



IBM TJ Watson Research Center

Visual Simulation of Fluid Dynamics on the Cell

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6/19/07

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Visual Simulation

- **Accuracy is necessary**
- **Speed and stability are *required*.**
- **Unconditional stability – the user cannot break it**
- **Imagine if the Photoshop blur filter blew up ...**

Stable Fluids

- **Jos Stam, SIGGRAPH 1999**
- **An explosion of papers since then**
- **Conferences now have (sometimes multiple) 'Fluids' sessions**
- **Most FX-heavy movies use this**
 - Pirates of the Caribbean
 - Terminator 3
 - Star Wars 1-3
 - etc ... (videos)



Why On Cell?

- **Draws on Computational Fluid Dynamics (CFD) techniques**
 - Chorin projection
 - Semi-Lagrangian advection
- **3rd party implementations available**
 - Stam has posted CPU code
 - Nvidia has posted GPU code
- **Cell code designed for comparisons**

Navier-Stokes Equations

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \cdot \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

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

- **u = velocity (x,y,z)**
- **p = pressure**
- **t = time**
- **f = body forces (gravity, buoyancy, etc.)**

Navier-Stokes Equations

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \cdot \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

Projection

Diffusion

Body Forces

Advection

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

The diagram shows the Navier-Stokes equation with four terms highlighted in red boxes. Red arrows point from labels above to these boxes: 'Advection' points to the $-(\mathbf{u} \cdot \nabla) \mathbf{u}$ term, 'Projection' points to the $-\frac{1}{\rho} \nabla p$ term, 'Diffusion' points to the $\nu \nabla^2 \mathbf{u}$ term, and 'Body Forces' points to the \mathbf{f} term. A red arrow also points from the 'Advection' label to the continuity equation $\nabla \cdot \mathbf{u} = 0$ below the first term.

Regular Grid Simulation

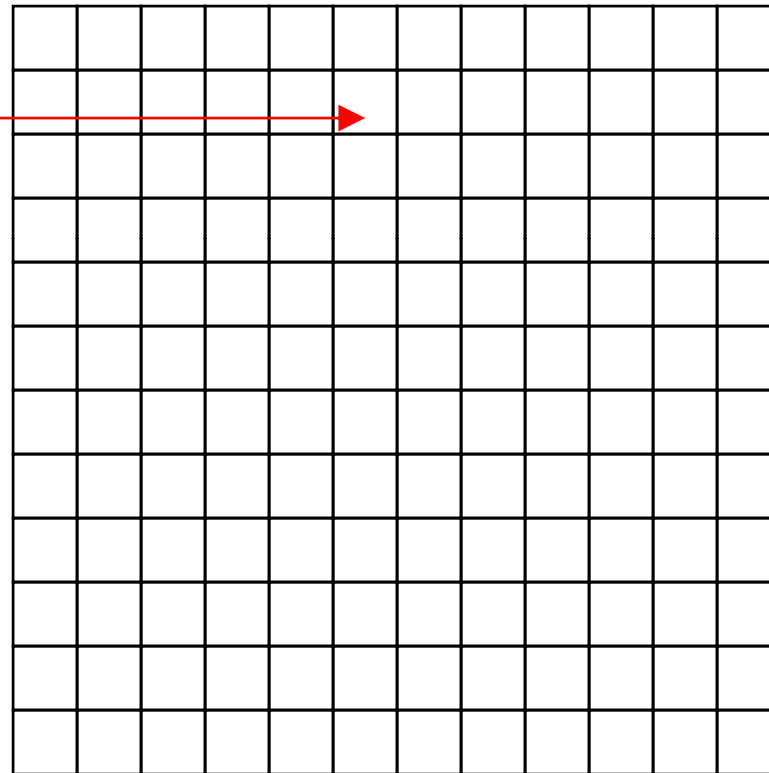
Per grid point:

Velocity (x,y)

