A Robust Technique to Make a 2D Advection Solver Tolerant to Soft Faults

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- 2 Robust stencils in 2 dimensions
- Implementation and results



Harding et.al. Robust finite difference stencils

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Faults in High Performance Computing

- A challenge for HPC is faults
- Exposure/risk increases with system size
- Many types: hard, soft, network, silent
- Many causes: hardware, software, radiation, network, etc.
- generic solutions: triple modular redundancy (TMR), checkpoint-restart



(source: wikipedia)

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- Active research area in recent decades
- Numerous papers discuss use of checksums to detect and correct memory failures (bit flips) in linear algebra
- We present an approach for avoiding bit flip errors in finite difference computations

Finite difference computations

- Finite differences methods and method of lines are common for solving partial differential equations
- Explicit methods cannot leverage fault tolerant linear algebra



- Triple modular redundancy (TMR) could easily be used
 - Do everything 3 times (with separate memory)
 - Choose result which is equal for any two
 - 1/3 efficiency (3 times the resources/time)
- How else could we detect/correct or even avoid errors?

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Robust stencils in 1D

• Consider the advection equation

$$\partial_t u + a \partial_x u = 0$$

The standard Lax–Wendroff method

$$u_i^{n+1} = rac{c(1+c)}{2}u_{i-1}^n + (1-c^2)u_i^n + rac{c(-1+c)}{2}u_{i+1}^n$$

with $c = a\Delta t / \Delta x$ is stable and second order.

• Ray, Mayo and Armstrong considered using several finite difference discretisations having distinct stencils to make computations fault tolerant.

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One introduces the widened discretisation

$$u_i^{n+1} = \frac{c(2+c)}{8}u_{i-2}^n + \frac{4-c^2}{4}u_i^n + \frac{c(-2+c)}{8}u_{i+2}^n$$

and a third (far) discretisation

$$u_{i}^{n+1} = \frac{-3 + 8c + 3c^{2}}{48}u_{i-3}^{n} + \frac{9 - c^{2}}{16}u_{i-1}^{n} + \frac{9 - c^{2}}{16}u_{i+1}^{n} + \frac{-3 - 8c + 3c^{2}}{48}u_{i+3}^{n}$$

both of which are also stable and second order.

• The corresponding stencils are:



Error avoidance and results in 1D

- To avoid (significant) errors:
 - take the median of $u_{i-1}^n, u_i^n, u_{i+1}^n$
 - discard the $u_{i-3}^n, u_{i-2}^n, \dots, u_{i+3}^n$ furthest from median
 - Use most compact stencil which avoids discarded value

Results:

- Similar robustness to TMR
- Similar efficiency to TMR (note: not yet optimised)
- Similar ideas also applied to (inviscid) Burgers' equation with similar success for robustness (note: shocks still captured)



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Advection in multiple dimensions

We extend this work to 2D

 $\partial_t u + a \partial_x u + b \partial_y u = 0$

(NB: also applies to d > 2)

- Consider a square domain discretised as a uniform grid
- The 1D discretisations can be applied in 2D by applying along one direction at a time (effectively an operator splitting approach)
- Resulting stencils are on the right



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Robust stencils in multiple dimensions

- How do we choose one of these stencils in a way which avoids (significant) faults?
- Computing a median of central values and eliminating outliers from the 7x7 stencil region is expensive
- Instead we consider computing a subset of the 9 stencils and taking the median update as the result
- We consider subsets of 3, 5 and 7 stencils (to simplify the calculation of a median)
- By choosing 2n + 1 stencils such that no one neighbour is contained in more than n of the stencils then the medain update will avoid any significant faults



Examples of robust stencil sets

- Ideally we want the NN stencil in our set (most accurate)
- Additionally, the other stencils will bracket this in smooth error free regions, in practice this is tricky
- As a heuristic we choose symmetric stencil sets (i.e. if $XY \in S$ then $YX \in S$ where $X, Y \in \{N, W, F\}$)
- There's one such set (having 5 stencils)
- 3 and 7 stencil sets (not using NN) are also depicted



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TMR

3x memory3x computation

(plus agreement/median)

3x boundary comm.

Rough performance analysis of methods

Comparisons relative to standard Lax-Wendroff

Robust Stencils (3/5/7 examples)

- ≈1x memory (extra ghost/halo points)
- 3.7/6.4/8.3x computation (plus median)
- ≈3x boundary comm. (wider halos)
- Finite difference methods are often memory bound
- Extra computations for robust stencils potentially significantly cheaper with optimised cache usage

Rough analysis of robustness

Both approaches survive single fault in any one time step

Suppose 2 faults have occurred in a single time step:

- TMR fails if 2nd fault within 5x5 region around 1st (on another copy, thus 2 chances)
- RS fails if 2nd fault within 13x13 region around 1st (worst case)
- Assuming fault rate \propto memory in use then TMR has 3 times the exposure/risk
- Thus approximately 150 vs 168 elements of exposure/risk of unavoidable failure

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How do we inject faults

We use an additional process to simulate faults



Time between faults is assumed to be exponentially distributed

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Other numerical implementation details

- Code is MPI parallel and scalable to at least 2K proc.
- Tests performed on Raijin cluster (NCI, Canberra, Aus.) with gnu compilers
- Codes not yet optimised (beyond twiddling compiler flags)
- Initial condition is a sinusoidal field which is translated periodically via advection
- Faults are injected from another thread at a specified rate, location of faults in memory is uniformly random



Numerical results

Timing results (4096²)



Each takes similar time on own, 3 sets slightly better than TMR

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Numerical results

Error of each stencil (4096²)



Robust stencil results typically similar to the WW stencil

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Serial fault injection results (512²)



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Summary

- Robust stencils are competitive with TMR similar robustness at a lower computational cost
- Can be extended to any number of dimensions
- Can be extended to other finite difference discretisations
- Works in a select case of finite element methods (e.g. by recasting as a finite difference method)
- Main idea could be applied more generally to other methods
- A detailed analysis is ongoing work
- With multistep integrators one can potentially avoid errors that effect large regions of bits

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