

A Case for Developing with a PDE Language

Andy R Terrel

Advisors: L Ridgway Scott and Robert C Kirby

Department of Computer Science
University of Chicago

Conference on
Computational Science and Engineering, 2007



Outline

- 1 Why Domain Specific Languages?
 - FEM Software is Complicated
 - Automated FEM Software
- 2 Case Study on Stokes Equations
 - Many Methods of Stokes
 - Numerical and User Results



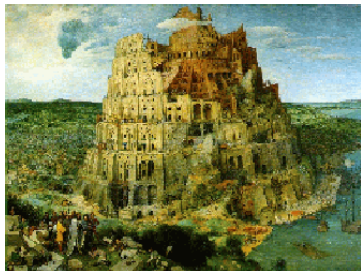
What Do You Mean Language?

Natural Languages

Business Interactions

Philosophy

- Epistemology
- Ethics
- Mathematics
 - Analysis
 - Geometry
 - Algebra



What Do You Mean Language?

Natural Languages

Business Interactions

Philosophy

- Epistemology
- Ethics
- Mathematics
 - Analysis
 - Geometry
 - Algebra

Computer Languages

Turing Machine

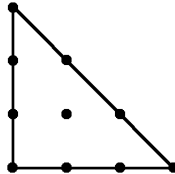
- C - like languages
- Matlab

Church Lambda Calculus

- LISP
- Prolog



How Do You Want to Write Code?



Simple Mesh

Points: 1,2,3

Edges: (1,2),(1,3),(2,3)

Face: (1,2,3)

Sieve Mesh

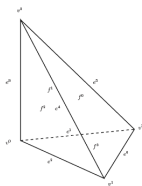
Points: 1,2,3

Edges: cone(Points)

Face: cone(Edges)



How Do You Want to Write Code?



Simple Mesh

Points: 1,2,3,4

Edges: (1,2),(1,3),
(1,4),(2,3),(2,4),(3,4)

Face: (1,2,3),(1,2,4),
(1,3,4),(2,3,4)

Sieve Mesh

Points: 1,2,3,4

Edges: cone(Points)

Faces: cone(Edges)



How Do You Want to Write Code?

$$\begin{aligned} -\Delta \mathbf{u} + \nabla \mathbf{p} &= \mathbf{f} \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

```
for element in start ... finish
  for node in start ... finish
    a = integrate(ux*dx * vx*dx + uy*dy *vy*dy) ...
    L = integrate( v * f)
```



How Do You Want to Write Code?

$$\begin{aligned} -\Delta \mathbf{u} + \nabla \mathbf{p} &= \mathbf{f} \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

```
a = dot(grad(v), grad(U))*dx - div(v)*P*dx  
L = dot(v, f)*dx
```



How Do You Want to Write Code?

$$\begin{aligned} -\Delta \mathbf{u} + \nabla \mathbf{p} &= \mathbf{f} \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

Nice GUI strong form.



How Do You Want to Write Code?

Different Elements

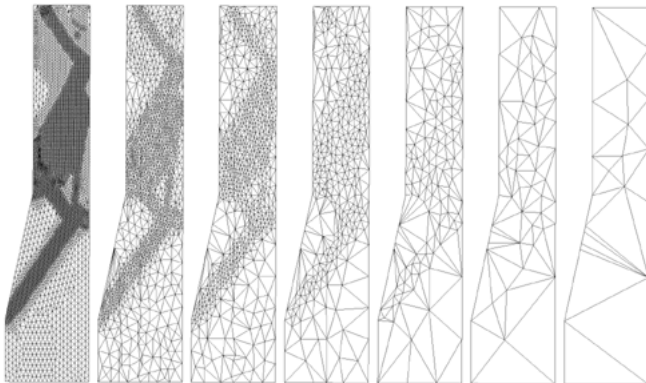
Look up in book

FIAT

Lagrange(triangle,k)
CrouzeixRaviart(triangle)



Separate Coding from Science



- courtesy Peter Brune.



