A Comparison of PETSc Library and HPF Implementations of an Archetypal PDE Computation

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> CRPC-TR97728 November 1997

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Submitted in November 1997; presented at the 4th National Symposium on Large-Scale Analysis and Design on High-Performance Computers and Workstations; to appear in "Advances in Engineering Software" by Elsevier

A Comparison of PETSc Library and HPF Implementations of an Archetypal PDE Computation¹

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Abstract – Two paradigms for distributed-memory parallel computation that free the application programmer from the details of message passing are compared for an archetypal structured scientific computation — a nonlinear, structured-grid partial differential equation boundary value problem — using the same algorithm on the same hardware. Both paradigms, parallel libraries represented by Argonne's PETSc, and parallel languages represented by the Portland Group's HPF, are found to be easy to use for this problem class, and both are reasonably effective in exploiting concurrency after a short learning curve. The level of involvement required by the application programmer under either paradigm includes specification of the data partitioning (corresponding to a geometrically simple decomposition of the domain of the PDE). Programming in SPMD style for the PETSc library requires writing the routines that discretize the PDE and its Jacobian, managing subdomain-to-processor mappings (affine global-to-local index mappings), and interfacing to library solver routines. Programming for HPF requires a complete sequential implementation of the same algorithm, introduction of concurrency through subdomain blocking (an effort similar to the index mapping), and modest experimentation with rewriting loops to elucidate to the compiler the latent concurrency. Correctness and scalability are cross-validated on up to 32 nodes of an IBM SP2.

Keywords: Parallel languages, parallel libraries, parallel scientific computing, nonlinear elliptic boundary value problems

1 Introduction

Parallel computations have advanced, and continue to advance, through innovations in both numerical algorithms and system software technology. These advances can be appropriated by application programmers through the somewhat complementary means of libraries and languages. Unfortunately, the development and

tuning of a parallel numerical code from scratch remains a difficult and time-consuming task. The burden on the programmer may be reduced if the high-level programming language itself supports parallel constructs, which is the philosophy that underlies the High Performance Fortran [18] extensions to Fortran. With varying degrees of hints from programmers, the HPF approach leaves the responsibility of managing concurrency and data communication to the compiler and runtime system.

Libraries offer a mid-level solution, and are based on the philosophy that, for high performance, programmers must become involved in the concurrency detection, process assign-

¹This work was supported by the National Aeronautics and Space Administration under NASA Contract Nos. NAS1-97046 and NAS1-19480, while the authors were in residence at ICASE MS 403, NASA Langley Research Center, Hampton, VA 23681-0001. Access to the NASA SP2s was provided under the NASA High Performance Computing and Communication Program.

ment, interprocess data transfer, and processto-processor mapping — but only once for each algorithmic archetype. A library, perhaps with multiple levels of entry to allow the application programmer to employ defaults or to exert detailed control, is the embodiment of algorithmic archetypes. One such popular parallel library is PETSc [2], under continuous expansion at Argonne National Laboratory since 1991. PETSc provides a wide variety of parallel numerical routines for scalable applications involving the solution of partial differential and integral equations, and certain other regular data parallel applications. It uses message passing via MPI and assumes no physical data sharing or global address space.

In this study we consider a simple problem representative of low-order structured-grid discretizations of nonlinear elliptic PDEs — the socalled "Bratu" problem — and we implement the same popular solution algorithm using both paradigms, i.e., the PETSc library and the HPF language. The algorithm is a Newton-Krylov method with subdomain-concurrent ILU preconditioning, also known as a Newton-Krylov-Schwarz (NKS) method [15]. Its basic components are typical of other algorithms for PDEs: (1) sparse matrix-vector products (together with Jacobian matrix and residual vector evaluations) based on regular multidimensional grid stencil operations, (2) sparse triangular solution recurrences, (3) global reductions, and (4) DAX-PYs. Our goal is to examine the performance and scalability of these two different programming paradigms for this broadly important class of scientific computations.

