Minimizing Computation in Stiffness Matrix Assembly

Michael M. Wolf CS 598LO December 6, 2005

- Work by Kirby, et al., University of Chicago
- Finite element "Compilers"
 - FErari
 - FIAT
- Construction of FE Matrices extremely expensive for large unstructured problems
- Methods for reducing redundant operations in building stiffness matrix in 2D
 - Many local stiffness matrices built
 - Generate code to minimize multiply-add pairs (MAPs) in construction of local stiffness matrix

2D Laplace - Local Stiffness Matrix Assembly

• Element bilinear form:

$$\begin{split} (\nabla u, \nabla v)_{e} &= \det(J)(\nabla u, \nabla v)_{e} \\ &= \det(J)\left[\left(\frac{\partial u}{\partial r}\frac{\partial r}{\partial x}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial r}\frac{\partial r}{\partial x}, \frac{\partial v}{\partial s}\frac{\partial s}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial x}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial x}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial x}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial x}, \frac{\partial v}{\partial s}\frac{\partial s}{\partial x}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial x}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial y}\right)_{e} + \left(\frac{\partial u}{\partial r}\frac{\partial s}{\partial y}, \frac{\partial v}{\partial s}\frac{\partial s}{\partial y}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial y}, \frac{\partial v}{\partial r}\frac{\partial r}{\partial y}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial y}, \frac{\partial v}{\partial s}\frac{\partial r}{\partial y}\right)_{e} + \left(\frac{\partial u}{\partial s}\frac{\partial s}{\partial y}, \frac{\partial v}{\partial r}\frac{\partial s}{\partial s}\frac{\partial s}{\partial y}\right)_{e} \right] \\ &= \det(J)\left[\frac{\partial r}{\partial x}\left(\frac{\partial u}{\partial r}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial r}{\partial x} + \frac{\partial r}{\partial x}\left(\frac{\partial u}{\partial r}, \frac{\partial v}{\partial s}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial r}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial s}\right)_{e}\frac{\partial s}{\partial y} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(\frac{\partial u}{\partial s}, \frac{\partial v}{\partial r}\right)_{e}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial x} + \frac{\partial s}{\partial x}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial x} + \frac{\partial s}{\partial y}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial y} + \frac{\partial s}{\partial y}\left(u^{T}D_{sr}v\right)\frac{\partial s}{\partial y}$$

2D Laplace - Local Stiffness Matrix Assembly

$$(\nabla u, \nabla v)_{e} = u^{T} \left(\det(J) \left[\frac{\partial r}{\partial x} D_{rr} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial x} D_{rs} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial x} D_{sr} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial x} D_{ss} \frac{\partial s}{\partial x} \right] \right) v$$

$$S^{e} = \det(J) \left[\frac{\partial r}{\partial x} D_{rr} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial x} D_{rs} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial x} D_{sr} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial y} D_{ss} \frac{\partial s}{\partial y} \right]$$

$$S^{e} = \det(J) \left[\frac{\partial r}{\partial x} D_{rr} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial y} D_{rs} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial x} D_{sr} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial y} D_{ss} \frac{\partial s}{\partial x} \right]$$

$$S^{e} = \det(J) \left[\frac{\partial r}{\partial x} D_{rr} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial y} D_{rs} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial y} D_{sr} \frac{\partial r}{\partial y} + \frac{\partial s}{\partial y} D_{ss} \frac{\partial s}{\partial y} \right]$$

$$S^{e} = D_{rr} \left[\det(J) \left(\frac{\partial r}{\partial x} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial r}{\partial y} \right) \right]_{e} + D_{rs} \left[\det(J) \left(\frac{\partial r}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial s}{\partial y} \right) \right]_{e}$$

$$+ D_{sr} \left[\det(J) \left(\frac{\partial s}{\partial x} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial y} \frac{\partial r}{\partial y} \right) \right]_{e} + D_{ss} \left[\det(J) \left(\frac{\partial s}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial y} \frac{\partial s}{\partial y} \right) \right]_{e}$$

$$H^{e} = D_{rr} \left[\det(J) \left(\frac{\partial s}{\partial x} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial y} \frac{\partial r}{\partial y} \right) \right]_{e}$$

