Albany/FELIX: A Robust & Scalable Trilinos-Based Finite-Element Ice Flow Dycore Built for Advanced Architectures & Analysis

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Outline

Albany/FELIX = new land-ice solver with *next-generation* capabilities.

- Overview:
 - First Order (FO) Stokes model.
 - Albany/FELIX First-Order (FO) Stokes diagnostic solver.
 - CISM-Albany and MPAS-Albany codes for prognostic simulations of the ice sheet evolution.
- Uncertainty Quantification (UQ):
 - Deterministic inversion.
 - Bayesian calibration.
 - Forward propagation of uncertainty.
- Performance portability.
- **Summary** and ongoing work.
- Questions?





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The PISCEES Project and the *Albany/FELIX* Solver



This

talk

"PISCEES" = Predicting Ice Sheet Climate & Evolution at Extreme Scales 5 year project funded by SciDAC, which began in June 2012

<u>Sandia's Role in the PISCEES Project:</u> to develop and support a robust and scalable land ice solver based on the "First-Order" (FO) Stokes approximation

- Steady-state stress-velocity solver based on FO Stokes physics is known as Albany/FELIX*.
- <u>Requirements for Albany/FELIX:</u>
 - Scalable, fast, robust.

Dycore will provide actionable predictions of 21st century sea-level rise (including uncertainty).

- Dynamical core (dycore) when coupled to codes that solve thickness and temperature evolution equations (*CISM/MPAS LI* codes).
- Advanced analysis capabilities (adjoint-based deterministic inversion, Bayesian calibration, UQ, sensitivity analysis).
- Performance-portability.

Albany/FELIX Solver (steady): Ice Sheet PDEs (First Order Stokes) (stress-velocity solve)



*FELIX="Finite Elements for Land Ice eXperiments"

CISM/MPAS Land Ice Codes (dynamic):

Ice Sheet Evolution PDEs

(thickness, temperature evolution)



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The First-Order Stokes Model for Ice Sheets & Glaciers

Ice sheet dynamics are given by the *"First-Order" Stokes PDEs*: approximation* to viscous incompressible *quasi-static* Stokes flow with power-law viscosity.

$$\begin{cases} -\nabla \cdot (2\mu \dot{\boldsymbol{\epsilon}}_1) = -\rho g \frac{\partial s}{\partial x} \\ -\nabla \cdot (2\mu \dot{\boldsymbol{\epsilon}}_2) = -\rho g \frac{\partial s}{\partial y} \end{cases}, \quad \text{in } \Omega$$

• Viscosity μ is nonlinear function given by "*Glen's law"*:

$$\mu = \frac{1}{2} A^{-\frac{1}{n}} \left(\frac{1}{2} \sum_{ij} \dot{\epsilon}_{ij}^{2} \right)^{\left(\frac{1}{2n} - \frac{1}{2}\right)} \qquad (n = 3)$$

- Relevant boundary conditions:
 - Stress-free BC: $2\mu \dot{\boldsymbol{\epsilon}}_i \cdot \boldsymbol{n} = 0$, on Γ_s
 - Floating ice BC:

$$2\mu \dot{\boldsymbol{\epsilon}}_i \cdot \boldsymbol{n} = \begin{cases} \rho g z \boldsymbol{n}, \text{ if } z > 0\\ 0, & \text{ if } z \le 0 \end{cases}, \text{ on}$$

• **Basal sliding BC:** $2\mu \dot{\epsilon}_i \cdot n + \beta u_i = 0$, on Γ_β





Algorithmic Choices for Albany/FELIX: Discretization & Meshes

- **Discretization:** unstructured grid finite element method (FEM)
 - Can handle readily complex geometries.

- Natural treatment of stress boundary conditions.
- Enables regional refinement/unstructured meshes.
- Wealth of software and algorithms.
- Meshes: can use any mesh but interested specifically in
 - Structured hexahedral meshes (compatible with CISM).
 - Tetrahedral meshes (compatible with MPAS LI)
 - **Unstructured Delaunay triangle** meshes with regional refinement based on gradient of surface velocity.
 - All meshes are extruded (structured) in vertical direction as tetrahedra or hexahedra.