With relatively modest effort, we obtain similar and reasonable performance using both paradigms. Taking the perspective that the PETSc library represents a state-of-the-art message-passing implementation, we conclude that HPF compilers have achieved their promise on the class of structured index-space computations targeted by the HPF 1 standard.

The organization of this paper is as follows.

Section 2 describes a model nonlinear PDE problem and its discretization and solution algorithm. Sections 3 and 4, respectively, discuss the PETSc and HPF implementations of the algorithm. The performance of the implementations is compared, side-by-side, in Section 5, and we conclude in Section 6.

2 Problem and Algorithm

Bratu's Problem

Our test case is a classic nonlinear elliptic PDE, known as the Bratu problem. In this problem, heat generation from a combustion process is balanced by heat transfer due to conduction. The model problem is given as

$$-\nabla^2 u - \lambda e^u = 0, \tag{1}$$

with u=0 at the boundary, where u is the temperature and λ is a constant. The Bratu problem is a part of the MINPACK-2 test problem collection [1] and is implemented in a variety of ways in the distribution set of demo drivers for the PETSc library, to illustrate different features of PETSc for nonlinear problems. For our model case, we consider a square domain of unit length and $\lambda=6$. We use a standard central difference scheme on a uniform grid to discretize (1) as

$$f(u) \equiv 4u_{i,j} - u_{i-1,j} - u_{i+1,j} - u_{i,j-1} -u_{i,j+1} - h^2 \lambda e^{u_{i,j}} = 0,$$
 (2)

where f is the vector function of nonlinear residuals of the vector of discrete unknowns u, defined at each interior and boundary grid point: $u_{i,j} \approx u(x_i, y_j)$; $x_i \equiv ih, i = 0, 1, ..., n$; $y_j \equiv jh, j = 0, 1, ..., n$, $h \equiv \frac{1}{n}$. The discretization leads to a nonlinear algebraic problem of dimension $(n+1)^2$, with a sparse Jacobian matrix of condition number $\mathcal{O}(n^2)$, asymptotically in n, for fixed λ . The typical number of nonzeros per row of the Jacobian is five, with fewer in rows corresponding to boundary points of the physical domain. The algorithmic discussion in

the balance of this section is sufficient to understand the main computation and communication costs in solving (2), but we defer full parallel complexity studies, including a discussion of optimal parallel granularities, partitioning strategies, and running times to the literature, e.g. [11, 16].

Newton-Krylov-Schwarz

We solve (2) by an inexact Newton-iterative method with a cubic backtracking line search [9]. Typically the RHS of the linear Newton correction equation, which is the negative of the non-linear residual vector, is evaluated to full precision. The inexactness arises from an incomplete convergence employing the true Jacobian matrix or from the employment of an inexact or a "lagged" Jacobian.

We terminate the nonlinear iterations when the norm of the nonlinear residual first falls below a threshold defined relative to the initial residual. Our tolerance is loose in order to keep total running times modest in the unpreconditioned cases considered below, since the asymptotic convergence behavior of the method has been well studied elsewhere.

A Newton-Krylov method uses a Krylov method to solve the Newton correction equations. From a computational point of view, one of the most important characteristics of a Krylov method is that information about the system matrix needs to be accessed only in the form of matrix-vector products in a relatively small number of carefully chosen directions. When the matrix is the Jacobian of a discretized system of PDEs, each of these matrix-vector products is similar in computational and communication cost to a stencil update phase of an explicit method applied to the same set of discrete conservation equations. Periodic nearest-neighbor communication is required to "ghost" the values present in the boundary stencils of one processor but maintained and updated by a neighboring processor. We use the restarted generalized

minimum residual (GMRES) [21] method for the iterative solution of the linearized equation. We terminate GMRES when the norm of the linear residual first falls below a threshold defined relative its initial value or at which it falls below an absolute threshold.

