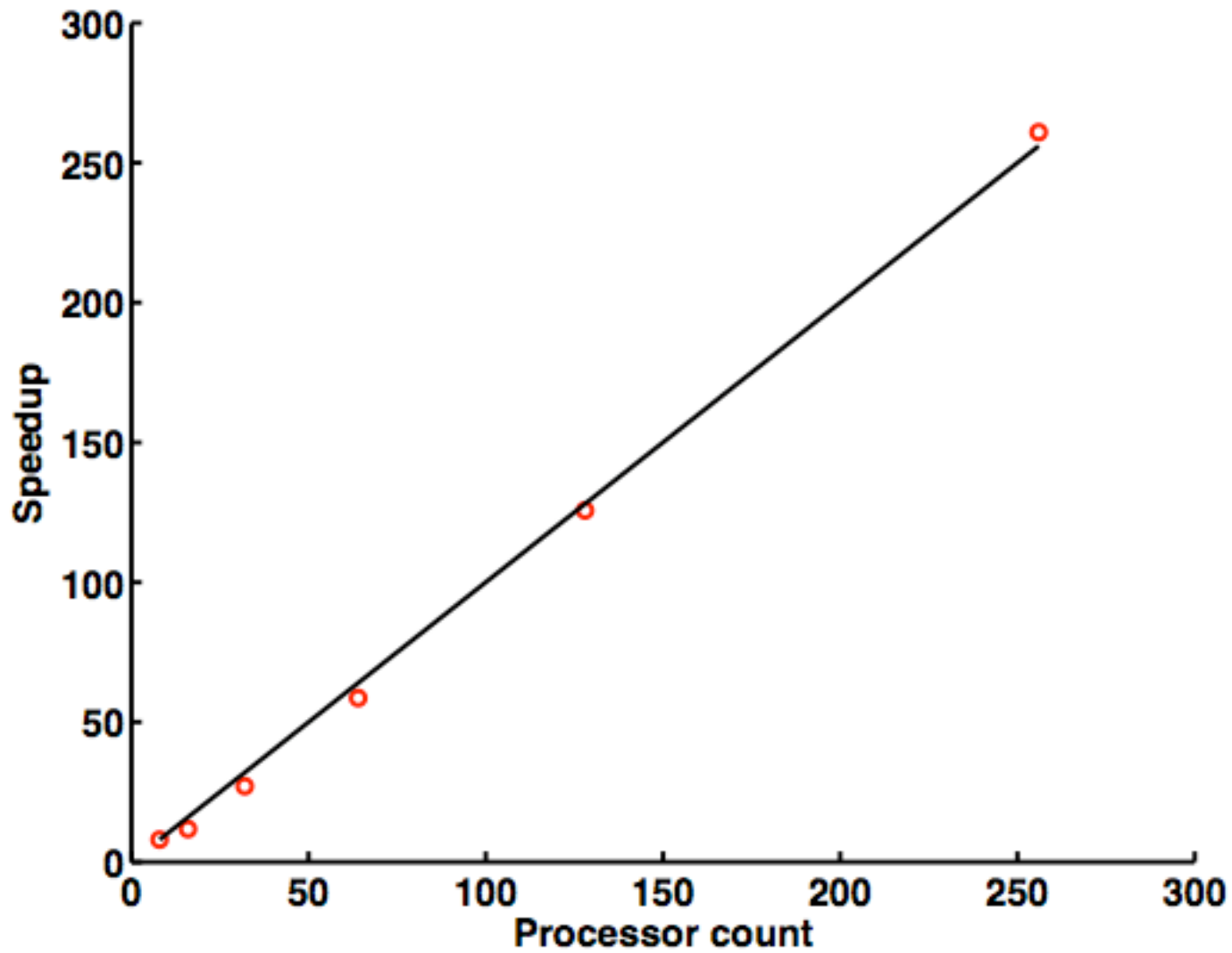
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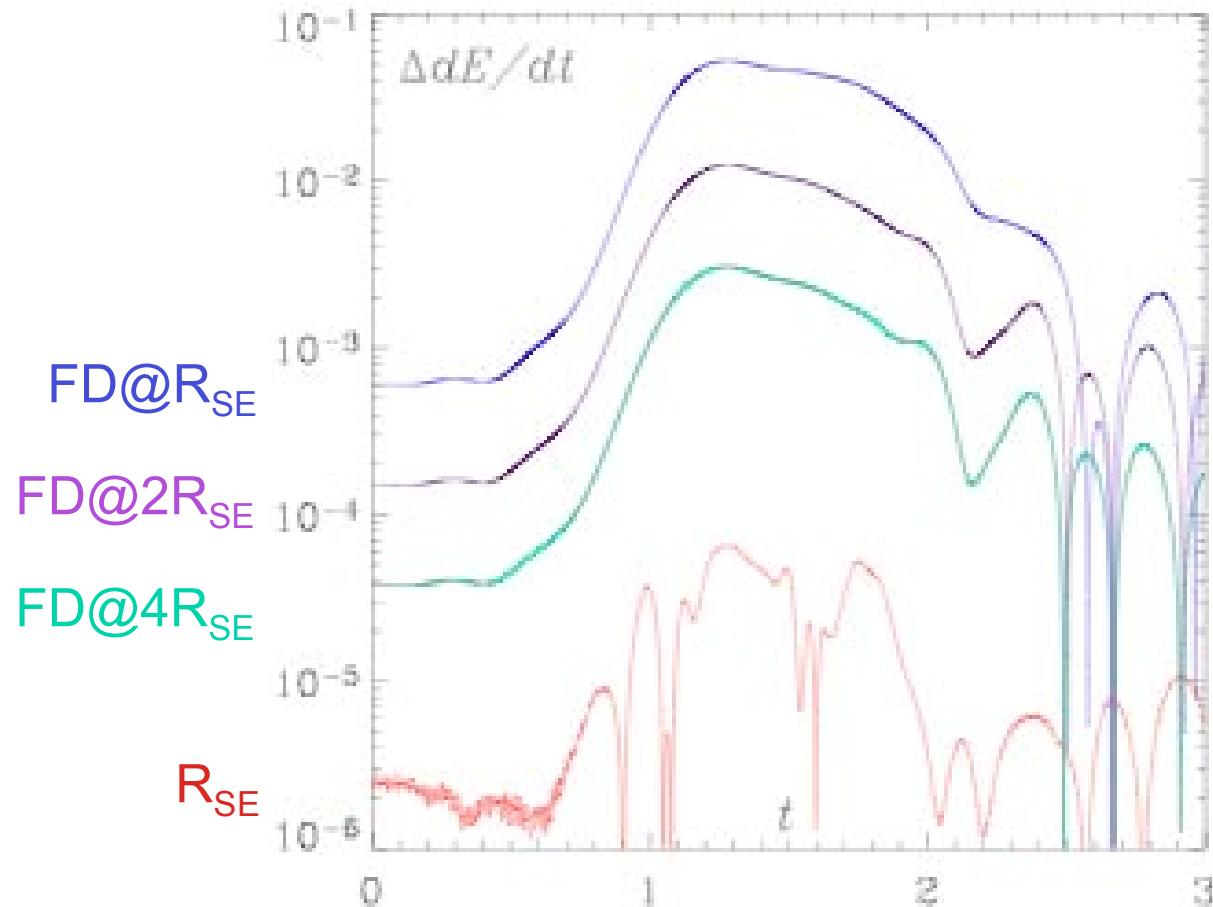