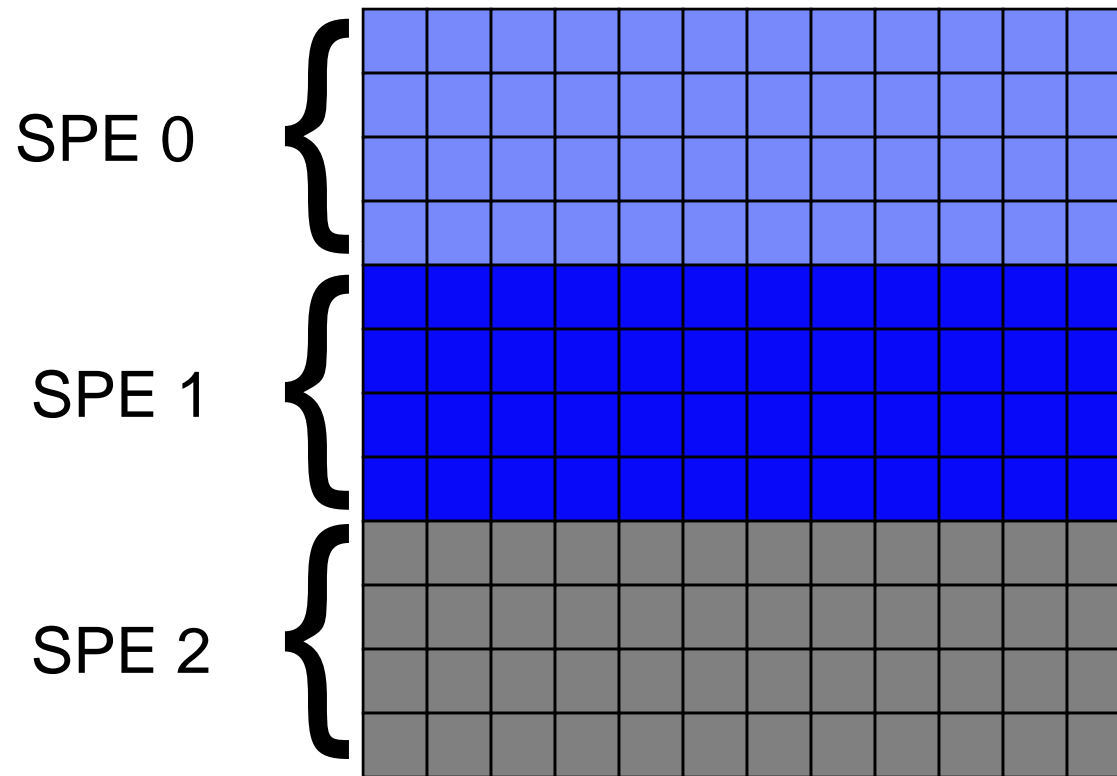
Pressure

Density

Force



Regular Grid Simulation



Some Notation

\mathbf{u}^t - velocity at current timestep

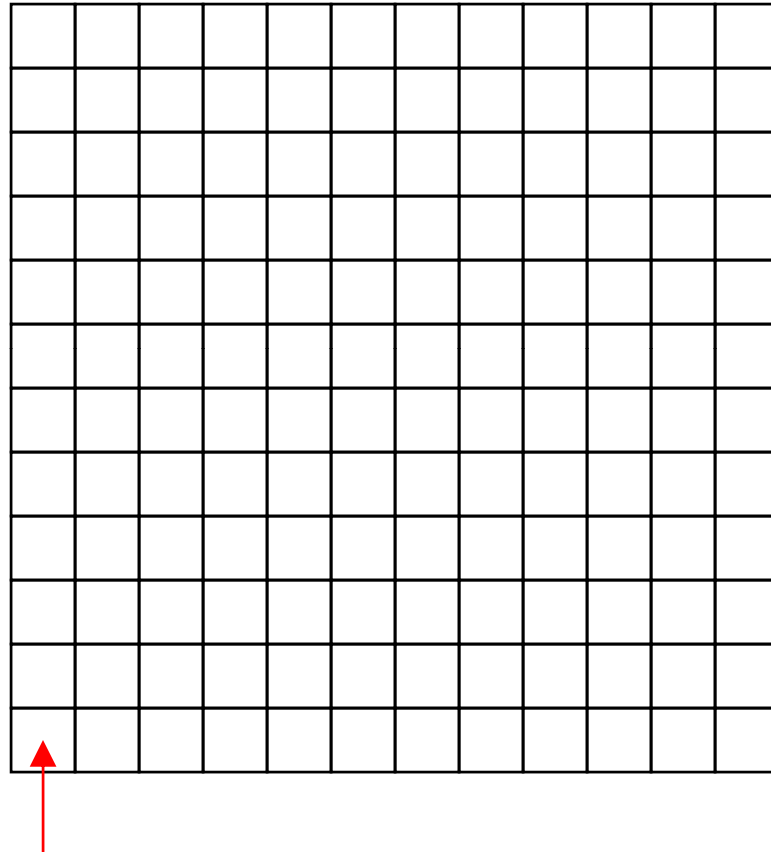
\mathbf{u}^{t+1} - velocity at next timestep