A Newton-Krylov-Schwarz method combines a Newton-Krylov (NK) method, with a Krylov-Schwarz (KS) method. If the Jacobian is illconditioned, the Krylov method will require an unacceptably large number of iterations. The system can be transformed into a more convergent form through the action of a preconditioner. It is in the choice of preconditioning where the battle for low computational cost and scalable parallelism is usually won or lost. In KS methods, the preconditioning is introduced on a subdomain-by-subdomain basis through convenient concurrently computable approximations to local Jacobians. Such Schwarz-type preconditioning provides good data locality for parallel implementations over a range of parallel granularities, allowing significant architectural adaptability [12, 14].

Two-level Additive Schwarz preconditioning [10] with modest overlap between the subdomains and a coarse grid is optimal for this problem, for sufficiently small λ . However, for conformity with common practice and simplicity of coding, we employ a "poor man's" Additive Schwarz, namely single-level zero-overlap subdomain block Jacobi. We further approximate the subdomain block Jacobi by performing just a single iteration of zero-fill incomplete lower/upper factorization (ILU) on each subdomain during each preconditioner phase. These latter two simplifications (zero overlap and zero fill) save communication, computation, and memory relative to preconditioners with modest overlap and modest fill that possess provably superior convergence rates. Domainbased parallelism is recognized by architects and algorithmicists as the form of data parallelism that most effectively exploits contemporary multi-level memory hierarchy microprocessors [7, 17]. Schwarz-type domain decomposition methods have been extensively developed for finite difference/element/volume PDE discretizations over the past decade, as reported in the annual proceedings of the international conferences on domain decomposition methods (see, e.g., [4] and the references therein). The tradeoff between cost per iteration and number of iterations is variously resolved in the parallel implicit PDE literature, but our choices are rather common and not far from optimal, in practice.

3 PETSc Implementation

Our library implementation employs the "Portable, Extensible Toolkit for Scientific Computing" (PETSc) [2, 3], a freely available software package that attempts to handle through a uniform interface, in a highly efficient way, the low-level details of the distributed mem-Examples of such details inory hierarchy. clude striking the right balance between buffering messages and minimizing buffer copies, overlapping communication and computation, organizing node code for strong cache locality, allocating memory in context-sized chunks (rather than too much initially or too little too frequently), and separating tasks into onetime and every-time subtasks using the inspector/executor paradigm. The benefits to be gained from these and from other numerically neutral but architecturally sensitive techniques are so significant that it is efficient in both the programmer-time and execution-time senses to express them in general purpose code.

PETSc is a large and versatile package integrating distributed vectors, distributed matrices in several sparse storage formats, Krylov subspace methods, preconditioners, and Newton-like nonlinear methods with built-in trust region or line search strategies and continuation for robustness. It has been designed to provide the numerical infrastructure for application codes involving the implicit numerical so-

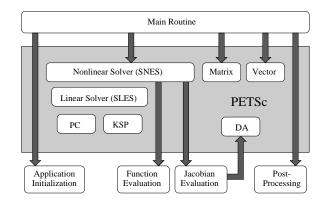


Figure 1: Schematic of call graph for PETSc on a nonlinear boundary value problem

lution of PDEs, and it sits atop MPI for portability to most parallel machines. The PETSc library is written in C, but may be accessed from application codes written in C, Fortran, and C++. PETSc has as "built-ins" features relevant to computational fluid dynamicists, including matrix-free Krylov methods, blocked forms of parallel preconditioners, and various types of time-stepping.

Data structure-neutral libraries containing Newton and/or Krylov solvers must give control back to application code repeatedly during the solution process for evaluation of residuals, and Jacobians (or for evaluation of the action of the Jacobian on a given Krylov vector). There are two main modes of implementation: "call back," wherein the solver actually returns, awaits application code action, and expects to be reinvoked at a specific control point; and "call through," wherein the solver invokes application routines, which access requisite state data via COMMON blocks in conventional Fortran codes or via data structures encapsulated by context variables. PETSc programming is in the context variable style.