# Speedup

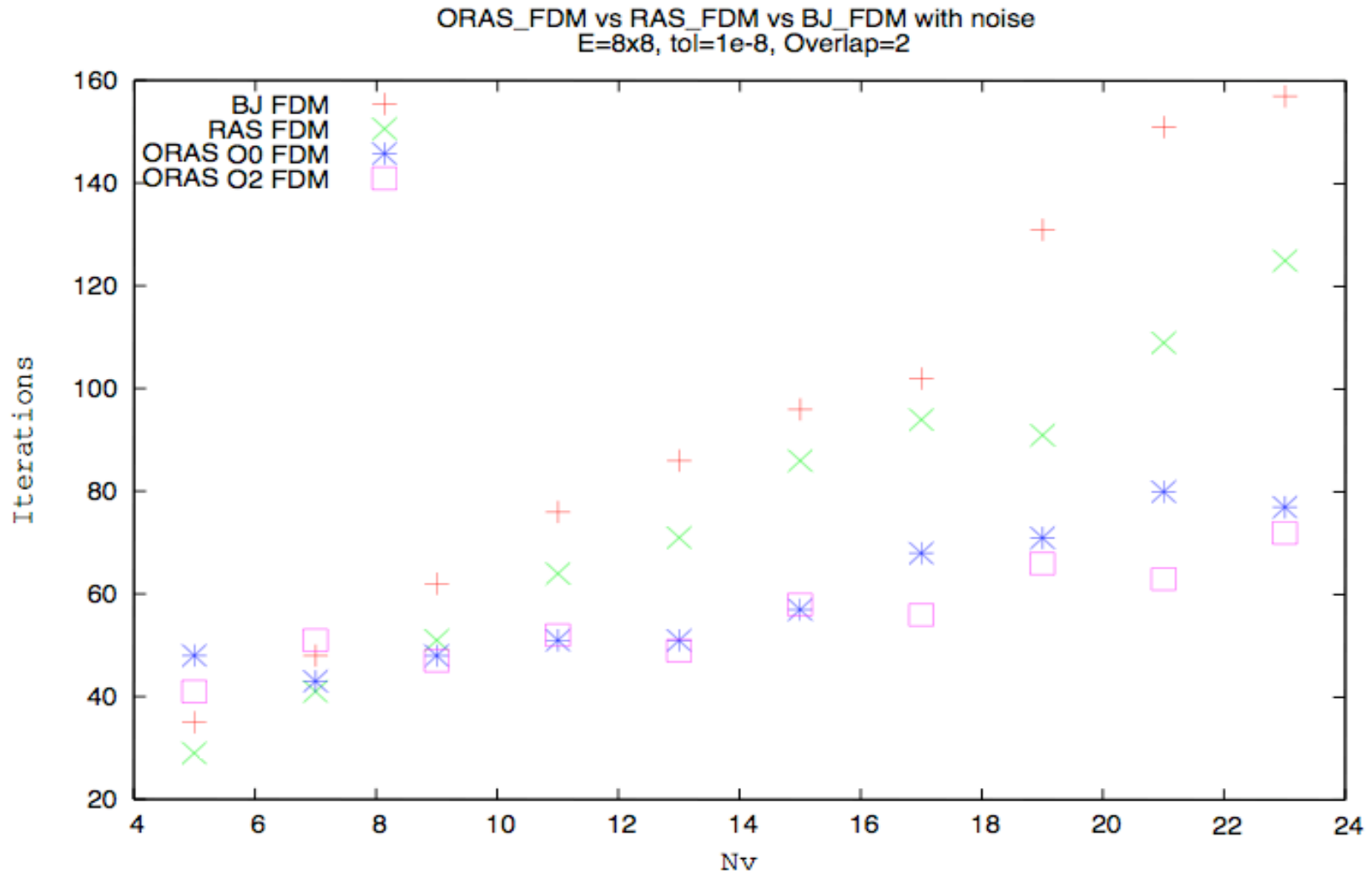
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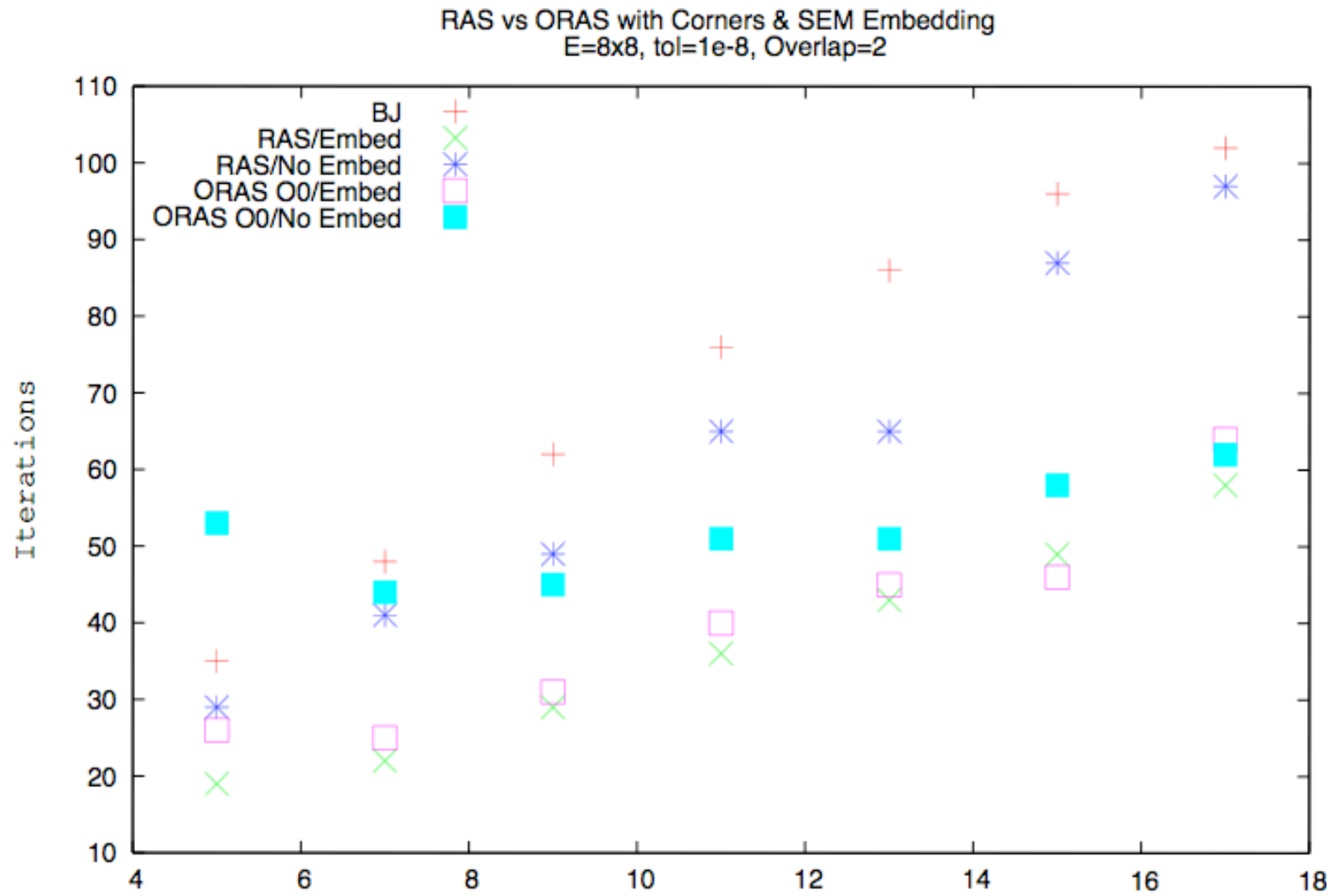
# Adaptive SEM vs uniform FD on MICI problem



# ORAS vs RAS and Block Jacobi



# Embedding Results



# Semi-discrete equations

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Advection-Diffusion:

$$\mathbf{M} \frac{d\mathbf{u}_j}{dt} = -\mathbf{M}\mathbf{C}\mathbf{u}_j - \nu\mathbf{L}\mathbf{u}_j$$

Navier-Stokes:

$$\left\{ \begin{array}{l} \mathbf{M} \frac{d\mathbf{u}_j}{dt} = -\mathbf{M}\mathbf{C}\mathbf{u}_j + \mathbf{D}_j^T \mathbf{p} - \nu\mathbf{L}\mathbf{u}_j \\ \mathbf{D}^j \mathbf{u}_j = 0 \end{array} \right.$$

# Continuity: Operators

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Advection-Diffusion, semi-implicit form:

$$\mathbf{H} = \frac{\beta}{\Delta t} \mathbf{M} + \nu \mathbf{L}$$

$$\underbrace{\Phi \mathbf{A} \mathbf{A}^T \Phi^T}_{\text{DSS operator}} \mathbf{H} \Phi \mathbf{A} \mathbf{u} = \Phi \mathbf{A} \mathbf{A}^T \Phi^T \mathbf{f}$$