\mathbf{u}' - velocity after force

\mathbf{u}'' - velocity after diffusion

\mathbf{u}''' - velocity after projection

Force Computation



For each grid point $\mathbf{u}' = \mathbf{u}^t + dt \times \mathbf{f}$

Diffusion

$$\mathbf{u}''_{2,2} = \mathbf{u}'_{2,2} + \begin{array}{|c|c|c|} \hline \mathbf{u}'_{1,3} & \mathbf{u}'_{2,3} & \mathbf{u}'_{3,3} \\ \hline \mathbf{u}'_{1,2} & \mathbf{u}'_{2,2} & \mathbf{u}'_{3,2} \\ \hline \mathbf{u}'_{1,1} & \mathbf{u}'_{2,1} & \mathbf{u}'_{3,1} \\ \hline \end{array} \otimes \frac{dt}{\Delta x^2} \begin{array}{|c|c|c|} \hline & 1 & \\ \hline 1 & -4 & 1 \\ \hline & 1 & \\ \hline \end{array}$$

$$= \mathbf{u}'_{2,2} + \frac{dt}{\Delta x^2} \left(-4\mathbf{u}'_{2,2} + \mathbf{u}'_{1,2} + \mathbf{u}'_{3,2} + \mathbf{u}'_{2,3} + \mathbf{u}'_{2,1} \right)$$

Diffusion

$$\mathbf{u}''_{2,2} = \mathbf{u}'_{2,2} + \begin{array}{|c|c|c|} \hline \mathbf{u}''_{1,3} & \mathbf{u}''_{2,3} & \mathbf{u}''_{3,3} \\ \hline \mathbf{u}''_{1,2} & \mathbf{u}''_{2,2} & \mathbf{u}''_{3,2} \\ \hline \mathbf{u}''_{1,1} & \mathbf{u}''_{2,1} & \mathbf{u}''_{3,1} \\ \hline \end{array} \otimes \frac{dt}{\Delta x^2} \begin{array}{|c|c|c|} \hline & 1 & \\ \hline 1 & -4 & 1 \\ \hline & 1 & \\ \hline \end{array}$$

$$= \mathbf{u}'_{2,2} + \frac{dt}{\Delta x^2} \left(-4\mathbf{u}''_{2,2} + \mathbf{u}''_{1,2} + \mathbf{u}''_{3,2} + \mathbf{u}''_{2,3} + \mathbf{u}''_{2,1} \right)$$

Diffusion

- **Lots of possible solvers –**
 - Jacobi
 - Gauss-Seidel
 - Successive over-relaxation (SOR)
 - FFT
 - Conjugate gradient
 - Multigrid

Gauss-Seidel Solver

```
for (int z = 0; z < 20; z++)  
    for (int j = 1; j < N-1; j++)  
        for (int i = 1; i < N-1; i++)  
            u[i][j] = (uOld[i][j] + (u[i-1][j] + u[i+1][j] +  
                u[i][j-1] + u[i][j+1])*c0)*c1;
```

Gauss-Seidel Solver

```
for (int z = 0; z < 20; z++)  
  for (int j = 1; j < N-1; j++)  
    for (int i = 1; i < N-1; i++)  
      u[i][j] = (uOld[i][j] + (u[i-1][j] + u[i+1][j] +  
                             u[i][j-1] + u[i][j+1])*c0)*c1;
```

5 flops

1 store

6 loads

Gauss-Seidel Solver

- **On 512 x 512 grid,**
 - $204.8 \text{ GFlops} / (512 \times 512 \times 20 \text{ iterations} \times 5 \text{ flops}) = 7812.5 \text{ frames per second}$
 - $25.6 \text{ GB/s} / (512 \times 512 \times 20 \text{ iterations} \times 7 \text{ load-stores} \times 4 \text{ bytes per float}) = 174.4 \text{ frames per second}$
 - Run 4 times (x velocity, y velocity, pressure, density)
43.6 frames per second