Figure 3 (reproduced from [12]), depicts the call graph of a typical nonlinear application. Our PETSc implementation of the method of Section 2 for the Bratu problem is petsc/src/snes/examples/tutorial/ex5f.F from the public distribution of PETSc 2.0.17 at http://www.mcs.anl.gov/petsc/. The figure

shows (in white) the five subroutines that must be written to harness PETSc via the Simplified Nonlinear Equations Solver (SNES) interface: a driver (performing I/O, allocating work arrays, and calling PETSc), a solution initializer, a nonlinear function evaluator, a Jacobian evaluator, and a post-processor (for extraction of relevant output from the distributed solution). All of the logic of the NKS algorithm is contained within PETSc, including all communication.

The PETSc executable for an NKS-based application supports a combinatorially vast number of algorithmic options, reflecting the adaptive tuning of NKS algorithms generally, but each option is defaulted so that a user may invoke the solver with little knowledge initially, study a profile of the execution, and progressively tune the solver. The options may be specified procedurally, i.e., by setting parameters within the application driver code, through a .petscrc configuration file, or at the command line. The command line may also be used to override user-specified defaults indicated procedurally, so that recompilation for solver-related adaptation is rarely necessary. (For instance, it is even possible to change matrix storage type from point- to block-oriented at the command line.) A typical run was executed with the command:

mpirun -np 4 ex5f -mx 512 -my 512 -Nx 1
-Ny 4 -snes_rtol 0.005 -ksp_rtol 0.5
-ksp_atol 0.005 -ksp_gmres_restart 60
-ksp_max_it 60 -pc_ilu_inplace -pc_type
bjacobi -ksp_right_pc -mat_no_unroll

This example invokes (default) ILU(0) preconditioning within a subdomain-block Jacobi preconditioner, for four strip domains oriented with their long axes along the x direction. For a precise interpretation of the options, and a catalog of hundreds of other runtime options, see the PETSc release documentation. Further switches were used to control graphical display of the solution and output file logging of the convergence

history and performance profiling, the printing of which was suppressed during timing runs.

The PETSc libraries were built with the options BOPT=0 PETSC_ARCH=rs6000, which invoke the -03 -qarch=pwr2 switches of the the xlc and xlf compilers on the SP2. IBM's own MPI was employed as the communication library.

4 HPF Implementation

High Performance Fortran (HPF) is a set of extensions to Fortran, designed to facilitate efficient data parallel programming on a wide range of parallel architectures [13]. The basic approach of HPF is to provide directives that allow the programmer to specify the distribution of data across processors, which, in turn, helps the compiler effectively exploit the Using these directives, the user parallelism. provides high-level "hints" about data locality, while the compiler generates the actual low-level parallel code for communication and scheduling that is appropriate for the target architecture. The HPF programming model provides a global name space and a single thread of control allowing the code to remain essentially sequential with no explicit tasking or communication statements. The goal is to allow architecture-specific compilers to transform this high-level specification into efficient explicitly parallel code for a wide variety of architectures.

HPF provides an extensive set of directives to specify the mapping of array elements to memory regions referred to as "abstract processors." Arrays are first aligned relative to each other and then the aligned group of arrays are distributed onto a rectilinear arrangement of abstract processors. The distribution directives allow each dimension of an array to be independently distributed. The simplest forms of distribution are block and cyclic; the former breaks the elements of a dimension of the array into contiguous blocks that are distributed across the

target set of abstract processors while the latter distributes the elements cyclically across the abstract processors.

Data parallelism in the code can be expressed using the Fortran array statements. HPF itself provides the **independent** directive, which can be used to assert that the iterations of a loop do not have any loop-carried dependencies and thus can be executed in parallel.

HPF is well suited for data parallel programming. However, in order to accommodate other programming paradigms, HPF provides extrinsic procedures. These define an explicit interface and allow codes expressed using a different language, e.g., C, or a different paradigm, such as an explicit message passing code, to be called from an HPF program.

We have provided only a brief description of some of the features of HPF. A full description can be found in [13] while a discussion of how to use these features in various applications can be found in [6, 19, 20].

