Turbulence, Turbulent Mixing and GPU-Accelerated Computing on TITAN

P.K. Yeung (and Matthew P. Clay) Georgia Institute of Technology E-mail: pk.yeung@ae.gatech.edu

Part 1: The Science



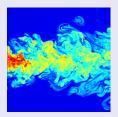


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The Nature of Turbulence

Disorderly fluctuations in time and three-dimensional space

- multi-scale, nonlinear, stochastic; interdisciplinary
- crucial agent of transport, mixing and dispersion







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(Sources: Wikipedia and Google search)

R. Feynman: "The Last Unsolved Problem of Classical Physics" Also a Grand Challenge problem for high-performance computing

Introduction: Turbulent Mixing

Mixing: inter-mingling of entities of different properties in a fluid flow, with reduction of non-uniformity

- Between different chemical species, clean vs polluted air
- Between warm and cold fluids, fresh and salty water
- May or may not affect the fluid motion itself
- If not, called a "passive scalar" in fluid dynamics

Enhanced by turbulence, which carries "contaminants" around with fluid elements in disorderly motion

- Large local gradients may form, subsequently smoothed out ("dissipated") by molecular diffusion acting at the small scales
- Overall results depend on intensity of turbulence, and magnitude of molecular diffusivity versus kinematic viscosity of the fluid

Some Examples of Tea-Cup Turbulence





- Very common occurrences in our daily lives
- Just as important in industry (jet engines, automobiles)
 and environment (pollutants, cloud physics, river sediment)

Evolution Equation for Passive Scalars

Advection-diffusion equation for scalar fluctuations in the presence of a uniform mean gradient:

$$\partial \theta + \mathbf{u} \cdot \nabla \theta = -\mathbf{u} \cdot \nabla \langle \Theta \rangle + D \nabla^2 \theta$$

(fluctuating) velocity field governed by Navier-Stokes equations for conservation of mass and momentum:

$$\nabla \cdot \mathbf{u} = 0$$

$$\partial \mathbf{u} / \partial t + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla (p/\rho) + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

- Simplified geometry, amenable to pseudo-spectral methods
- Numerical forcing to maintain statistical stationarity in time

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Resolution Requirements in DNS

Range of scales increases with the Reynolds number:

- Domain size should be larger than largest scale (L)
- ullet Grid spacing should be comparable to smallest scale (η)
- Number of grid points scale as $(L/\eta)^3 \propto R_{\lambda}^{9/2}$ where R_{λ} is Taylor-scale Reynolds number (based on intermediate scales)
- More expensive if higher Reynolds number or better resolution is needed or required (e.g. for study of intermittency)

Some notable references in the field:

- Kaneda et al. PoF 2003: 4096³, on Earth Simulator
- Yeung, Zhou & Sreenivasan PNAS 2015: 8192³, on Blue Waters
- Ishihara et al. PRF 2016: 12288³, on K Computer

The Schmidt Number ($Sc = \nu/D$)

Varies widely among different applications:

- ullet $\lesssim 1$ for most gases, including temperature fluctuations in air
 - easiest to measure in laboratory, relevant to combustion
- ullet $\ll 1$ in liquid metals (high thermal conductivity and diffusivity)
 - experiments are difficult, very little data
- ullet $\gg 1$ most liquids: 7 for heat in water, 700 for salinity in ocean
 - scales as small as $\eta_B = \eta Sc^{-1/2}$ (Batchelor JFM 1959)
 - a challenge for both measurement and computation

Algorithmic requirements can depend strongly on Sc

- $Sc \ll 1$: needs very small time steps, large domains
- $Sc \gg 1$: needs very small grid spacings

Strategy towards High Schmidt number

Ideally, we want both high Re and high Sc

- Every halving of Δx , with a factor of $2^4 = 16X$ increase in CPU requirements enables at most 4X increase in Sc
- Yeung et al. (2004): Sc=1024, 512^3 , but at $R_\lambda\sim 8$
- Donzis & Yeung (2010): Sc=64, at $R_{\lambda}\sim38$
- Add scalar to 8192³ DNS (Yeung et al. PNAS 2015)??

Get the best bargain that we can

- Insist on velocity field with inertial range characteristics
- A Schmidt number comparable to that for salinity in the ocean
- Develop the best algorithm on the best machine available: INCITE 2017 Award on Titan (Used over 100 M core hours)

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Project Goals Pursued in INCITE 2017

Algorithm for disparate resolution requirements at high Sc

- Velocity on a coarser grid, scalar on a finer grid
- Scalar field by compact finite difference (less communication)
- Dual communicator, scalar computed primarily on GPU

Simulation I: Very High Sc, moderate Reynolds number

- 8192³ scalar field, Sc = 512; 1024³ velocity field, $R_{\lambda} = 140$
- Want to establish asymptotic high Sc behaviors definitively

Simulation II: High Sc, High Reynolds number

- 8192³ scalar field, Sc=8-16; 2048³ velocity field, $R_{\lambda}=390$
- Intermittency of scalar and energy dissipation rates

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Passive Scalars: Some Physical Questions

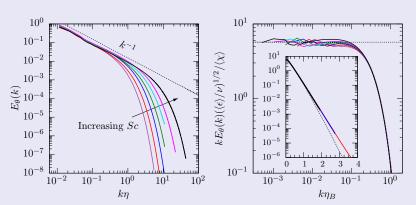
Note $d\langle\theta^2\rangle/dt=-2\langle\mathbf{u}\theta\rangle\cdot\nabla\langle\Theta\rangle-\langle\chi\rangle$ where $\langle\chi\rangle=2D\langle\nabla\theta\cdot\nabla\theta\rangle$ is the mean scalar dissipation rate

- How are scalar fluctuations distributed among different scales?
 - $Sc \gg 1$, in viscous-convective range: $1/\eta \ll k \ll 1/\eta_B$
- Theory of "local isotropy" in turbulence:
 - ▶ Do scalar gradients lose preferential orientation as $Sc \to \infty$?
- Scalar dissipation fluctuations and intermittency
 - How do "extreme events" of χ scale with Sc, and compare with those of energy dissipation, at high Reynolds no.?