Gauss-Seidel Solver

$$u[i][j] = (uOld[i][j] + (u[i-1][j] + u[i+1][j] + u[i][j-1] + u[i][j+1])*c0)*c1;$$

⋮ ⋮ ⋮ ⋮ ⋮ ⋮ ⋮ ⋮

nextLine	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3}$	$u_{5,3}$	$u_{6,3}$	$u_{7,3}$	$u_{8,3}$...
currentLine	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2}$	$u_{5,2}$	$u_{6,2}$	$u_{7,2}$	$u_{8,2}$...
previousLine	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1}$	$u_{5,1}$	$u_{6,1}$	$u_{7,1}$	$u_{8,1}$...

Gauss-Seidel Solver

$$u[i][j] = (uOld[i][j] + (u[i-1][j] + u[i+1][j] + u[i][j-1] + u[i][j+1])*c0)*c1;$$

⋮ ⋮ ⋮ ⋮ ⋮ ⋮ ⋮ ⋮

nextLine	$u_{1,4}$	$u_{2,4}$	$u_{3,4}$	$u_{4,4}$	$u_{5,4}$	$u_{6,4}$	$u_{7,4}$	$u_{8,4}$	
currentLine	$u_{1,3}$	$u_{2,3}$	$u_{3,3}$	$u_{4,3}$	$u_{5,3}$	$u_{6,3}$	$u_{7,3}$	$u_{8,3}$...
previousLine	$u_{1,2}$	$u_{2,2}$	$u_{3,2}$	$u_{4,2}$	$u_{5,2}$	$u_{6,2}$	$u_{7,2}$	$u_{8,2}$...
	$u_{1,1}$	$u_{2,1}$	$u_{3,1}$	$u_{4,1}$	$u_{5,1}$	$u_{6,1}$	$u_{7,1}$	$u_{8,1}$...

Gauss-Seidel Solver

- **On 512 x 512 grid,**
 - 25.6 GB/s / (512 x 512 x 20 iterations x 3 load-stores x 4 bytes per float) =
406.9 frames per second
 - Run 4 times (x velocity, y velocity, pressure, density)
101.7 frames per second

Higher Order Stencils

$$\mathbf{u}''_{2,2} = \mathbf{u}'_{2,2} + \begin{array}{|c|c|c|} \hline \mathbf{u}''_{1,3} & \mathbf{u}''_{2,3} & \mathbf{u}''_{3,3} \\ \hline \mathbf{u}''_{1,2} & \mathbf{u}''_{2,2} & \mathbf{u}''_{3,2} \\ \hline \mathbf{u}''_{1,1} & \mathbf{u}''_{2,1} & \mathbf{u}''_{3,1} \\ \hline \end{array} \otimes \frac{dt}{\Delta x^2} \begin{array}{|c|c|c|} \hline & 1 & \\ \hline 1 & -4 & 1 \\ \hline & 1 & \\ \hline \end{array}$$

$$= \mathbf{u}'_{2,2} + \frac{dt}{\Delta x^2} \left(-4\mathbf{u}''_{2,2} + \mathbf{u}''_{1,2} + \mathbf{u}''_{3,2} + \mathbf{u}''_{2,3} + \mathbf{u}''_{2,1} \right)$$

Higher Order Stencils

$$\mathbf{u}''_{2,2} = \mathbf{u}'_{2,2} + \begin{array}{|c|c|c|} \hline \mathbf{u}''_{1,3} & \mathbf{u}''_{2,3} & \mathbf{u}''_{3,3} \\ \hline \mathbf{u}''_{1,2} & \mathbf{u}''_{2,2} & \mathbf{u}''_{3,2} \\ \hline \mathbf{u}''_{1,1} & \mathbf{u}''_{2,1} & \mathbf{u}''_{3,1} \\ \hline \end{array} \otimes \frac{dt}{\Delta x^2} \begin{array}{|c|c|c|} \hline 1 & 4 & 1 \\ \hline 4 & -20 & 4 \\ \hline 1 & 4 & 1 \\ \hline \end{array}$$

$$= \mathbf{u}'_{2,2} + \frac{dt}{\Delta x^2} \left(\begin{array}{l} -20\mathbf{u}''_{2,2} + 4\mathbf{u}''_{1,2} + 4\mathbf{u}''_{3,2} + 4\mathbf{u}''_{2,3} + 4\mathbf{u}''_{2,1} + \\ \mathbf{u}''_{1,1} + \mathbf{u}''_{3,1} + \mathbf{u}''_{1,3} + \mathbf{u}''_{3,3} \end{array} \right)$$