Conversion of the Code to HPF

The original code for the Bratu problem was a Fortran 77 implementation of the NKS method of Section 2, written by one of us (DEK), which pre-dated the PETSc NKS implementation. In this subsection we describe the changes made to the Fortran 77 code to port it to HPF, and the reasons for the changes.

Fortran's sequence and storage association models are natural concepts only on machines with linearly addressed memory and cause inefficiencies when the underlying memory is physically distributed. Since HPF targets architectures with distributed memories, it does not support storage and sequence association for data objects that have been explicitly mapped. The original code relied on Fortran's model of sequence association to re-dimension arrays across procedure in order to allow the problem size, and thus the size of the data arrays, to be determined

at runtime. The code had to be rewritten so that the sizes of the arrays are hardwired throughout and there is no redimensioning of arrays across procedure boundaries. The code could have been converted to use Fortran 90 allocatable arrays, however, we chose to hardwire the sizes of the arrays. This implied that the code needed to be recompiled whenever the problem size was changed. (This is, of course, no significant sacrifice of programmer convenience or code generality when accomplished through parameter and include statements and makefiles. It does, however, cost the time of recompilation.)

During the process of conversion, some of the simple do loops were converted into array statements; however, most of the loops were left untouched and were automatically parallelized by PGI's HPF compiler. That is, we did not need to use either the forall construct or the independent directive for these loops — they were simple enough for the compiler to analyze and parallelize automatically. Along with this, two BLAS library routines used in the original code, ddot and dnrm2, were explicitly coded since the BLAS libraries have not been converted for use with HPF codes.

The original solver was written for a system of equations with multiple unknowns at each grid point. To specialize for a scalar equation we deleted the corresponding inner loops and the corresponding indices from the field and coefficient arrays. We thereby converted four-dimensional Jacobian arrays (in which was expressed each nontrivial dependence of each residual equation on each unknown at each point in two-dimensional space) into two-dimensional arrays. This, in turn, reduced some dense point-block linear algebra subroutines to scalar operations, which we inlined.

We also rewrote the matrix multiplication routine to utilize a single do loop instead of nine small loops, each of which took care of a different interior or side boundary or corner boundary stencil configuration. Some trivial operations are thereby added near boundaries, but checking proximity of the boundary and setting up multiple do loops are avoided. The original nine loops caused the HPF compiler to generate multiple communication statements. Rewriting the code to use a single do loop allowed the compiler to generate the optimal number of communication statements even though a few extra values had to be communicated.

The sequential ILU routine in the original code was converted to subdomain-block ILU to conform to the simplest preconditioning option in the PETSc library. This was done by strip-mining the loops in the x- and y-directions to run over the blocks, with a sequential ILU within each block. Even though there were no dependencies across the block loops, the HPF compiler could not optimize the code and generated a locality check within the internal loop. This caused unnecessary overhead in the generated code. We avoided the overhead by creating a subroutine for the code within the block loops and declaring it to be extrinsic. Since the HPF compiler ensures that a copy of an extrinsic routine is called on each processor, no extraneous communication or locality checks now occur while the block sequential ILU code is executed on each processor.

Most of the revisions discussed above do nothing more than convert Fortran code written for sequential execution into an equivalent sequential form that is easier for the HPF compiler to analyze, thus allowing it to generate more efficient parallel code. The only two exceptions are: (a) the mapping directives, which are comments and are thus ignored by a Fortran 90 compiler, and (b) the declaration of two routines, the ILU factorization and forward/backsolve routines, to be extrinsic. We are currently investigating whether the use of the extrinsic feature can be avoided thus leaving a purely Fortran 90 code. The HPF mapping directives, themselves, constitute only about 5% of the line count of the total code.