Algorithmic Choices for Albany/FELIX: Nonlinear & Linear Solver

- **Nonlinear solver:** full Newton with analytic (automatic differentiation) derivatives and homotopy continuation
 - Most robust and efficient for steady-state solves.
 - Jacobian available for preconditioners and matrix-vector products.
 - Analytic sensitivity analysis.

- Analytic gradients for inversion.
- Linear solver: preconditioned iterative method
 - Solvers: Conjugate Gradient (CG) or GMRES
 - Preconditioners: ILU or algebraic multi-grid (AMG)

The Albany/FELIX Solver: Implementation in Albany using Trilinos

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Use of **Trilinos** components has enabled the **rapid** development of the **Albany/FELIX** First Order Stokes dycore!

The Albany/FELIX Solver is Verified, Scalable, Fast and Robust!

Ice Sheet Evolution Models

Model for *evolution of the boundaries* (thickness evolution equation):

$$\frac{\partial H}{\partial t} = -\nabla \cdot (\overline{\boldsymbol{u}}H) + \dot{\boldsymbol{b}}$$

where \overline{u} = vertically averaged velocity, \dot{b} = surface mass balance (conservation of mass).

• Temperature equation (advection-diffusion):

$$\rho c \frac{\partial T}{\partial t} = \nabla \cdot (k \nabla T) - \rho c \boldsymbol{u} \cdot \nabla T + 2 \dot{\boldsymbol{\epsilon}} \boldsymbol{\sigma}$$

(energy balance).

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- Flow factor A in Glen's law depends on temperature T: A = A(T).
- Ice sheet *grows/retreats* depending on thickness *H*.

time t_0

Ice-covered ("active") cells shaded in white $(H > H_{min})$

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Interfaces to CISM and MPAS LI for Transient Simulations

Albany/FELIX has been coupled to two land ice dycores: Community Ice Sheet Model (CISM) and Model for Prediction Across Scales for Land Ice (MPAS LI)

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Uncertainty Quantification (UQ) Problem Definition

Quantity of Interest (QoI) in Ice Sheet Modeling: total ice mass loss/gain during 21^{st} century \rightarrow sea level rise prediction.

There are several sources of uncertainty, most notably:

- Climate forcings (e.g., surface mass balance).
- Basal friction (β)

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- Bedrock topography
- Geothermal heat flux
- Model parameters (e.g., Glen's flow law exponent)

Basal sliding BC: $2\mu \dot{\boldsymbol{\epsilon}}_i \cdot \boldsymbol{n} + \beta u_i = 0$, on Γ_{β}

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As a first step, we focus on effect of uncertainty in **basal friction** (β) only.

Basal sliding BC: $2\mu \dot{\boldsymbol{\epsilon}}_i \cdot \boldsymbol{n} + \beta u_i = 0$, on Γ_{β}

Uncertainty Quantification Workflow

Goal: Uncertainty Quantification in 21st century sea level (QoI)

- Deterministic inversion: perform adjoint-based deterministic inversion to estimate initial ice sheet state (i.e., characterize the present state of the ice sheet to be used for performing prediction runs).
- Bayesian calibration: construct the posterior distribution using Markov Chain Monte Carlo (MCMC) run on an emulator of the forward model.
- Forward propagation: sample the obtained distribution and perform ensemble of forward propagation runs to compute the uncertainty in the QoI.

What are the parameters that render a given set of observations?

What is the impact of uncertain parameters in the model on quantities of interest (QoI)?

Deterministic Inversion: Estimation of Ice Sheet Initial State

Objective: find ice sheet initial state that

- Matches observations (e.g., surface velocity, temperature, etc.)
- Matches present-day geometry (elevation, thickness).
- Is in "equilibrium" with climate forcings (SMB).

Approach: invert for unknown/uncertain ice sheet model parameters.

• Significantly reduces non-physical transients without model spin-up.

Available data/measurements:

- Ice extent and surface topography.
- Surface velocity.
- Surface mass balance (SMB).
- Ice thickness *H* (sparse measurements).