Separate Coding from Science

Stokes Equation

- Taylor-Hood
- Crouzeix-Raviart
- Iterated Penalty

$$\begin{aligned} -\Delta \mathbf{u} + \nabla \mathbf{p} &= \mathbf{f} \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$



Separate Coding from Science

Stokes Equation

Taylor-Hood
Crouzeix-Raviart
Iterated Penalty

Navier-Stokes

- Stokes Solver
- Nonlinear Solver
- Time Stepping

$$\frac{du}{dt} + u \cdot \nabla u = -\frac{\nabla p}{\rho} + \nu \Delta u$$



Separate Coding from Science

Stokes Equation

Taylor-Hood
Crouzeix-
Raviart
Iterated Penalty

Navier-Stokes

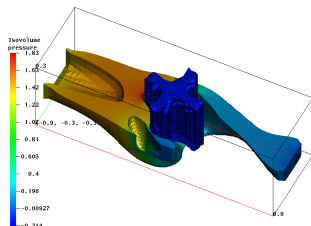
Stokes Solver
Nonlinear Solver
Time Stepping

Non-Newtonian Flow

- Oldroyd-B
- Grade 2



Separate Coding from Science



Navier-Stokes
Stokes Solver
Nonlinear Solver
Time Stepping

Stokes Equation
Taylor-Hood
Crouzeix-Raviart
Iterated Penalty

Non-Newtonian
Odroyd-B
Grade 2
...

Fluid Solid Interfaces

- Free Boundary Problems
- Couple to legacy Codes



What Are the Parts Needed for FEM Software?

- Mesh Generation
- Function Spaces
- Equation Description
- Discrete Equation Solver
- Parallel Computing Support



What Are the Parts Needed for FEM Software?

- Mesh Generation
- Function Spaces
- Equation Description
- Discrete Equation Solver
- Parallel Computing Support
- uniform meshes,
- general geometry,
- adaptive meshes,
- unstructured meshes



What Are the Parts Needed for FEM Software?

- Mesh Generation
 - **Function Spaces**
 - Equation Description
 - Discrete Equation Solver
 - Parallel Computing Support
- linears,
 - menu of options,
 - arbitrary order,
 - tabulator



What Are the Parts Needed for FEM Software?

- Mesh Generation
 - Function Spaces
 - **Equation Description**
 - Discrete Equation Solver
 - Parallel Computing Support
- menu,
 - language,
 - derived forms,
 - error estimators



What Are the Parts Needed for FEM Software?

- Mesh Generation
 - Function Spaces
 - Equation Description
 - Discrete Equation Solver
 - Parallel Computing Support
- menu,
 - language



What Are the Parts Needed for FEM Software?

- Mesh Generation
- Function Spaces
- Equation Description
- Discrete Equation Solver
- Parallel Computing Support
- parallel linear solve,
- parallel assembly,
- load balancing



Why Automate FEM?

- **Ensure Correctness:**
Complicated error prone mathematical process
Complicated error prone programming process
- **Reduce Programming Hours:**
Gives ability to quickly change models
Gives ability to quickly change elements
Gives ability to quickly change methods
- **Optimize Computation:**
Allow a non-expert programmer to make efficient calculations



Why Automate FEM?

- **Ensure Correctness:**
Complicated error prone mathematical process
Complicated error prone programming process
- **Reduce Programming Hours:**
Gives ability to quickly change models
Gives ability to quickly change elements
Gives ability to quickly change methods
- **Optimize Computation:**
Allow a non-expert programmer to make efficient calculations



Why Automate FEM?

- **Ensure Correctness:**
Complicated error prone mathematical process
Complicated error prone programming process
- **Reduce Programming Hours:**
Gives ability to quickly change models
Gives ability to quickly change elements
Gives ability to quickly change methods
- **Optimize Computation:**
Allow a non-expert programmer to make efficient calculations



The Software and Mathematics.

“Mathematical Software should be Mathematical”

but

- Directly mapping mathematics to code is flawed.
- Automation requires more mathematical understanding
 - Global - local interactions
 -



Some Major Projects

Simulation Engines

- Sundance
- FFC/Dolfin
- Deal.II
- Analysa
- FreeFEM
- GetDP

Tabulators

- FIAT
- SyFi

Linear Solvers

- UMFPack
- PETSc
- Trilinos



Why are we NOT Using Automated?

- Different mathematical and algorithmic abstractions
- Hand coding is very attractive (“If you want it done right...”)
- Quite difficult to switch between elements, solvers, and methods.



The Stokes Equation.