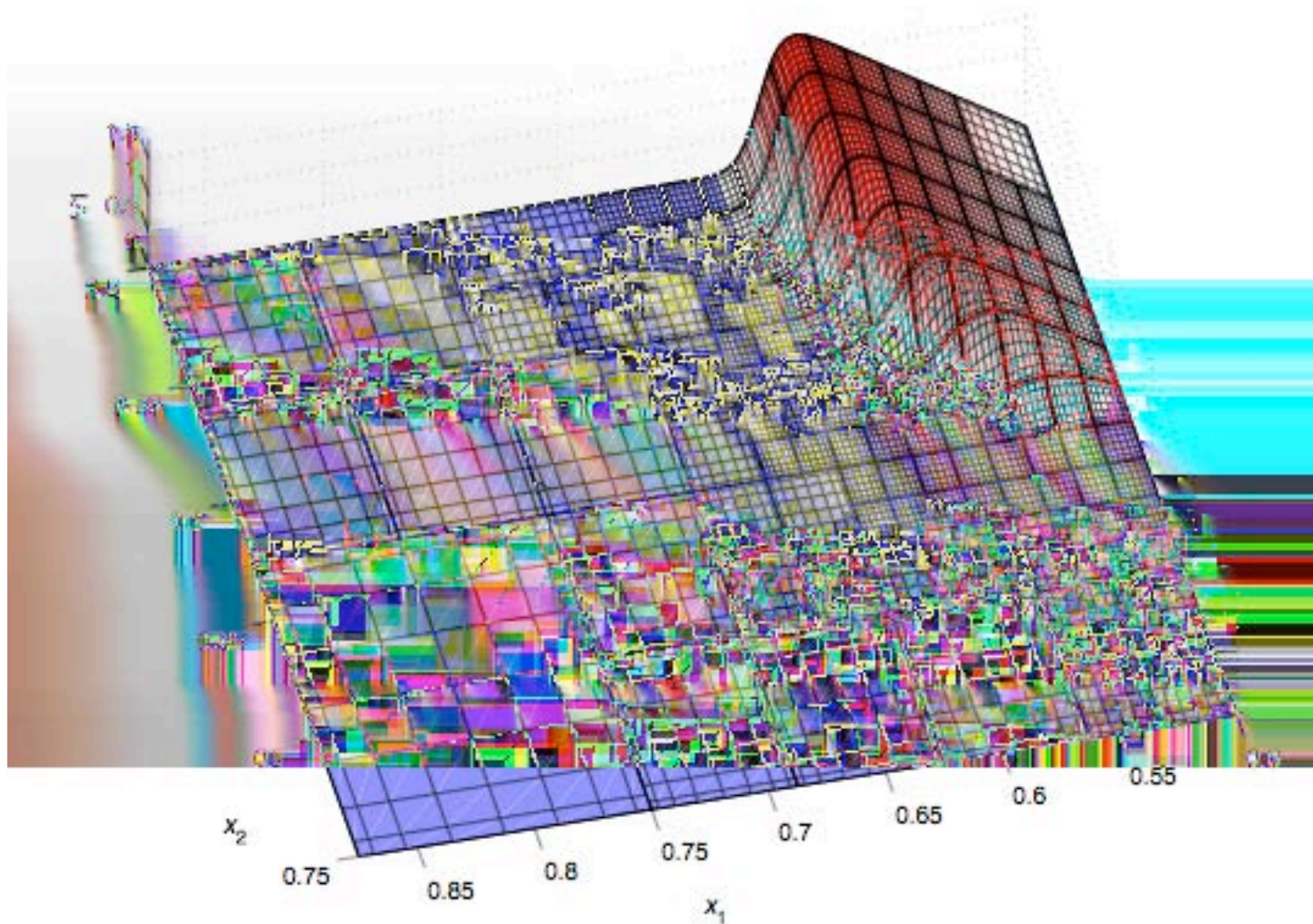
**DSS operator**

Navier-Stokes & MHD:

