

# a massively-parallel heterogeneous computing framework for optimization and parameter sensitivity analysis

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April 12, 2011

http://dev.danse.us/trac/mystic

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#### About Pathos

Pathos is a framework for heterogenous computing. It primarily provides the communication mechanisms for configuring and launching parallel computations across heterogenous resources. Pathos provides stagers and launchers for parallel and distributed computing, where each launcher contains the syntactic logic to configure and launch jobs in an execution environment. Some examples of included launchers are: a queue-less MPI-based launcher, a ssh-based launcher, and a multiprocessing launcher. Pathos also provides a map-reduce algorithm for each of the available launchers, thus greatly lowering the barrier for users to extend their code to parallel and distributed resources. Pathos provides the ability to interact with batch schedulers and queuing systems, thus allowing large computations to be easily launched on high-performance computing resources. One of the most powerful features of pathos is "tunnel", which enables a user to automatically wrap any distributed service calls within a ssh-tunnel.

Pathos is divided into four subpackages::

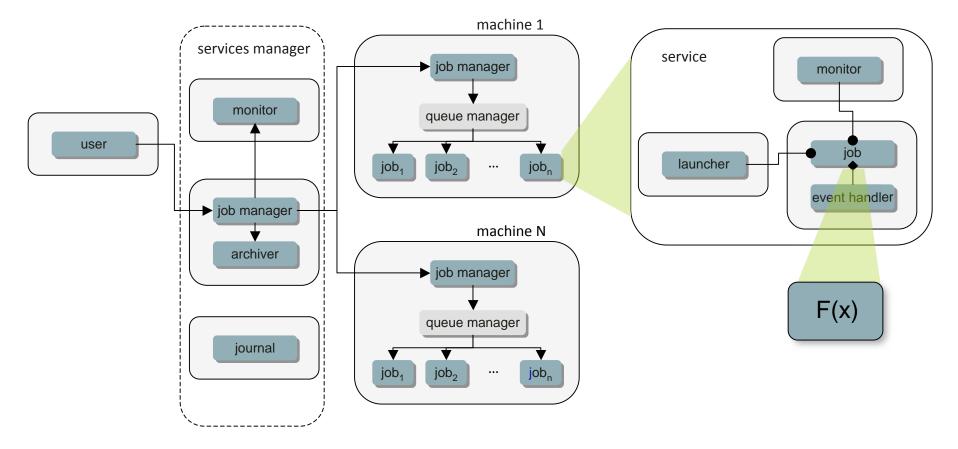
- dill: a utility for serialization of python objects
- pox: utilities for filesystem exploration and automated builds
- pyina: a MPI-based parallel mapper and launcher
- pathos: distributed parallel map-reduce and ssh communication

Pathos Subpackage

Base service is a foothold on the

The pathos subpackage provides a few basic tools to make distributed computing more accessable to the end user. The goal of pathos is to allow

## heterogeneous service deployment



goal: make the user's configuration, deployment, and management of F(x) on heterogeneous resources as easy as possible

## massively parallel resources





hera@llnl: 12,800 opteron cores



lobo@lanl:4352 opteron cores



coyote@lanl:2676 opteron cores



shc@cacr: 1180 opteron cores

# distributed parallel computing

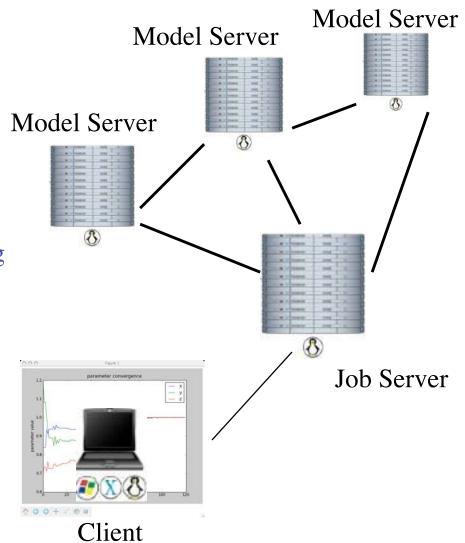
• Parallel computing:

- Each model may require it's own parallel compute cluster.

## • Distributed parallel:

- Multiple copies of models working together for global optimization and in <u>parameter sensitivity studies</u>.