The compilation command, showing the autoparallelization switch and the optimization

level used in the performance-oriented executions, is: pghpf -Mpreprocess -Mautopar -03 -o bratu bratu.hpf

5 Performance

To evaluate the effectiveness of language and library paradigms, we compare the demonstration version of the Bratu problem in the PETSc source-code distribution with an algorithmically equivalent version of this numerical model and solver in HPF. All performance data reported in this study is measured on the IBM SP2 at the NASA Langley Research Center. To attempt to eliminate "cold start" memory allocation and I/O effects, for each timed observation, we make two passes over the entire code (by wrapping a simple do loop around the entire solver) and report the second result. To attempt to eliminate network congestion effects, we run in dedicated mode (by enforcing that no other users are simultaneously running on the machine). To spot additional "random" effects, we measure each timing four times and use the average of the four values. We also check for outliers, which our precautions render extremely rare, and discard them.

Cases without Preconditioning

We discuss first experiments for simulations without any preconditioning. Execution times and speedups for computations on a 256 × 256 grid for this case are shown in Figs. 2 and 3. Results are shown for one-dimensional and two-dimensional blocking in HPF and PETSc on up to 32 processors. These adjectives correspond to the (*,block) and (block,block) distributions, respectively, in HPF notation. With the exception of the 32-processor case, one-dimensional blocking gave better timings than two-dimensional blocking for HPF. In contrast, two-dimensional blocking was slightly better for PETSc. For large numbers of processors, one-

dimensional blocking results in higher communication volume, but each processor has at most two neighbors. On the other hand, communication volume is lower in two-dimensional blocking but each processor may have up to four neighbors. On 16 processors, we observed speedup of approximately 7.0 for HPF and about 8.5 for PETSc. The dependence of execution times for the HPF implementation on the specified data distribution are highlighted in Fig. 4 where executions were made on sixteen processors with varying subdomain granularity in the x and ydirections. For the HPF code, the execution time with one subdomain in the y-direction, i.e., (block,*) distribution, was about twice that of the case with one subdomain in x-direction, i.e., (*,block) distribution. We believe that this is due to the column-major storage order of Fortran, which leads to non-unit stride access for both computation and communication in the "wrong" direction. Differences in PETSc execution times for different data distributions are small compared to HPF.

We also report experiments in which the memory-per-node remains constant as the number of processors is increased (so-called Gustafson scaling). We solve the unpreconditioned problem on 64×64 , 128×128 , and 256×256 grids on 1, 4, and 16 processors, respectively. Timing results are shown in Fig. 5. Note that our physical domain size is fixed, and therefore mesh resolution is finer as the number of processors is increased. This results in a larger condition number and higher numbers of iterations to reach the same level of convergence. To isolate communication overhead, we made simulations with a fixed 40 GMRES steps for 65536 grid points per processor (i.e., 256×256 , 512×512 , and 1024×1024 grids on 1, 4, and 16 processors, respectively). Results are shown in Figs. 6-8. On 16 processors, the best scaled efficiencies are about 90% for HPF (one-dimensional blocking) and about 70% for PETSc (two-dimensional blocking). Of course, since the PETSc single-node execution time is

about 60% of that of the HPF execution time, PETSc performs better in an absolute sense at 16 processors, despite its poorer self-scaling, but the self-scaling data are interesting, in conjunction with runtime profiling, for further performance debugging. As shown in Fig. 8, estimated overheads for communication as fractions of computations were higher in the more computationally performant PETSc than in HPF. (For the purpose of this figure, we made the simple assumption that computation time remains the same as the single processor case and additional execution times on multiple processors are because of overheads associated with synchronous communications.)

Cases with Preconditioning

We next examine subdomain-block Jacobi ILU preconditioning, a zero-communication form of Additive Schwarz. A popular way of parallelizing this solver is to keep number of subdomains same as the number of processors, thereby using the best algorithm for each number of processors, even though the preconditioner therefore changes. The effect of the changing-strength preconditioner and the effect of the parallel overhead are often separated into an algorithmic efficiency and an implementation efficiency.

In this study we performed simulations in two ways: (a) with number of subdomains same as number of processors (greater algorithmic efficiency with fewer processors), and (b) number of subdomains fixed (unchanging algorithmic efficiency as the number of processors varies). Results are shown in Figs. 9–11. As in the case of no preconditioning, one-dimensional blocking gives better timings for HPF, while two-dimensional blocking gives slightly better results for PETSc. With the number of subdomains frozen at 32, both HPF and PETSc give speedups of approximately 13 on 16 processors. On 32 processors speedup is approximately 20 for HPF and approximately 21 for PETSc.