Field to be estimated:

- Basal friction β (spatially variable proxy for all basal processes).
- Ice thickness H (allowed to be weighted by observational uncertainties).

Assumptions:

- Ice flow described by FO Stokes equations.
- Ice is close to mechanical equilibrium.
- Temperature field is given.

Deterministic Inversion: Greenland

First Order Stokes PDE Constrained Optimization Problem:

$$J(\beta, H) = \frac{1}{2}\alpha_{v}\int_{\Gamma_{top}}|\boldsymbol{u} - \boldsymbol{u}^{obs}|^{2}ds + \frac{1}{2}\alpha\int_{\Gamma}|div(\boldsymbol{U}H) - SMB|^{2}ds + \frac{1}{2}\alpha_{H}\int_{\Gamma_{top}}|H - H^{obs}|^{2}ds + \mathcal{R}(\beta) + \mathcal{R}(H)$$

- Minimize difference between:
 - Computed and measured *surface velocity* $(u^{obs}) \rightarrow common$
 - Computed divergence flux and measured surface mass **balance (SMB)** → novel
 - Computed and *reference thickness* (*H*^{obs}) → novel
- Control variables:

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- Basal friction (β).
- Thickness (H).

Software for adjoint-based inversion:

- Albany/FELIX (assembly)
- *Trilinos* (linear/nonlinear solvers)
- **ROL** (gradient-based optimization)
 - Limited memory BFGS.
 - Backtrack line-search.

Estimated (left) vs. reference surface velocity (right)

Deterministic Inversion: Antarctica (basal friction only)

FO Stokes PDE Constrained Optimization Problem:

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 $J(\beta) = \frac{1}{2} \int_{\Gamma_{top}} \alpha |\boldsymbol{u} - \boldsymbol{u}^{obs}|^2 ds + \mathcal{R}(\beta)$

Geometry: Cornford, Martin *et al.* (in prep.) *Bedmap2:* Fretwell et al., 2013 *Temperature:* Pattyn, 2010.

Antarctic ice sheet inversion performed on **700K** parameters

Albany/FELIX has been hooked up to **DAKOTA** (in "black-box" mode) for **UQ**/ **Bayesian calibration.**

> **Difficulty in UQ**: "Curse of Dimensionality" The β -field inversion problem has O(100K) dimensions!

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<u>Approach</u>: Reduce O(100K) dimensional problem to O(10) dimensional problem.

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 - 2. Perform eigenvalue decomposition of *C*.
 - 3. Expand* $\beta \overline{\beta}$ in basis of eigenvectors $\{\phi_k\}$ of *C*, with random variables $\{\xi_k\}$:

$$\beta(\omega) = \bar{\beta} + \sum_{k=1}^{K} \sqrt{\lambda_k} \boldsymbol{\phi}_k \xi_k(\omega)$$

 $\bar{\beta}$ = initial condition for β (result of deterministic inversion or spin-up)

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- Expand* $\beta \overline{\beta}$ in basis of eigenvectors $\{\phi_k\}$ of *C*, with random variables $\{\xi_k\}$: 3.

$$\beta(\omega) = \bar{\beta} + \sum_{k=1}^{K} \sqrt{\lambda_k} \boldsymbol{\phi}_k \xi_k(\omega)$$

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*In practice, expansion is done on $\log(\beta)$ to avoid negative values of β .

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Online

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Inference/calibration is for coefficients of KLE \Rightarrow significant dimension reduction.

Disclaimer: results presented demonstrate that we have UQ workflow in place; quantifying uncertainty in β and SLR will require re-running with better data.

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Bayesian Calibration: Illustration on 4km GIS Problem

- Mean $\overline{\beta}$ field obtained through spin-up over 100 years (cheaper than inversion, gives reasonable agreement with present-day velocity field).
- Correlation length *L* selected s.t. slow decay of KLE eigenvalues to enable refinement *(left):* 10 KLE modes capture 27.3% of covariance energy.