Navier-Stokes Equations

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \cdot \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

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

Projection

Diffusion

Body Forces

Advection

The diagram shows the Navier-Stokes equation with four terms highlighted in red boxes. Red arrows point from labels above to these boxes: 'Projection' points to the pressure gradient term, 'Diffusion' points to the viscosity term, and 'Body Forces' points to the force vector term. A red arrow points from the label 'Advection' below to the convective term. The continuity equation is shown below the main equation.

Navier-Stokes Equations

Projection (same as diffusion)

Diffusion

Body Forces

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \cdot \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

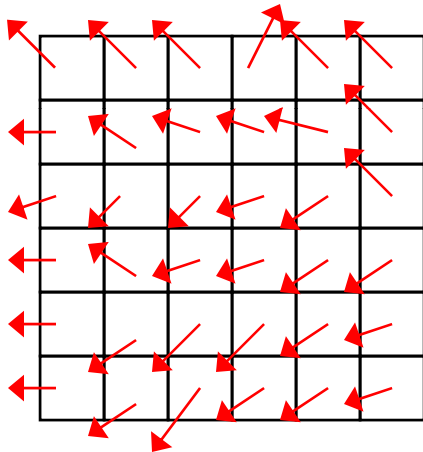
$\nabla \cdot \mathbf{u} = 0$

Advection

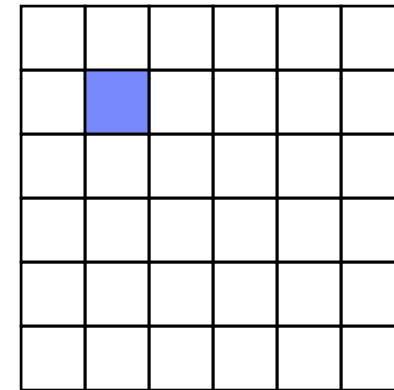
Advection

- **(show CPU version)**

Advection

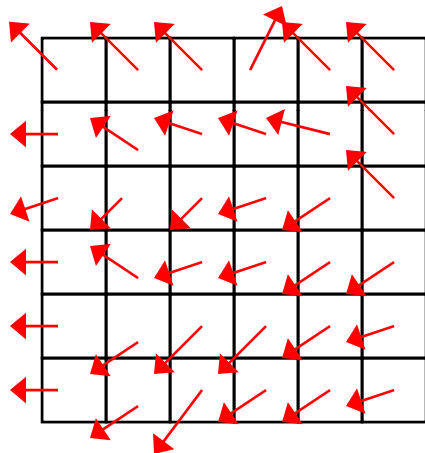


Velocity at time t

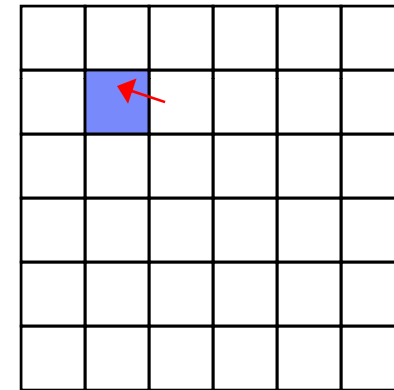


What stuff arrives
at time $t+1$?