As with the unpreconditioned case, we also show speedup results for a fixed amount of memory (and computation) on a processor by taking a predetermined number (40) of GMRES steps and maintaining a fixed number of grid points per node. As shown in Fig. 12, on 16 processors, scaled speed up for HPF is approximately 14 and for PETSc it is approximately 11. Except for two-dimensional blocking in HPF, estimated overheads for communication as fraction of computation were lower in ILU-preconditioned case than in the unpreconditioned case (Fig. 13), reflecting the greater useful computational work per iteration of the preconditioned version. Communication overheads are about as exposed on this scalar problem, with work per iteration only linear in the number of degrees of freedom per processor, as one ever sees solving PDEs with preconditioned Krylov solvers.

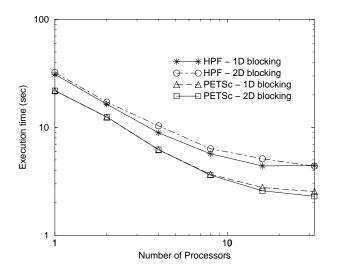
6 Conclusions

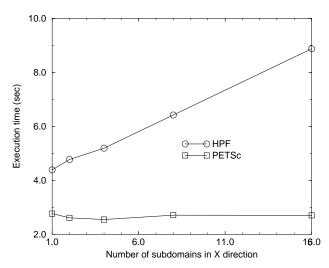
For structured-grid PDE problems, contemporary MPI-based parallel libraries and contemporary compilers for high-level languages like HPF are easy to use and capable of comparable good performance, in absolute walltime and relative efficiency terms, on distributed-memory multiprocessors. The target applications must possess an intrinsic concurrency proportional, at least, to the intended process granularity. This is an obvious caveat, but requires emphasis for parallel languages, since the same source code can be compiled for either serial or parallel execution, whereas a parallel library automatically restricts attention to the concurrent algorithms provided by the library. No compiler will increase the latent concurrency in an algorithm; it will at best discover it, and the efficiency of that discovery is apparently at a high level for structured index space scientific computations. The desired load-balanced concurrency proportional to the intended process granularity may always be obtained with the Newton-Krylov-Schwarz family of implicit nonlinear PDE solvers employed herein through decomposition of the problem domain.

With either a parallel language or a parallel library, the applications programmer with knowledge of data locality should or must become involved in the data distribution. As on any message-passing multiprocessor, performance is limited by the ratio of useful arithmetic operations to remote memory references. The relatively easy-to-precondition, scalar model problem employed in this paper has a relatively low ratio, compared with harder-to-precondition, multicomponent problems, which perform small dense linear algebra computations in their inner loops. It will therefore be necessary to compare both paradigms in more realistic settings — and also to await compiler/runtime systems with capabilities for block-structured and unstructured problems — before drawing broader conclusions about the paradigm of choice. It has already been demonstrated (in the references) that the PETSc library gracefully accommodates such realistic settings, and that it requires a modest amount of user recoding and tuning, relative to a legacy code free of side-effects, to take full advantage of the capabilities of high-performance hardware, such as the SP2, the Origin, and the T3E. We look forward in similar future studies to seeing whether and how much of this burden can be lifted by writing in a high-level language.

