SAP – factorization based preconditioner and hybrid solver



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- ✤ New ILU routines in SuperLU (serial); Maintain stability, efficiency
 - Use dual dropping rules: primary rule is value-based with threshold, secondary dropping to control memory growth
 - Several versions of MILU (Modified ILU): compensate for the discarded elements by adding them to diagonal
 - Retain partial pivoting
 - Retain supernode (dense matrix) structure while dropping, so to maintain good time efficiency
- Competitive with inverse-based multilevel ILU (e.g., ILUPACK, Bollhofer & Saad)
 - Tested 50+ matrices, we can solve more problems
- SuperLU_4.0 to release June 2009
 - xGSISX (ILU driver) + GMRES
- Parallel ILU in the plan

ILU results (serial)



- M3D-C1 matrices; will test NIMROD matrices once complex version is ready
- ✤ Opteron 2.2 GHz (jacquard at NERSC), one processor
- ✤ ILU parameters:

• drop_tol = 1e-4, gamma = 10, diag_thresh = 0.1

Problems	order	Nonzeros (millions)	ILU time fill-ratio		GMRES time iters		SuperLU time fill-ratio	
matrix31	17,298	2.7 m	8.2	2.7	0.6	9	33.3	13.1
matrix41	30,258	4.7 m	18.6	2.9	1.4	11	111.1	17.5
matrix61	66,978	10.6 m	54.3	3.0	7.3	20	612.5	26.3
matrix121	263,538	42.5 m	145.2	1.7	47.8	45	fail	-
matrix181	589,698	95.2 m	415.0	1.7	716.0	289	fail	-

Hybrid solver (parallel)



- Based on Domain Decomposition: interior domains are solved directly, the interface (Schur complement) solved iteratively, with ILU preconditioner
- Implementation: extension of the state-of-the-art software
 - Use graph partitioning packages (e.g., ParMetis, PT-Scotch) to obtain a hierarchical interface decomposition
 - Modify SuperLU_DIST to do parallel ILU
 - Purely algebraic, widely applicable, tested for both Fusion and Accelerator problems
- Numerical properties are independent of number of processors
 - Earlier work HIPS (Henon & Saad, 2008): number of domains needs to increase with number of processors, leads to large Schur complement and deteriorating convergence
 - We are working on exploiting two levels of parallelism: maintain small number of domains, use multiple procs for each domain, multiple procs for interface
 - Find balance point for best efficiency of direct and iterative solvers

Preliminary results of hybrid solver (parallel)

- ✤ Matrix211, M3D-C1, Order 801,378, Nonzeros 129 millions
- Cray XT4 (franklin at NERSC), quad-core Opteron 2.3 GHz
- Phases of the hybrid solver
 - Stage 1 domain solves + form Schur complement (S)
 - Stage 2 ILU of S
 - Stage 3 preconditioned iterative solve with PETSc

Domains (= Procs)	Stage 1 time	Stage 2 time	GMRES (S) order time iters			Hybrid time	Hybrid fill	SuperLU Fill	time
8	179.7	50.2	11 k	22.	23	253.2	544 m	1590 m	209.
32	24.2	20.6	28 k	7.2	25	52.2	530 m	1751 m	74.5
127 (128)	7.4	12.1	59 k	5.4	22	25.0	568 m	1957 m	34.5
503 (512)	1.1	14.1	129 k	6.4	22	22.1	653 m	2010 m	33.7

Currently improve Stage 2: limit numbers of domains, allow multiple procs for each domain, could have smaller, and easier S