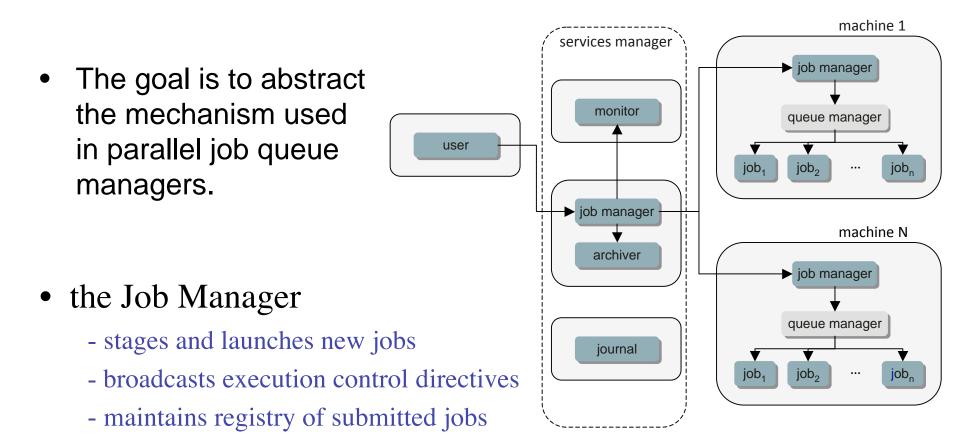
- Queue configuration and launch commands must be passed between compute resources.



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# distributed job management



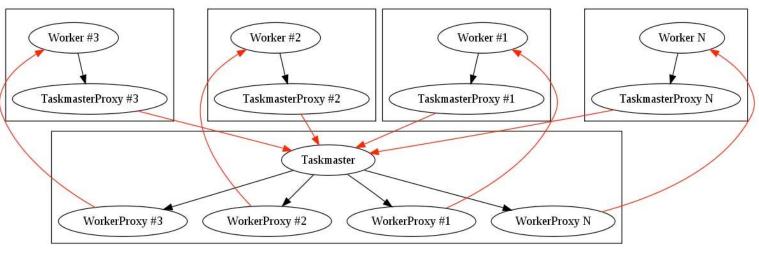
- the Job (or worker)
  - reacts to control directives

a "job" is the fundamental commodity

we abstract all of out jobs as "services"

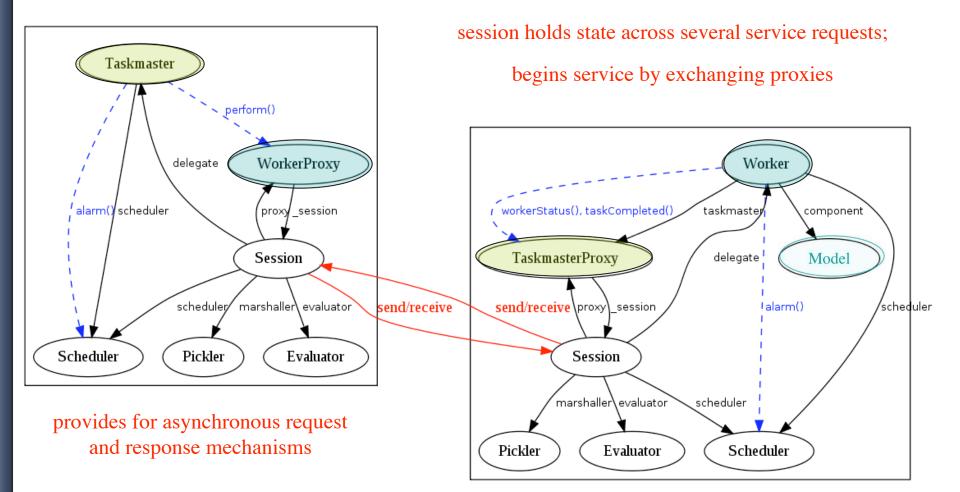
# $\begin{array}{c} \label{eq:theta} \text{CALTECH}\\ \mbox{PSAAP} \end{array}$

