



Exascale Quantification of Uncertainties for  
Technology and Science Simulation

## First public Release of the solver

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## Executive summary

This deliverable presents the software release of Kratos Multiphysics, together with the XMC library, Hyperloom and PyCOMPSs API definition [8]. This report is meant to serve as a supplement to the public release of the software. Kratos is “a framework for building parallel, multi-disciplinary simulation software, aiming at modularity, extensibility, and high performance. Kratos is written in C++, and counts with an extensive Python interface”. XMC is a python library for hierarchical Monte Carlo algorithms. Hyperloom and PyCOMPSs are environments for enabling parallel and distributed computation.

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## Nomenclature / Acronym list

Acronym	Meaning
API	Application Program Interface
Kratos	Kratos MultiPhysics
UQ	Uncertainty Quantification

## 1 Introduction

The Kratos software [5, 6] is designed for dealing with a multitude of different physical problems, spacing from computational fluid dynamics to convection diffusion, from structural applications to fluid structure interaction. For further details we refer to the Kratos documentation.

One of the most recent capabilities of Kratos is Uncertainty Quantification. UQ is the field of science which studies how uncertainties evolve and propagate in a problem characterized by random parameters, and how the output quantities of interest are affected by the randomness. Even though within the ExaQUTE project we are interested in applying UQ to wind engineering problems, where wind velocity is the random quantity, one can easily observe that UQ range of application is much wider, and spaces from engineering to physics and finance. UQ methods have been developed within the XMC library [1], and Kratos is the default solver software of the library. Further details about the XMC library can be found in [2].

Moreover, efficiency is an important factor when dealing with large problems. For this reason, both XMC and Kratos are designed for large scale computing in distributed environments. The scheduling in distributed environments is handled by external libraries: Hyperloom [4] and PyCOMPSs [3, 9, 11]. XMC presents a natural integration with these libraries, making the library particularly suitable for running in supercomputers. Due to this inner integration of XMC with Hyperloom and PyCOMPSs, the API definitions of the schedulers have been integrated in the software release.

Therefore, the software release [8] contains Kratos as solver, XMC as UQ library and Hyperloom and PyCOMPSs API definitions.

## 2 Software structure

Within Kratos, different applications are organized in different folders. One folder is entirely dedicated to UQ and it is called *MultilevelMonteCarloApplication*. The folder is located in:

```
Kratos/applications/MultilevelMonteCarloApplication
```

This folder contains XMC in:

```
Kratos/applications/MultilevelMonteCarloApplication/external_libraries/  
XMC
```

and Hyperlooms and PyCOMPSs API definitions in:

```
Kratos/applications/MultilevelMonteCarloApplication/external_libraries/  
PyCOMPSs/exaquite
```

Examples of usage and tests checking the correct integration between the different libraries are also included.

## 3 Examples

Different algorithms are developed and can be run with this software release: Monte Carlo, Multilevel Monte Carlo, Adaptive Monte Carlo, Adaptive Multilevel Monte Carlo, Con-

tinuation Multilevel Monte Carlo, Asynchronous Monte Carlo, Asynchronous Multilevel Monte Carlo [10].

Multilevel algorithms are designed to run with different hierarchy strategies: stochastic adaptive refinement, deterministic adaptive refinement or standard uniform refinement. To perform adaptive refinement, the MMG software [7] is exploited for remeshing. To remesh, a metric is a required input to MMG. Different metrics are developed within Kratos, and the one exploited in the examples is based on the hessian of the numerical solution. We refer to the Kratos MMG tutorial and MMG examples for further details.

Examples are located in:

```
Kratos/applications/MultilevelMonteCarloApplication/external_libraries/  
XMC/examples
```

These examples are configurable through a JSON file, which is located in the *parameters* folder (inside the examples folder). Different configuration files are present and available as a reference to run Monte Carlo, Multilevel Monte Carlo or their asynchronous counterparts. For example, to run a standard Monte Carlo example, one should change to the *examples* folder and execute

```
$ python3 run_mc_Kratos.py parameters/  
parameters_xmc_test_mc_Kratos_poisson_2d.json
```

while to run a Multilevel Monte Carlo example one should execute

```
$ python3 run_mlmc_Kratos.py parameters/  
parameters_xmc_test_mlmc_Kratos_poisson_2d.json
```