$$\mathbf{D}_j \rightarrow \mathbf{D}_j \Phi \mathbf{A}$$

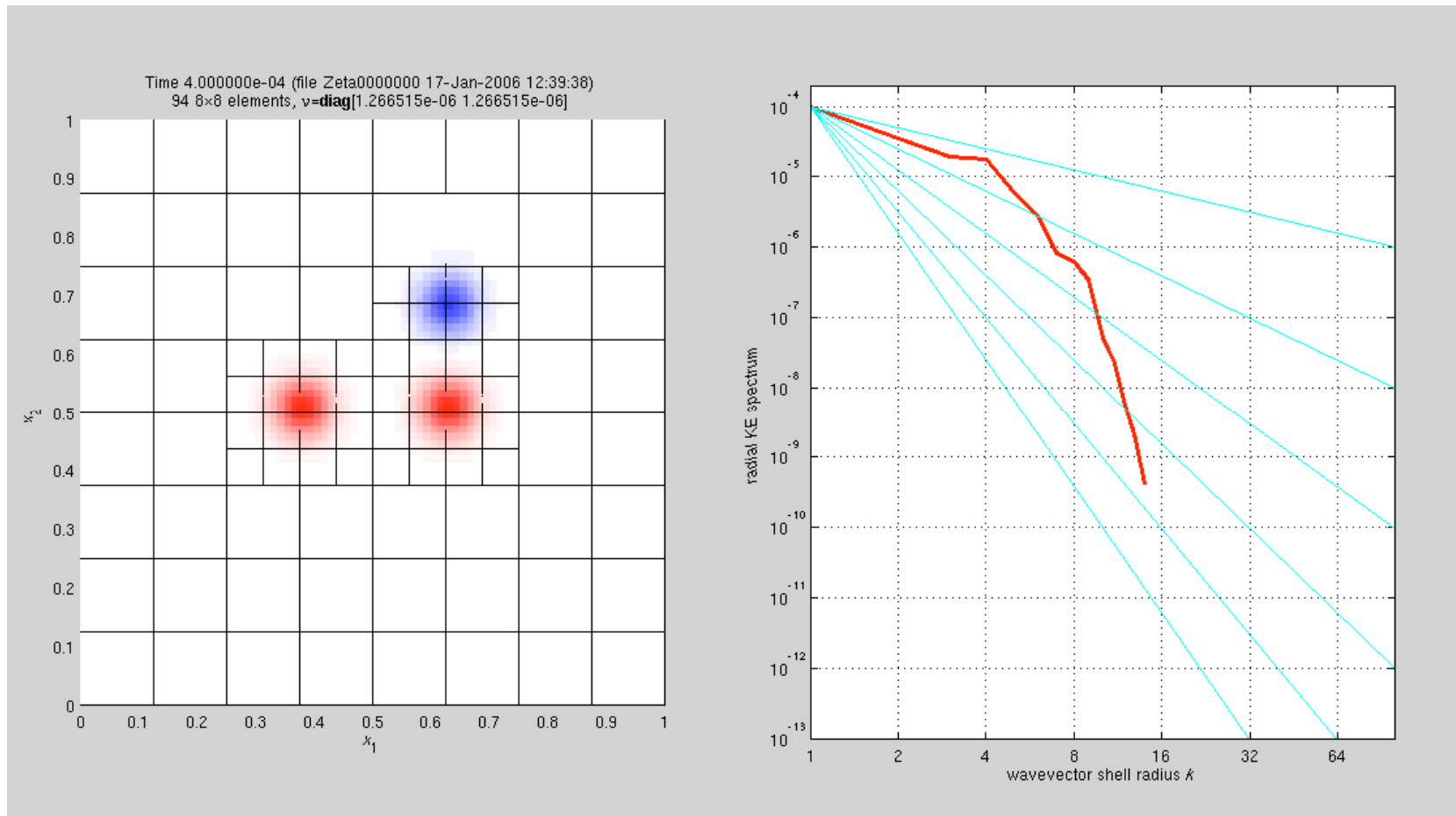
# Advection-diffusion: 2-d N-Wave

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# Navier Stokes: 3-vortex simulation

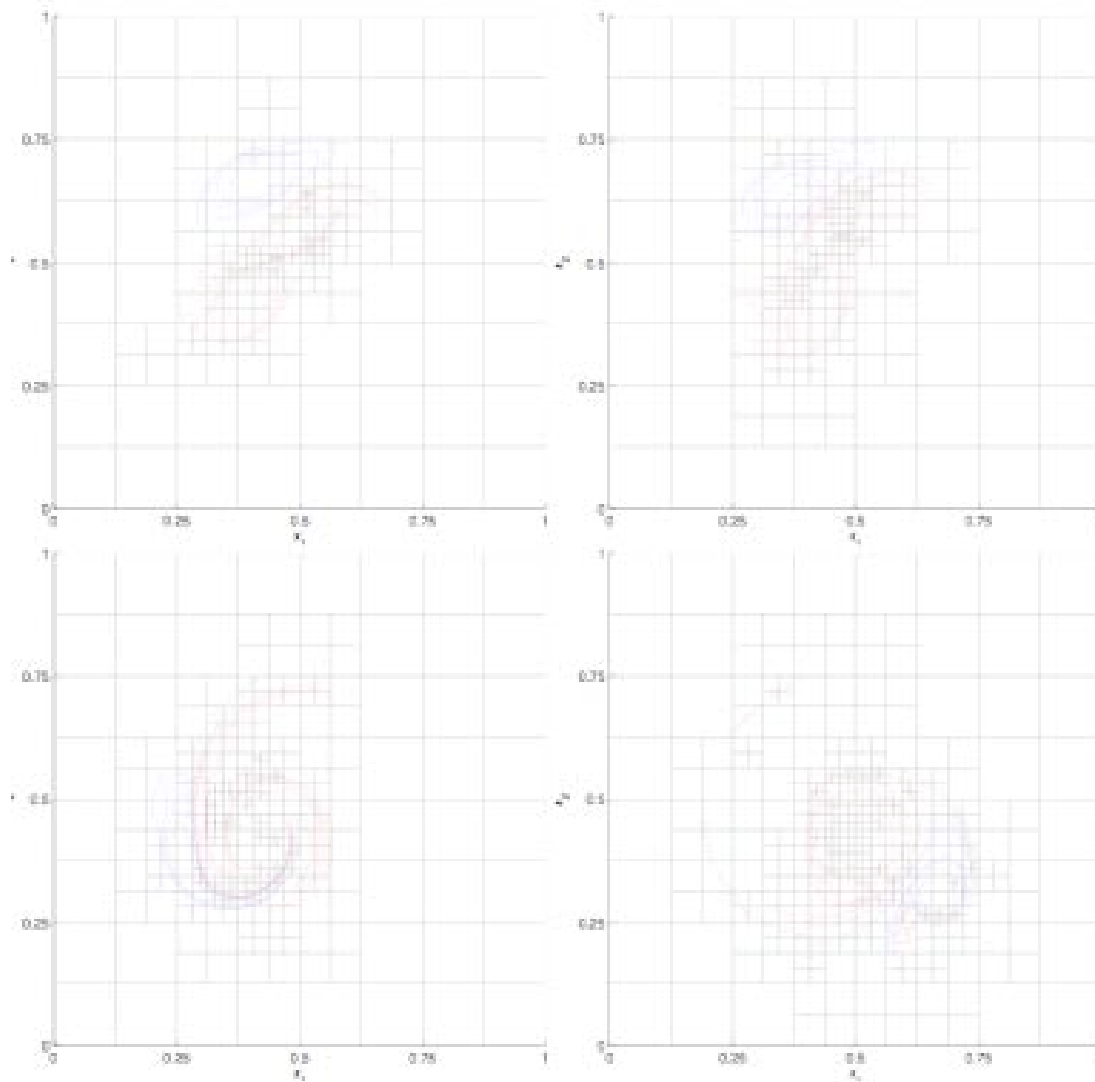
Fournier, Rosenberg, Pouquet,  
GAFD, 103(2), 245--268  
(2009).