• Mismatch function (calculated in *Albany/FELIX*):

- PCE emulator was formed for the mismatch $J(\beta)$ using uniform [-1,1] prior distributions and 286* high-fidelity runs on Hopper (*DAKOTA*).
- For calibration, MCMC was performed on the PCE with 2K samples (QUESO). *286 points = 3rd degree polynomial in 10D

Bayesian Calibration: Illustration on 4km GIS Problem (cont'd)

• *Posterior distributions* for 10 KLE coefficients:

- Distributions are peaked rather than uniform \Rightarrow data informed the posteriors.
- MAP point: ξ = (0.372, -0.679, -0.420, -0.189, -7.38e-2, -0.255, 0.449, -0.757, 0.847, -0.447)

Bayesian Calibration: Illustration on 4km GIS Problem (cont'd)

- Ice is too fast at MAP point. Possible explanations:
 - Surrogate error (based on cross-validation).
 - Mean field error.

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• Bad modes and/or not enough modes.

Mismatch $J(\beta)$ at MAP point: 1.87 × mismatch at $\overline{\beta}$

Bayesian Calibration: Building Gaussian Distribution using Hessian

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 Hessian of the merit functional (velocity mismatch) can provide a way to compute the covariance of a Gaussian posterior:

$$\boldsymbol{C}_{post} = (\boldsymbol{C}_{prior}\boldsymbol{H}_{misfit} + \boldsymbol{I})^{-1}\boldsymbol{C}_{prior}$$

• We want to limit only the most important directions (eigenvectors) of *C*_{post}.

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Issue: there are too many (~1000) significant eigenvalues

Right: log-linear plot of the spectra of a prior-preconditioned data misfit Hessian at the MAP point for two successively finer parameter/state meshes of the inverse ice sheet problem.

Forward Propagation

PCE Emulator
$$\beta(\omega) = \bar{\beta} + \sum_{k=1}^{K} \sqrt{\lambda_k} \phi_k \xi_k(\omega)$$

Model realizations Forward propagation (e.g., 2000-2050) DAKOTA, Albany/FELIX Qol(β) (total ice mass loss)

- Parameter (β) distribution can either be assumed to be Gaussian (based on Hessian information) or can be the result of Bayesian calibration.
- Emulator is built using DAKOTA coupled with CISM-Albany for forward runs.
 - Use *compressed sensing* to adaptively select significant modes that affect QoI. The hope is that only a few modes affect the QoI.
 - Could use cheaper physical models to reduce computational time of forward model.

• MCMC (*QUESO*) used to perform uncertainty propagation.

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Forward Propagation: Illustration on 4km GIS Problem

Procedure:

• We first ran 66* CISM-Albany high-fidelity simulations on Hopper with β sampled from a uniform [-1,1] distribution and no forcing for 50 years.

Left: SLR distribution from ensemble of 66 highfidelity simulations (differenced against control run using the $\bar{\beta}$ distribution). All 66 runs ran to completion out-ofthe-box on Hopper!

Above: β , velocity and thickness perturbations. Ice thickness changed > 500m in some places.

- We then used the results of these runs to create a PCE emulator for the SLR.
- Using emulator, propagated posterior distributions computed in Bayesian calibration (using KLE) through the model to get posteriors on SLR (MCMC on PCE emulator with 2K samples).

Forward Propagation: Illustration on 4km GIS Problem (cont'd)

Expected (black): normal distribution centered around 0 SLR since no forcing.

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Prior informed (green): uniform distribution translates to distribution skewed w.r.t. model outputs.

- Larger fraction of the ice sheet currently has a β value that forces no (or slow) basal sliding.
- Areas with little sliding: not affected by increase in β , but greatly affected by decrease in β (velocity in these regions will change significantly from initial condition).
- Since we sample from a uniform distribution when perturbing β , we expect to see a disproportionately large signal when reducing β vs. increasing it.

Posterior informed (blue): centered on positive tail of prior – not consistent with observations.

- Could be due to "ad hoc" β used as mean field (spin-up over 100 years).
- May be that emulator was been built with a (non-physical) positive mass balance while calibration was done on present-day observations (consistent with ice losing mass).

PDF of SLR

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Results illustrate that we have in place all steps of our UQ workflow; they are NOT yet actual uncertainty bounds for sea-level rise. **Next step:** repeat UQ procedure with better modes, surrogates and $\overline{\beta}$.