## proxies insulate "sending" but not "receiving"...



Proxies

# networking by proxies & delegates



CALTECH PSAAP

A Single Taskmaster/Worker Session



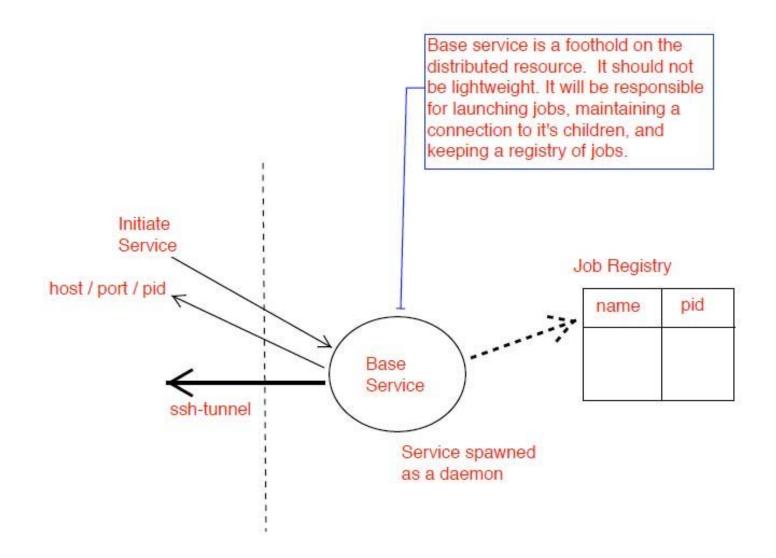
## • Scheduling encapsulates key responsibilities:

- Callbacks need to fire at a certain time regardless of how much activity there is. For instance, the Taskmaster needs to "fire" any worker it hasn't heard from in a while. Simply checking this in onTimeout() is not good enough. What if there is a lot of socket activity from other workers? Then onTimeout() never gets called, and the "fire" logic starves.
- There is no single, fixed/configurable timeout value; it is dynamic.
- Robustness required whenever something "goes wrong"
  - monitoring life status of a job
  - restart job from last known state
  - failure recovery is detection, logic, and rebuilding services

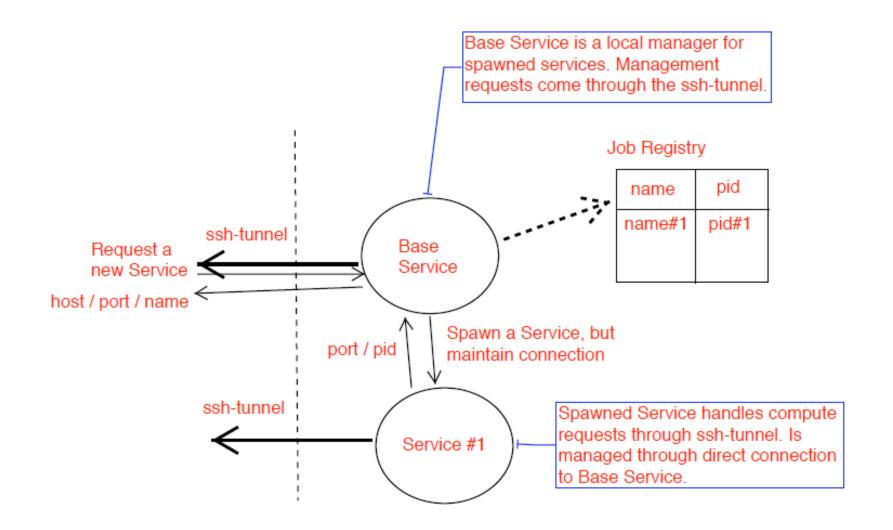
Now we must abstract away how services are launched locally...

## local deployment of service factory

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## services are spawned on request

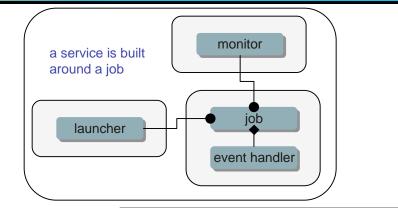


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## services at the "local" level

 launchers submit jobs as services in the current execution environment



- infrastructure enabling configuration of processors, nodes, and clusters into higher-level analysis circuits
- tools for heterogeneous computing
  - dynamic workload balancing or static workload distribution strategy
  - secure ssh-tunneled service communication
  - parallel map interface for strategies

- compound services
   can be built manually
   or with a coupling
   strategy
- available launchers:
  - multiprocessing
  - MPI-based
  - RPC-based
- available schedulers:
  - torque, slurm, lsf

# built-in dynamic service coupling

- pathos infrastructure is utilized to build powerful new optimization algorithms
  - global optimization via N parallel gradient optimizations over parameter space, each with different initial conditions
  - N particle-based stochastic optimizers that seek the global optimum in parallel, each applying a penalty at a candidate optimum
- build compound models and optimizers
  - asynchronously coupled models
  - multi-scale models
  - parallel and nested optimizers
  - dynamic updates of constraints

- mystic builds an optimization framework on top of an infrastructure for heterogeneous computing
  - optimizers, models, and constraints are all callable services
  - services can be connected across distributed and parallel resources
  - services can be connected in series, parallel, nested, etc.