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problem, 256×256 , no preconditioning, 1 to 32 prolem, 256×256 , no preconditioning, 16 processors) cessors)

Figure 2: Scaling of execution times (fixed-size Figure 4: Effect of data blocking (fixed-size prob-

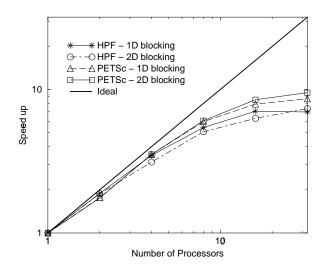


Figure 3: Self-speedup (fixed-size problem, $256 \times$ 256, no preconditioning, 1 to 32 processors)

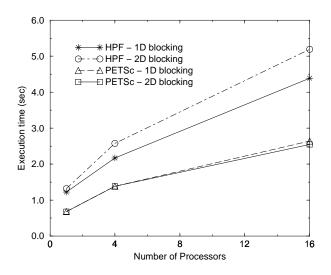
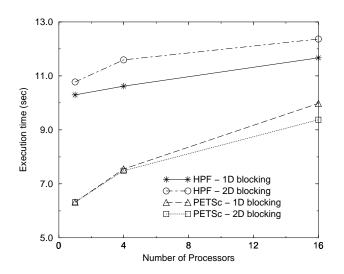


Figure 5: Gustafson scaling of execution times (constant-size blocks per processor, largest case 256×256 , no preconditioning)



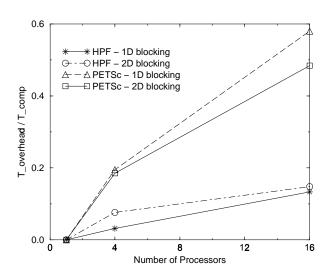


Figure 6: Execution time for 40 GMRES steps (no preconditioning)

Figure 8: Overhead estimate for 40 GMRES steps (no preconditioning)

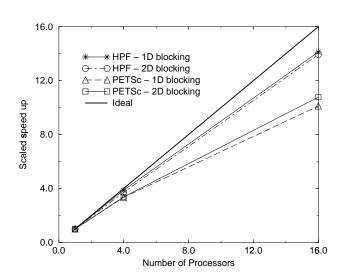


Figure 7: Scaled speedup for 40 GMRES steps (no preconditioning)

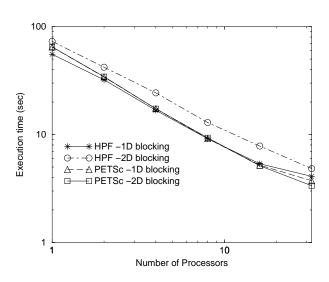
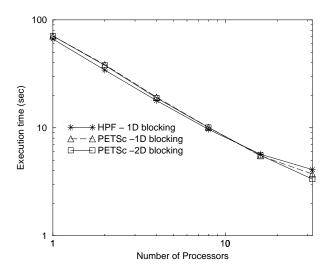


Figure 9: Scaling of execution times (fixed-size problem, 512×512 , block Jacobi ILU preconditioning with # blocks equal to # processors, from 1 to 32)



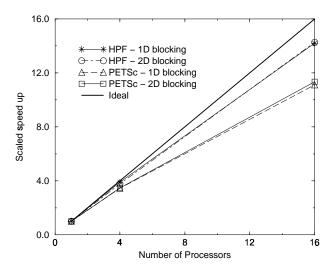
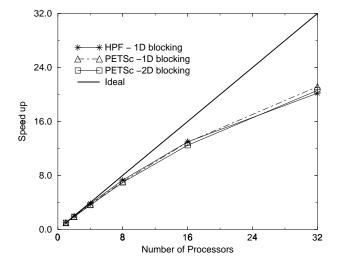
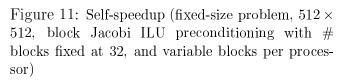


Figure 10: Scaling of execution times (fixed-size problem, 512×512 , block Jacobi ILU preconditioning with # blocks fixed at 32, and variable blocks per processor)

Figure 12: Scaled speedup for 40 GMRES steps (block Jacobi ILU preconditioning)





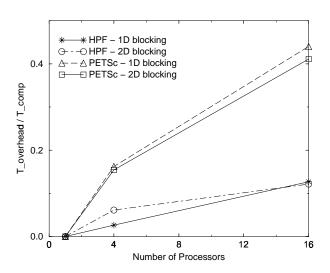


Figure 13: Overhead estimate for 40 GMRES steps (block Jacobi ILU preconditioning)

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