"Tensor" K

$$S^{e} = D_{rr} \left[\det(J) \left(\frac{\partial r}{\partial x} \frac{\partial r}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial r}{\partial y} \right) \right]_{e} + D_{rs} \left[\det(J) \left(\frac{\partial r}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial r}{\partial y} \frac{\partial s}{\partial y} \right) \right]_{e} + D_{sr} \left[\det(J) \left(\frac{\partial s}{\partial x} \frac{\partial r}{\partial x} + \frac{\partial s}{\partial y} \frac{\partial r}{\partial y} \right) \right]_{e} + D_{ss} \left[\det(J) \left(\frac{\partial s}{\partial x} \frac{\partial s}{\partial x} + \frac{\partial s}{\partial y} \frac{\partial s}{\partial y} \right) \right]_{e} \right]_{e}$$

$$S^{e}_{i,j} = \sum_{m}^{2} \sum_{n}^{2} G^{e}_{m,n} K_{i,j,m,n} = K_{i,j} : G^{e}$$

$$G^{e} = \begin{bmatrix} \det(J)\left(\frac{\partial r}{\partial x}\frac{\partial r}{\partial x} + \frac{\partial r}{\partial y}\frac{\partial r}{\partial y}\right) \end{bmatrix}_{e} \begin{bmatrix} \det(J)\left(\frac{\partial r}{\partial x}\frac{\partial s}{\partial x} + \frac{\partial r}{\partial y}\frac{\partial s}{\partial y}\right) \\ \begin{bmatrix} \det(J)\left(\frac{\partial s}{\partial x}\frac{\partial r}{\partial x} + \frac{\partial s}{\partial y}\frac{\partial r}{\partial y}\right) \end{bmatrix}_{e} \begin{bmatrix} \det(J)\left(\frac{\partial s}{\partial x}\frac{\partial s}{\partial x} + \frac{\partial s}{\partial y}\frac{\partial s}{\partial y}\right) \end{bmatrix}_{e} \end{bmatrix}$$
$$K_{i,j} = \begin{bmatrix} D_{rr}(i,j) & D_{rs}(i,j) \\ D_{sr}(i,j) & D_{ss}(i,j) \end{bmatrix} = \begin{bmatrix} \left(\frac{\partial \phi_{i}}{\partial r},\frac{\partial \phi_{j}}{\partial r}\right)_{e} & \left(\frac{\partial \phi_{i}}{\partial r},\frac{\partial \phi_{j}}{\partial s}\right)_{e} \\ \left(\frac{\partial \phi_{i}}{\partial s},\frac{\partial \phi_{j}}{\partial r}\right)_{e} & \left(\frac{\partial \phi_{i}}{\partial s},\frac{\partial \phi_{j}}{\partial s}\right)_{e} \end{bmatrix}$$

"Tensor" K

$$K_{i,j} = \begin{bmatrix} \left(\frac{\partial \phi_i}{\partial r}, \frac{\partial \phi_j}{\partial r}\right)_{\hat{e}} & \left(\frac{\partial \phi_i}{\partial r}, \frac{\partial \phi_j}{\partial s}\right)_{\hat{e}} \\ \left(\frac{\partial \phi_i}{\partial s}, \frac{\partial \phi_j}{\partial r}\right)_{\hat{e}} & \left(\frac{\partial \phi_i}{\partial s}, \frac{\partial \phi_j}{\partial s}\right)_{\hat{e}} \end{bmatrix}$$



- Example of "tensor" K
- •
- p=1

$$S^{e}_{i,j} = K_{i,j} : G^{e}$$

$$S^{e}_{i,j} = K_{i,j} : G^{e}$$

 Objective: To generate code to minimize the number of multiply add pairs (MAPs) when building the local stiffness matrix

Possible Optimizations



 Example of "tensor" K

 Many possible optimizations for K(i,j):G^e dot product

Possible Optimizations – O Blocks



- 0 blocks
- S(1,5)=0
- Dot product unnecessary

•	0	MAF	S
---	---	-----	---

Possible Optimizations - Same Blocks



Same blocks

• 0 MAPs

Possible Optimizations - 1 NZ Blocks



1 NZ block

• 1 MAP

Possible Optimizations - 2 NZ Blocks



• 2 NZ block

- -4G(2)-4G(4)
- 2 MAPs

Possible Optimizations – 3 NZ Blocks



3 NZ block

• 3 MAPs

Possible Optimizations - Scalar Multiple Blocks



Scalar multiple
 blocks

•
$$S(1,3)=-4S(1,2)$$

• 1 MAP

Possible Optimizations - More Complex



- Partial scalar multiple blocks
- S(2,2) = -S(2,5)+8G(4)

•	2	MA	Ps
---	---	----	----

 Many other optimizations possible...

- Modified 2D Helmholtz code
- "Tensor" representation of local stiffness matrix
- Implemented several optimizations
 - 0 block
 - Same block
 - 1 NZ, 2NZ, 3NZ
 - Scalar multiple block
 - Partial scalar multiple block
- Graph model for more complex block relationships
- Implementation reports an optimal (minimal MAPs) set of operations to build stiffness matrix
 - Optimal for block relationships used



Implementation - O Blocks



No change to S



Implementation - Same Blocks



• 0 MAPs

S =	0	0	0	0	0	0
	0	0	<i>S</i> (1,2)	0	0	0
	0	<i>S</i> (2,1)	0	0	0	0
	0	<i>S</i> (2,4)	0	<i>S</i> (2,2)	0	<i>S</i> (1,4)
	0	<i>S</i> (2,5)	0	<i>S</i> (4,5)	<i>S</i> (2,2)	<i>S</i> (3,5)
	0	0	0	<i>S</i> (4,1)	<i>S</i> (5,3)	0