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Performance-Portability via *Kokkos*

We need to be able to run *Albany/FELIX* on *new architecture machines* (hybrid systems) and *manycore devices* (multi-core CPU, NVIDIA GPU, Intel Xeon Phi, etc.).

- Kokkos: Trilinos library that provides performance portability across diverse devises with different memory models.
 - A *programming model* as much as a software library.
 - Provides automatic access to OpenMP, CUDA, Pthreads, etc.
 - Templated meta-programming: parallel_for, parallel_reduce (templated on an *execution space*).
 - Memory layout abstraction ("array of structs" vs. "struct of arrays", locality).

With *Kokkos*, you write an algorithm **once**, and just change a template parameter to get the optimal data layout for your hardware.

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• Finite element assembly in *Albany* has recently been rewritten using *Kokkos* functors.

Kokkos-ification of Finite Element Assembly

```
typedef Kokkos::OpenMP ExecutionSpace;
//typedef Kokkos::CUDA ExecutionSpace;
//typedef Kokkos::Serial ExecutionSpace;
template<typename ScalarT>
vectorGrad<ScalarT>::vectorGrad()
Kokkos::View<ScalarT****, ExecutionSpace> vecGrad("vecGrad", numCells, numOP, numVec, numDim);
template<typename ScalarT>
void vectorGrad<ScalarT>::evaluateFields()
 Kokkos::parallel for<ExecutionSpace> (numCells, *this);
                                                                  ExecutionSpace parameter
template<typename ScalarT>
                                                                 tailors code for device (e.g.,
KOKKOS INLINE FUNCTION
void vectorGrad<ScalarT>:: operator() (const int cell) const
                                                                    OpenMP, CUDA, etc.)
ł
 for (int cell = 0; cell < numCells; cell++)</pre>
 for (int qp = 0; qp < numQP; qp++) {
    for (int dim = 0; dim < numVec; dim++) {</pre>
      for (int i = 0; i < numDim; i++) {
        for (int nd = 0; nd < numNode; nd++) {
          vecGrad(cell, qp, dim, i) += val(cell, nd, dim) * basisGrad(nd, qp, i);
```


Performance-Portability via Kokkos: 20km GIS Problem

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Performance-Portability via *Kokkos*: Weak Scalability for GIS on *Titan*

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Summary and Ongoing Work

Summary: this talk described...

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- The development of a finite element land ice solver known as *Albany/FELIX* written using the *Trilinos* libraries.
- Coupling of *Albany/FELIX* to the *CISM* and *MPAS LI* codes for transient simulations of ice sheet evolution.
- Advanced, next generation capabilities (UQ, performance portability) of Albany//FELIX.

Ongoing/future work:

- Science runs using CISM-Albany and MPAS-Albany.
- Deploy UQ workflow with better basis than KLE (e.g., Hessian eigenvectors).
- Continued porting of code to new architecture supercomputers (GPUs on Titan, Summit, Cori Phase I).
- Delivering code to climate community and coupling to earth system models.

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Trilinos/DAKOTA collaborators: M. Eldred, J. Jakeman, E. Phipps, L. Swiler.

Computing resources: NERSC, OLCF.

Thank you! Questions?

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Appendix: Preliminary Results for GIS Bayesian Inference

• 5 KLE modes capture 95% of covariance energy \rightarrow parallel C++/Trilinos code (Anasazi).

• Mismatch = sum of squares of surface velocity discrepancy \rightarrow **Albany.**

- Polynomial chaos expansion (PCE) was formed for the mismatch over ξ_k using uniform prior distributions and isotropic sparse grid level = 3 \rightarrow **DAKOTA**.
- Markov Chain Monte Carlo (MCMC) was performed on the PCE with 100K samples → QUESO.
- ^{16/18} Collaborators: M. Perego, J. Jakeman, M. Eldred, L. Swiler (SNL)

Appendix: Preliminary Results for GIS Bayesian Inference (cont'd)

Posterior distributions for the 5 KLF coefficients:

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Coefficient 3

MAP solution:

Inference of KLE random field:

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