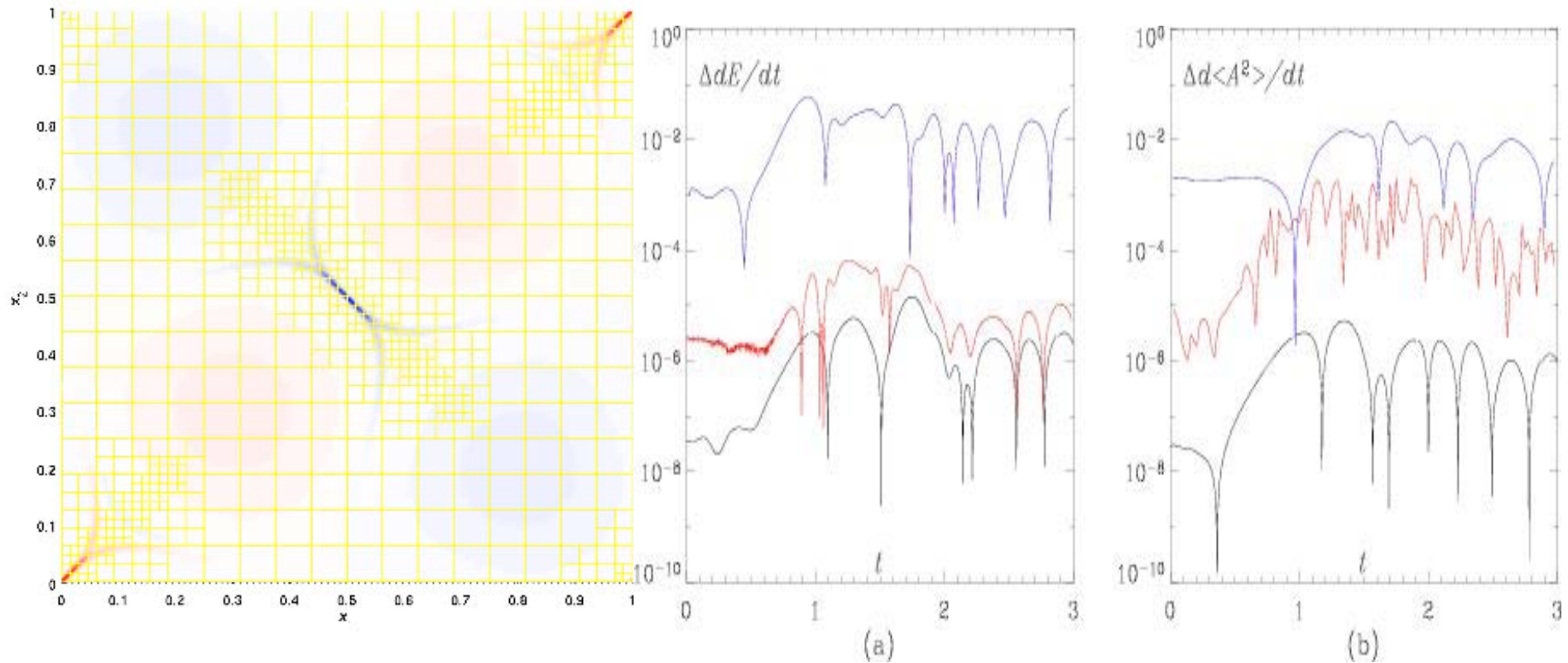
Vorticity (left) and energy spectra (right; Fournier, J. Comp. Phys., 215(1), (2006)) for  $Re=10^4$ . Note power law spectral behavior with filament formation