3	3	0	-4	0	1	-4	0	0	0	1	0
3	3	0	-4	0	1	-4	0	0	0	1	0
0	0	8	4	0	-4	0	4	-8	-4	0	0
-4	-4	4	8	0	-4	4	0	-4	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0
1	1	-4	-4	0	3	0	0	4	0	-1	0
-4	-4	0	4	0	0	8	4	0	-4	-4	0
0	0	4	0	0	0	4	8	-4	-8	-4	0
0	0	-8	-4	0	4	0	-4	8	4	0	0
0	0	-4	0	0	0	-4	-8	4	8	4	0
1	1	0	0	0	-1	-4	-4	0	4	3	0
0	0	0	0	0	0	0	0	0	0	0	0

- Build graph from remaining blocks
- One vertex for each block
- One dot product vertex
- Weighted Edges
- Weights work to determine a block given another block

Graph Problem



3	3	0	-4	0	1	-4	0	0	0	1	0
3	3	0	-4	0	1	-4	0	0	0	1	0
0	0	8	4	0	-4	0	4	-8	-4	0	0
-4	-4	4	8	0	-4	4	0	-4	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0
1	1	-4	-4	0	3	0	0	4	0	-1	0
-4	-4	0	4	0	0	8	4	0	-4	-4	0
0	0	4	0	0	0	4	8	-4	-8	-4	0
0	0	-8	-4	0	4	0	-4	8	4	0	0
0	0	-4	0	0	0	-4	-8	4	8	4	0
1	1	0	0	0	-1	-4	-4	0	4	3	0
0	0	0	0	0	0	0	0	0	0	0	0

Graph Vertices



Graph - Dot Product Edges



Graph - Scalar Multiple Edges



Graph – Partial Scalar Multiple Edges



Graph



Kruskal's Algorithm -> MST





S =

$$\begin{split} S(1,2) &= -4 * G(2) - 4 * G(4); \\ S(1,4) &= -4G(1) - 4G(3); \\ S(2,1) &= -4 * G(3); \\ S(2,4) &= 4 * G(2) + 4 * G(3); \\ S(3,3) &= 3 * G(4); \\ S(3,5) &= 3 * G(4); \\ S(3,5) &= 3 * G(3); \\ S(3,6) &= -1 * G(3); \\ S(4,1) &= -4 * G(1) - 4 * G(2); \\ S(5,3) &= 4 * G(2); \\ S(6,3) &= -1 * G(2); \\ S(6,6) &= 3 * G(1); \\ S(1,1) &= -0.75 * S(1,2); \\ S(1,3) &= -0.25 * S(1,2); \\ S(1,6) &= -0.25 * S(1,4); \\ S(2,5) &= -1 * S(2,4) - 8 * G(1); \\ \end{split}$$

S(2,2) = -1 * S(2,5) + 8 * G(4);S(3,1) = -0.25 * S(2,1);S(4,5) = -1 * S(2,2) + 8 * G(1);S(6,1) = -0.25 * S(4,1);S(2,3) = S(1,2);S(3,2) = S(2,1);S(4,2) = S(2,4);S(4,4) = S(2,2);S(4,6) = S(1,4);S(5,2) = S(2,5);S(5,4) = S(4,5);S(5,5) = S(2,2);S(5,6) = S(3,5);S(6,4) = S(4,1);S(6,5) = S(5,3);

FErari Results

Order	Entries	Base MAPs	FErari MAPs
1	6	24	7
2	21	84	15
3	55	220	45
4	120	480	176
5	231	924	443
6	406	1624	867

My Results

Order	Entries	Base MAPs	My Code MAPs
1	9	36	15(14)
2	36	144	29(28)
3	100	400	155
4	225	900	443
5	441	1764	814
6	784	3136	1387
7	1296	5184	2211

- Greatly reduced MAPs when building stiffness matrix
- Reduction for lower order FE simple
 - Many zeros in K
 - Graph algorithms unnecessary (p=1, 1 MAP)
- Reduction for higher order FE more interesting
 - Very few zeros in K
 - More complex algorithms necessary
- Graph model limited
 - Each S(i,j) can only exploit knowledge from one previously calculated S(k,l).
 - Can't optimize for a K block being a linear combination of 2 other K blocks

- Boman, Erik. Unpublished notes and correspondence. SNL. 2005.
- Kirby, R. C., Anders Logg, L. Ridgeway Scott, Andy R. Terrel (2005). "Topological optimization of the evaluation of finite element matrices." <u>University of</u> <u>Chicago Technical Reports</u>: 1-22.
- Kirby, R. C., Matthew Knepley, Anders Logg, L. Ridgeway Scott (2005). "Optimizing the Evaluation of Finite Element Matrices." <u>SIAM Journal on Scientific</u> <u>Computing</u> 27(no 3): 741-758.

Professor Olson, et al. 2D Helmholtz code.