The Stokes equations are a model for steady incompressible flow:

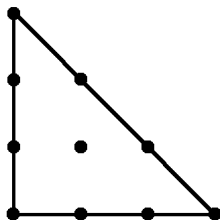
$$\begin{aligned}-\Delta \mathbf{u} + \nabla \mathbf{p} &= \mathbf{f} \\ \nabla \cdot \mathbf{u} &= 0\end{aligned}$$

Important Features:

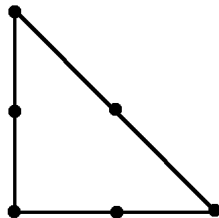
- Coupling of pressure and velocity
- Numerous methods for solving



Taylor - Hood Elements



(a) P_3 for V



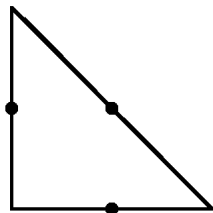
(b) P_2 for Π

Important Features:

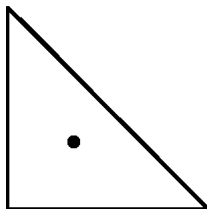
- Available using any P_k elements,
- Built from standard Lagrange elements,
- Easily extendable to arbitrary order



Crouzeix - Raviart Elements



(c) Crouzeix-Raviart
for V



(d) P_0 for Π

Important Features:

- Non Conforming
- Low Order
- Divergence-free Pressure Space



$C^0 P_i C^{-1} P_{i-1}$ Elements

Use a Continuous Lagrange element P_i for V and a Discontinuous Lagrange element P_{i-1} for Π

Important Features:

- May not satisfy inf sup condition
- Divergence-free Pressure Space
- Still use Lagrange elements



Iterated Penalty

Let $r \in \mathbb{R}$ and $\rho > 0$ define u^n and $p = w^n$ by

$$\begin{aligned} a(\mathbf{u}^n, \mathbf{v}) + r(\nabla \cdot \mathbf{u}^n, \nabla \cdot \mathbf{v}) &= F(\mathbf{v}) - (\nabla \cdot \mathbf{v}, \nabla \cdot \mathbf{w}^n) \\ \mathbf{w}^{n+1} &= \mathbf{w}^n + \rho \mathbf{u}^n \end{aligned}$$

Important Features

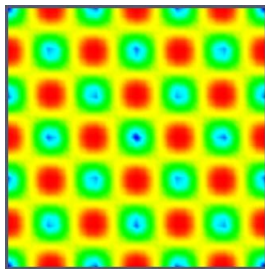
- One discrete spaces, V ,
- Similar to $C^0 P_i C^{-1} P_{i-1}$ Elements but different implementation



Problem statement

$$\mathbf{u} = \begin{bmatrix} \sin(3\pi x) \cos(3\pi y) \\ -\cos(3\pi x) \sin(3\pi y) \end{bmatrix}$$

$$p = \sin(3\pi x) \sin(3\pi y)$$



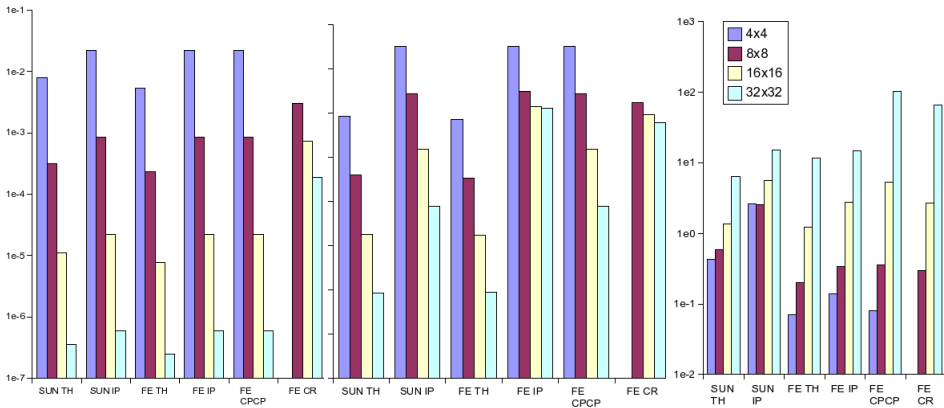
The Numbers.

Comparison of Fourth Order

Velocity Error (L2)

Pressure Error (L2)

Run times (s)



User Experience of Testing

- Debugging is entirely different
- Getting something working is easy, getting it right ...
- Everyone can read your code



Comparisons between Software Packages

- Sundance and FEniCS program very similarly
- FIAT a common interface for defining elements
- Coding time almost identical
- Both still very active development



Summary

- **Domain Specific Languages** separate Science from Programming
- **Mathematics** \Leftrightarrow **Software Abstractions**
- **Meaningful** test simulations (not just Poisson)

- Outlook
 - Explore mathematical abstractions for global-local interactions
 - Compare Grade 2 and Oldroyd-B fluid model



Do It Yourself

Where to get the code:

Sundance - <http://software.sandia.gov/sundance/>

FEniCS Project (FIAT, FFC, DOLFIN) - www.fenics.org

Masters Thesis - email me

Any Questions

aterrel@uchicago.edu