#### mystic: a simple model-independent inversion framework

|| User Guide || Download || Tutorials || Manual || License || Feedback ||

#### About Mystic

The mystic framework provides a collection of optimization algorithms and tools that allows the user to more robustly (and readily) solve optimization problems. All optimization algorithms included in mystic provide workflow at the fitting layer, not just access to the algorithms as function calls. Mystic gives the user fine-grained power to both monitor and steer optimizations as the fit processes are running.

Where possible, mystic optimizers share a common interface, and thus can be easily swapped without the user having to write any new code. Mystic solvers all conform to a solver API, thus also have common method calls to configure and launch an optimization job. For more details, see mystic.abstract\_solver. The API also makes it easy to bind a favorite 3rd party solver into the mystic framework.

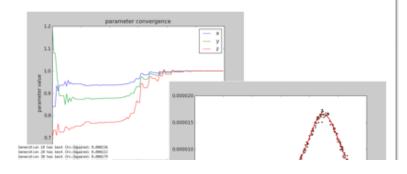
By providing a robust interface designed to allow the user to easily configure and control solvers, mystic reduces the barrier to implementing a target fitting problem as stable code. Thus the user can focus on building their physical models, and not spend time hacking together an interface to optimization code.

Mystic is in the early development stages, and any user feedback is highly appreciated. Contact Mike McKerns [mmckerns at caltech dot edu] with comments, suggestions, and any bugs you may find. A list of known issues is maintained at <a href="http://dev.danse.us/trac/mystic/query">http://dev.danse.us/trac/mystic/query</a>.

#### Major Features

Mystic provides a stock set of configurable, controllable solvers with::

- a common interface
- the ability to impose solver-independent bounds constraints
- · the ability to apply solver-independent monitors
- the ability to configure solver-independent termination conditions
- a control handler yielding: [pause, continue, exit, and user\_callback]
- ease in selecting initial conditions: [initial\_guess, random]







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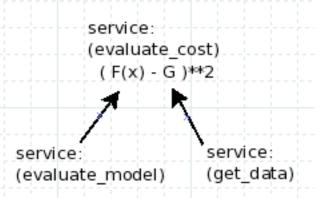
data reader

service

cost service

G

minus



- Abstract Syntax Tree
  - nodes may be services (URI: name)
  - nodes may be simple operations
- Provides service infrastructure abstraction
  - service configuration and launching
  - service monitoring and management

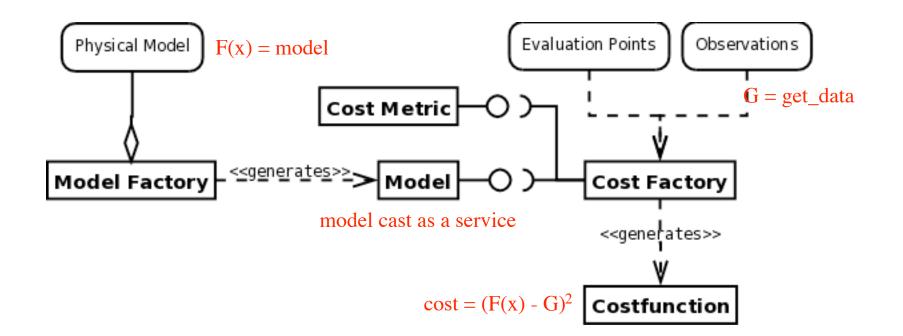


"cost function" is

the fundamental

unit in optimization

# building model & cost function



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• Factories hide the girdling of services from the user

- model evaluation may require an entire computing cluster
- data may not reside on the same machine as cost is evaluated
- data may require some initial transformation