Advection – Forward Euler version



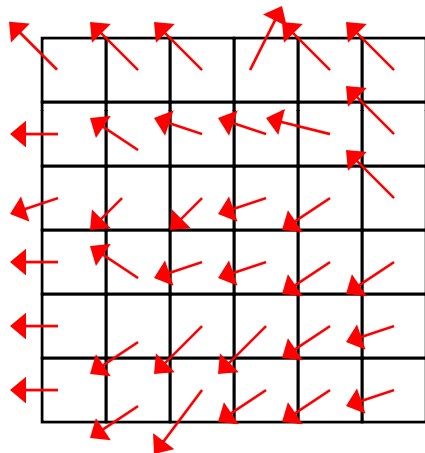
Velocity at time t



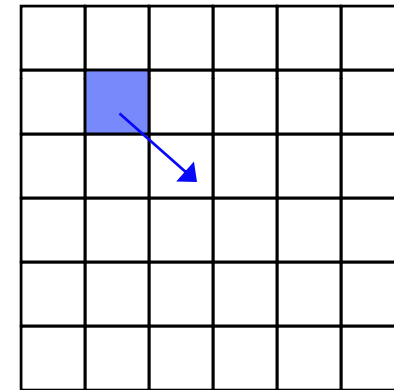
What stuff arrives
at time $t+1$?

Who's pointing at
me?

Advection – Semi-Lagrangian version



Velocity at time t



What stuff arrives
at time $t+1$?

Look backwards
and interpolate

Semi-Lagrangian Advection

- **On a 512x512 grid**

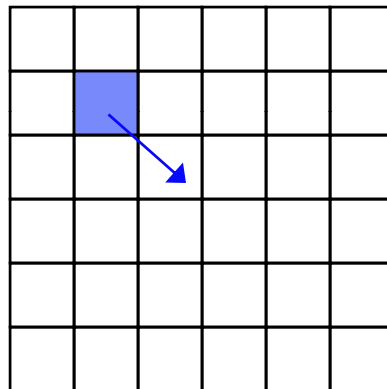
- 204.8 GFlops / (512 x 512 x 16 flops) =
48,828 frames per second

- 25.6 GB/s / (512 x 512 x 7 load-stores x 4 bytes per float) =
3487 frames per second

- Run 3 times (x velocity, y velocity, density)
1162 frames per second

Semi-Lagrangian Advection

- **25.6 GB/s occurs with contiguous 16 KB DMAs**



- **We have 512 x 512 x 3 *random, 32 byte* DMAs!**
- **Use software caching?**

Semi-Lagrangian Advection

- Most lookups are *relatively local*
- Prefetch 3x3 neighborhood around each cell

	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	
nextLine	$\mathbf{u}_{1,3}$	$\mathbf{u}_{2,3}$	$\mathbf{u}_{3,3}$	$\mathbf{u}_{4,3}$	$\mathbf{u}_{5,3}$	$\mathbf{u}_{6,3}$	$\mathbf{u}_{7,3}$	$\mathbf{u}_{8,3}$...
currentLine	$\mathbf{u}_{1,2}$	$\mathbf{u}_{2,2}$	$\mathbf{u}_{3,2}$	$\mathbf{u}_{4,2}$	$\mathbf{u}_{5,2}$	$\mathbf{u}_{6,2}$	$\mathbf{u}_{7,2}$	$\mathbf{u}_{8,2}$...
previousLine	$\mathbf{u}_{1,1}$	$\mathbf{u}_{2,1}$	$\mathbf{u}_{3,1}$	$\mathbf{u}_{4,1}$	$\mathbf{u}_{5,1}$	$\mathbf{u}_{6,1}$	$\mathbf{u}_{7,1}$	$\mathbf{u}_{8,1}$...

Semi-Lagrangian Advection

Resolution	Without cache (GB/s)	With cache (GB/s)
64²	8.01	15.91
128²	7.98	16.45
256²	7.98	16.54
512²	8.18	16.5
1024²	8.16	15.54

Average cache hit rate ~ 99%, pathological cases ~ 80%

Solver Components

- **Force solver**
 - Maps well
- **Diffusion solver**
 - Maps well
- **Semi-Lagrangian solver**
 - Maps okay, with a little work

- **(videos)**

3D case

- **Access patterns get hairier, LS exceeded quickly**
- **64³ running at 40 Hz**
- **Volume rendering is the bottleneck**
- **Ongoing ...**
- **(video)**

Ongoing Work

- **Try out 16 bit floats**
- **Higher order methods**
 - SPEs are idle **75%** of the time!
 - Bigger diffusion stencils – How big is still free?
 - Back and forth error correction and compensation (BF ECC) – Can we get it for free?
- **Better solvers**
 - Conjugate gradient
 - Multigrid

- **asmVis ...**
- **Questions?**