By default, such examples run in serial. If one is interested in running exploiting distributed computations, Hyperloom and/or PyCOMPSs must be installed in the machine. For example, to run the standard Monte Carlo example with COMPSs, one should execute:

```
$ runcomps --options=value run_mc_Kratos.py parameters/  
parameters_xmc_test_mc_Kratos_poisson_2d.json
```

However, the user must note that the appropriate imports have to be changed in places marked through XMC from:

```
from exaquite.ExaquiteTaskLocal import *
```

to

```
from exaquite.ExaquiteTaskHyperLoom import *
```

or

```
from exaquite.ExaquiteTaskPyCOMPSs import *
```

For further details about running in distributed environments, we refer to the MultilevelMonteCarloApplication documentation and to the COMPSs and Kratos tutorial.

## 4 Current results

The work developed and released has been run and tested with several benchmarks, which have been run in different supercomputers. These benchmarks include potential flow, low

and high Reynolds computational fluid dynamics and structural problems. The software has been tested up to 128 working nodes (6144 CPUs), and showed a very good parallel efficiency. The work developed will be submitted to a peer reviewed journal.

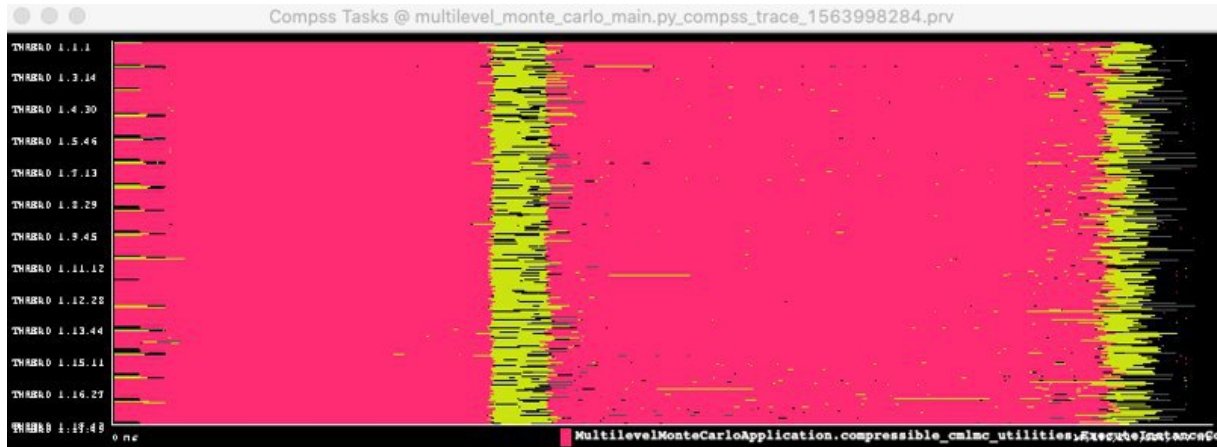


Figure 1: Execution trace of asynchronous Multilevel Monte Carlo algorithm, running with PyCOMPSs.

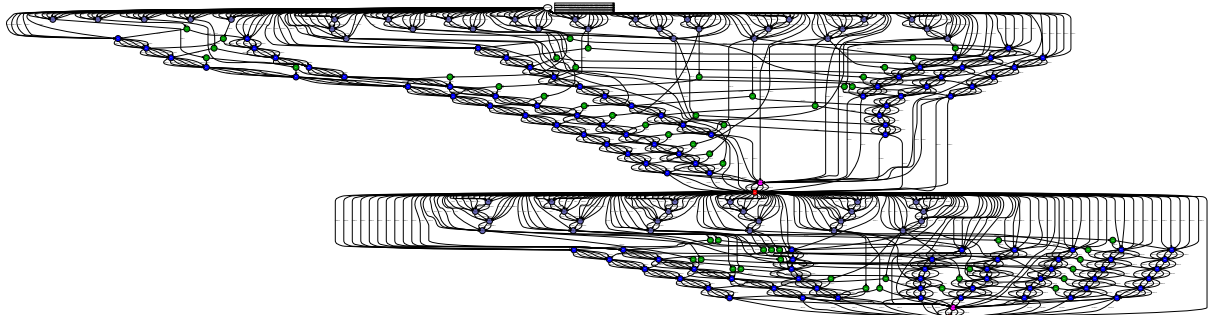


Figure 2: Graph connection of Multilevel Monte Carlo algorithm dependencies, running with PyCOMPSs.



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