# Navier-Stokes: 3-vortex simulation

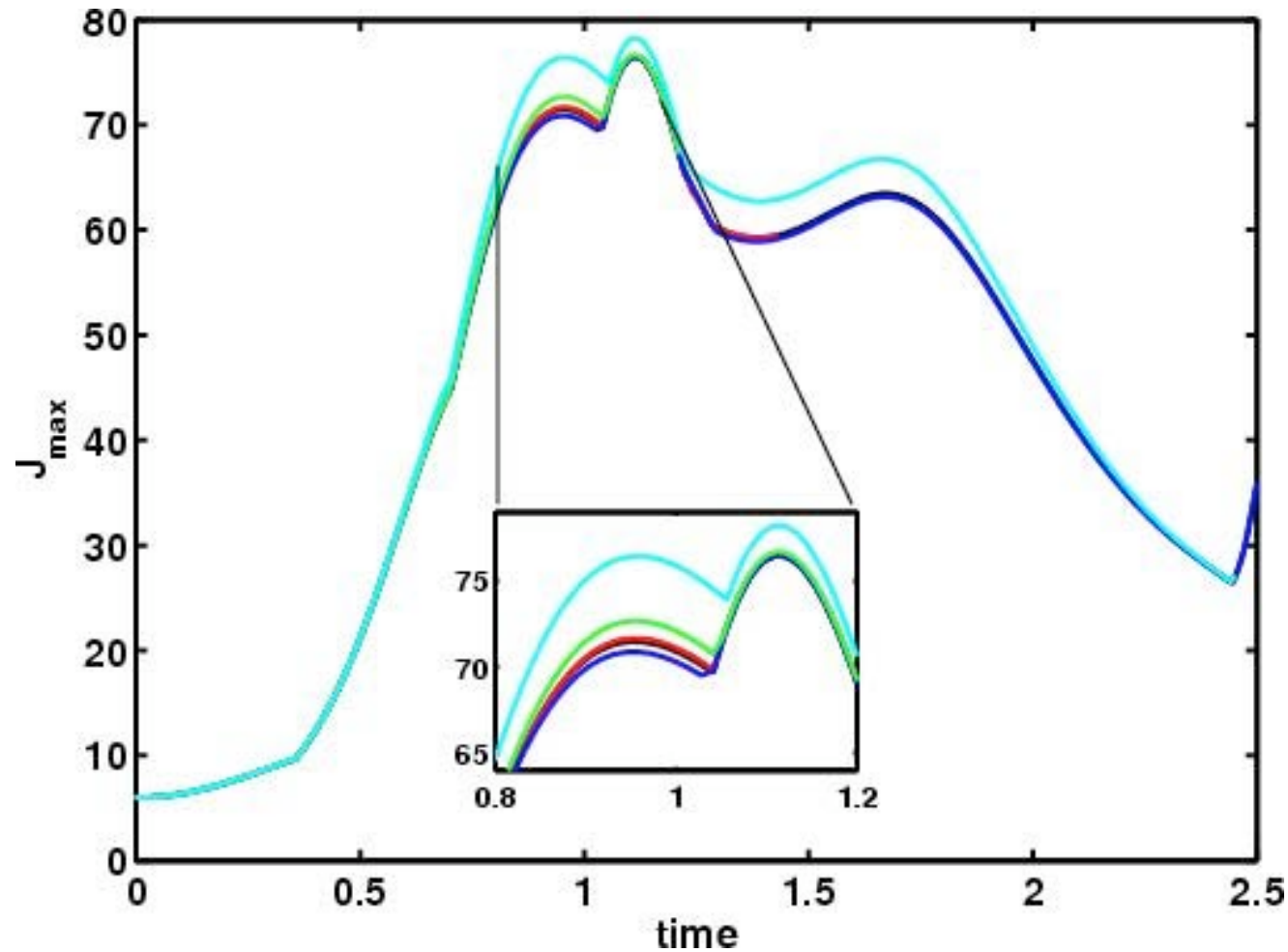


# MHD: Island coalescence instability



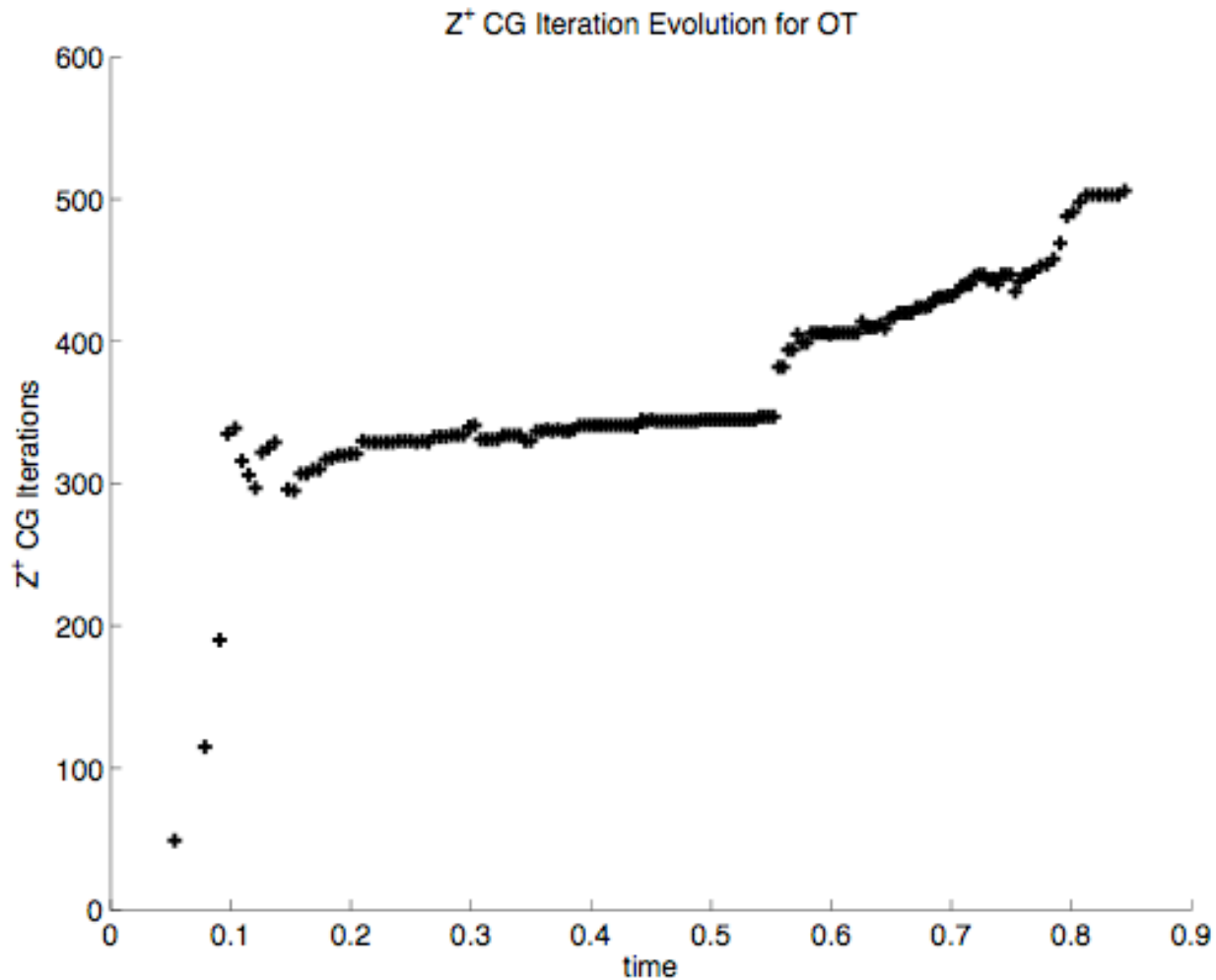
Ng, Rosenberg, Germaschewski, Pouquet, Bhattacharjee,  
Ap. J. Suppl., 177(2), 613--625 (2008).