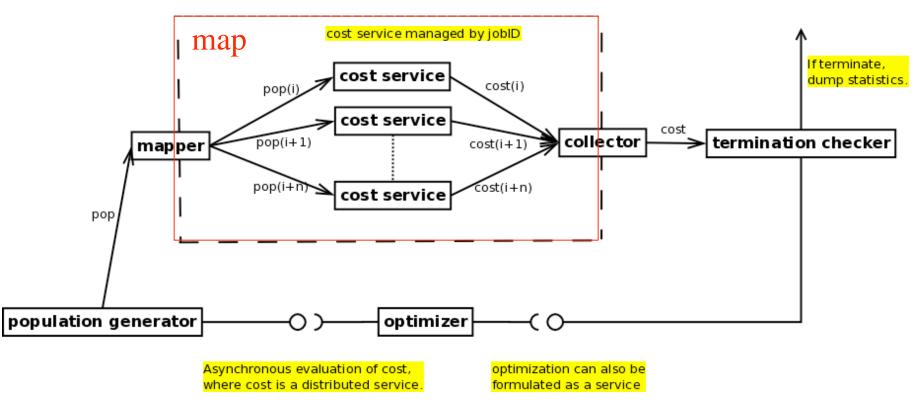
## user's view of service-based models CALTECH PSAAP

- Configuration, launch, and evaluation are abstracted away
  - model object may be a proxy for a service located on another machine
  - model\_builder provides a girdling mechanism for a user-defined function

optimization as a parallel service

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- 'Map' evaluates models in parallel
  - map hides complexity of underlying service connections
  - cost function cast as a distributed service (i.e. on another machine)
  - implies management of service communications (with job manager)



## example: differential evolution



# the generalized solver algorithm
for generation in range(self.\_maxiter):

StepMonitor(self.bestSolution[:], self.bestEnergy)

...<generate a list of trial solutions trialPop> ...

trialEnergy = <u>map</u>(costfunction, trialPop)

... <check if energy of trial solutions are lower than the current best energy>...

```
if self._EARLYEXIT or <u>termination(self)</u>:
break
```

## return

. .

# here "map" is just python's map function# however, it is a natural interface to lots of underlying complexity in job management

## parallel differential evolution



# the generalized solver algorithm
for generation in range(self.\_maxiter):

# StepMonitor(self.bestSolution[:], self.bestEnergy)

...<generate a list of trial solutions trialPop> ...

trialEnergy = <u>map</u>(costfunction, trialPop, processes=self.\_ncpus, servers=self.\_servers)

... <check if energy of trial solutions are lower than the current best energy>...

if self.\_EARLYEXIT or <u>termination(self)</u>: break

> trialEnergy = <u>map</u>(costfunction, trialPop, nnodes=self.\_nnodes, launcher=self.\_launcher, mapper=self.\_mapper)

#### return

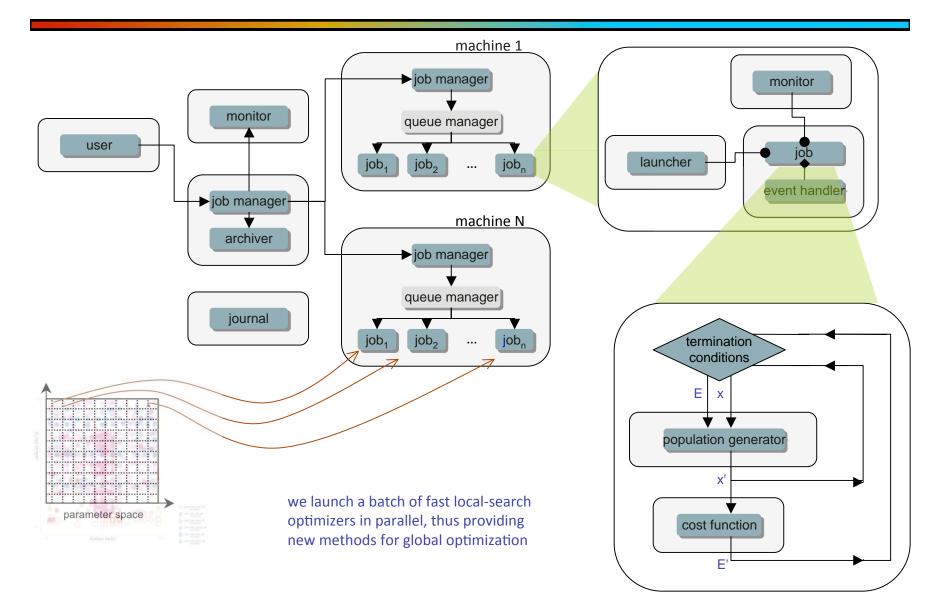
. . .