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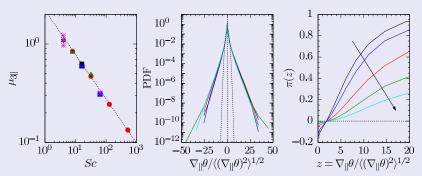
Batchelor Scaling of the Spectrum

- Batchelor (JFM 1959) predicted $E_{\theta}(k) = C_B \langle \chi \rangle (\nu/\langle \epsilon \rangle)^{1/2} k^{-1}$ in V-C range where $k\eta \gg 1$ and $k\eta_B \ll 1$. A formula by Kraichnan (1968) also predicts behavior at $k\eta_B > 1$ well
- Batchelor suggested $C_B=2$, but most simulations give $5\sim 6$



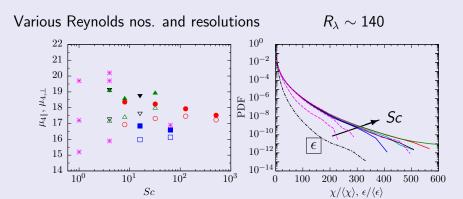
Local isotropy

- The idea that small scales "should" be isotropic even if the large scales are not — less valid for scalars than velocity field...
- Skewness of $\nabla \phi$ in direction of mean gradient:
 - ▶ a definite decrease beyond Sc = 4: roughly $Sc^{-0.5}$.
- Asymmetry in PDF: $\pi(z) \equiv (p(z) p(-z))/(p(z) + p(-z))$



Saturation of Intermittency

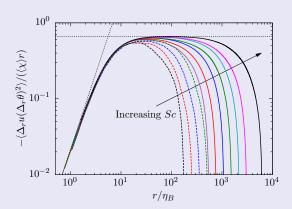
- Flatness factor of scalar gradients which are highly non-Gaussian
- Likelihood of samples of very large $\chi/\langle\chi\rangle$ (hundreds, or higher)
- Finite resolution can underestimate large gradients



Spatial structure: Yaglom's relation

- For velocity, an "exact" K41 result is $\langle (\Delta_r u)^3 \rangle = -\frac{4}{5} \langle \epsilon \rangle r$.
- \bullet For scalars, Yaglom (1949) predicted, for intermediate r

$$\langle (\Delta_r u)(\Delta_r \theta)^2 \rangle = -(2/3)\langle \chi \rangle r.$$



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About "Extreme Events"

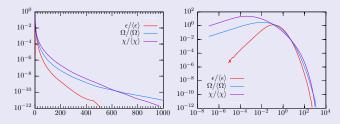
- In turbulence, probability distribution of velocity and scalar fluctuations taken at a point are usually close Gaussian
- But gradients in space are non-Gaussian, with localized fluctuations of high intensity (spottiness in space)
- Quadratic measures of such gradients are important:
 - $\epsilon \equiv 2\nu s_{ii} s_{ii}$: energy dissipation rate (strain rates)
 - $\Omega \equiv \nu \omega_i \omega_i$: enstrophy (vorticity squared)
 - $\chi \equiv 2D(\partial \theta/\partial x_i)(\partial \theta/\partial x_i)$: scalar dissipation rate

Changes in shape and orientation of fluid elements, and occurrence of large gradients (v. important in combustion)

ullet Properties of ϵ taken pointwise or averaged over selected scale sizes are crucial in intermittency theory

"Extreme Events" for Scalar Dissipation

PDFs of normalized energy dissipation, enstrophy, and scalar dissipation at Sc=8 (8192³), R_{λ} 390 [D. Buaria]



- Extreme events of amplitude of order 1000 times the mean
- Value of Sc = 8 chosen conservatively for accuracy results may not change much if Sc increased further.
- ullet Cross-over between PDFs of Ω and χ to be investigated

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Science Results: Summary and Further Questions

DNS of High Sc mixing up to Sc=512, at $R_{\lambda}\sim140$

- Viscous-convective scaling (between η and $\eta_B = \eta/\sqrt{Sc}$)
- ullet Reduction of anisotropy in the $Sc\gg 1$ limit
- Saturation of intermittency in small scales as Sc increases

Evidence of extreme events in scalar dissipation rate Further questions and extensions

- More analyses: e.g to explain skewness of scalar gradients varying as $Sc^{-1/2}$, and to obtain statistics of locally averaged χ
- INCITE 2018 project on Titan:
 - ▶ Differential diffusion between Sc = 4 and 512
 - Active scalars in oceanic context: density of seawater depends on both temperature (Sc = 7) and salinity (Sc = 700)

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Some Publications

- Gotoh, T. & PKY (2013) "Passive scalar transport: a computational perspective". in *Ten Chapters in Turbulence*, Cambridge University Press, UK.
- † Clay, M.P., Buaria, D., PKY & Gotoh, T. (2018) GPU acceleration of a petascale application for turbulent mixing at high Schmidt number using OpenMP 4.5.
 Comput. Phys. Commun., 228, 100-114.
- Donzis, D.A., Sreenivasan, K.R. & PKY (2010) The Batchelor spectrum for mixing of passive scalars in isotropic turbulence. Flow, Turb. & Combust., 85, 549-566.
- PKY, Zhai, X.M & Sreenivasan, K.R. (2015). Extreme events in computational turbulence. PNAS, 112, 12633-12638.

†: INCITE publication