# OT SEM convergence



Black: pseudo-spectral  
Red:  $p=8$   
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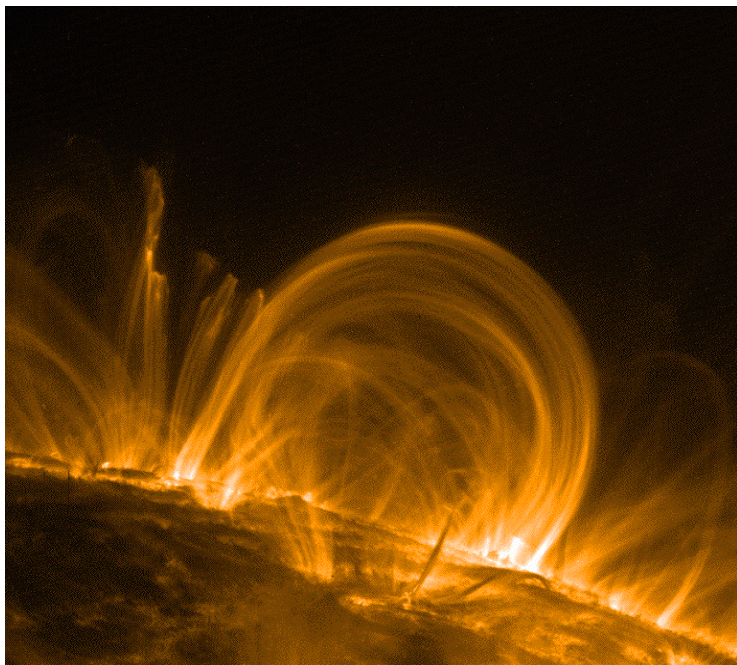
# Evolution of iteration count for OT: Block Jacobi



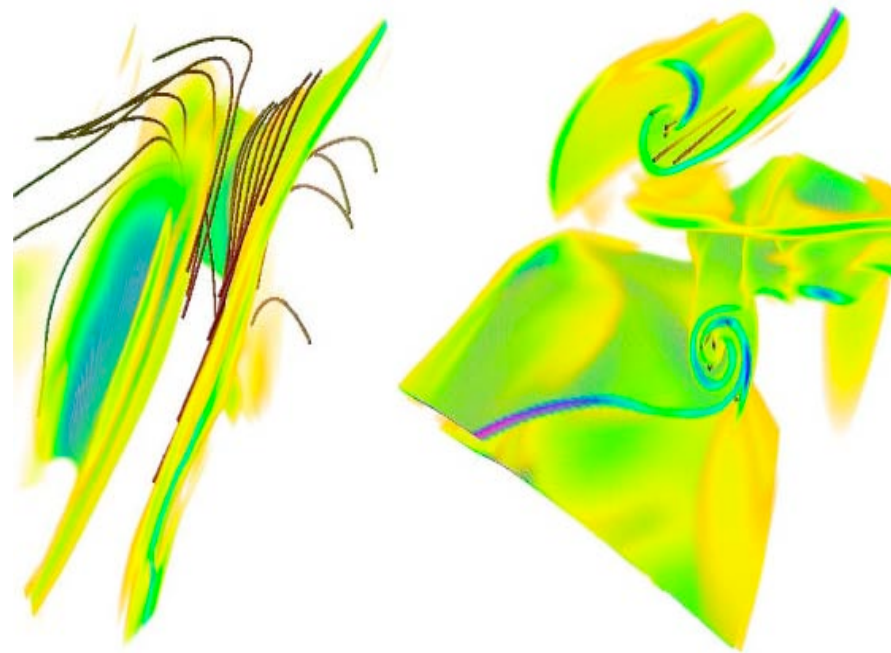
# MHD Turbulence

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- Phenomenological & fundamental:

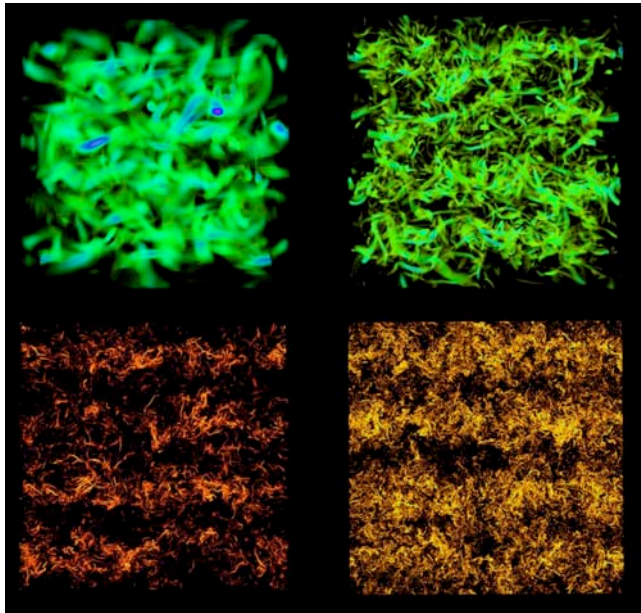


Trace



Mininni & Pouquet (2007)

# Hydro Turbulence



Taylor-Green flow  
at  $64^3$ ,  $256^3$ ,  $1024^3$ ,  
 $2048^3$  (Mininni, Alexakis,  
Pouquet 2007)

Kelvin-Helmholtz rolls  
In match smoke