# here "map" is the RPC-based parallel\_map (or alternately, the MPI-based ez\_map)
# otherwise the solver code is identical

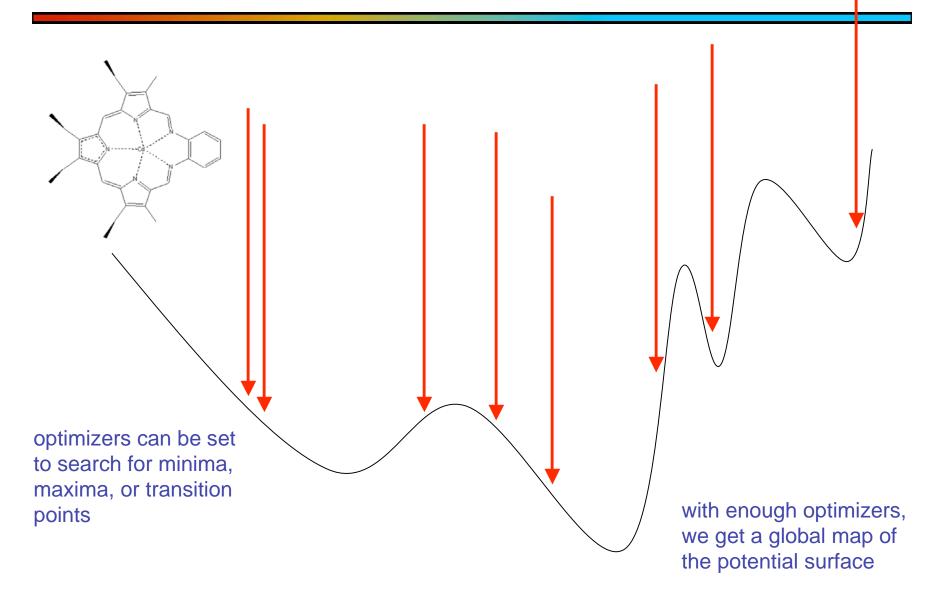
- ...

**PSAAP: Predictive Science Academic Alliance Program** 

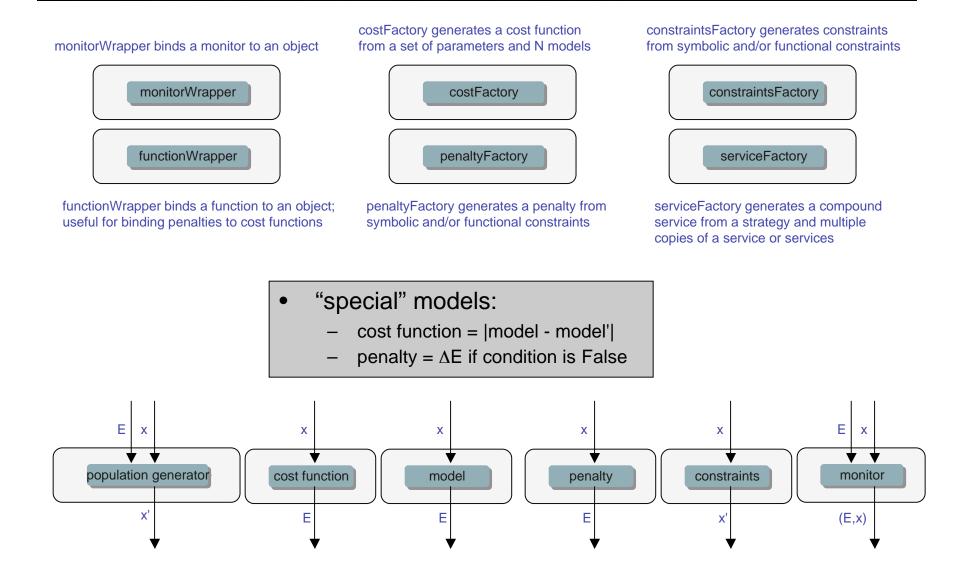
## fast exploration of parameter space



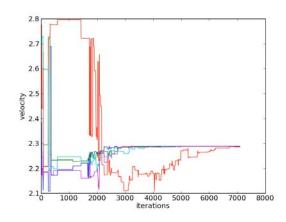
# global discovery of potential surface



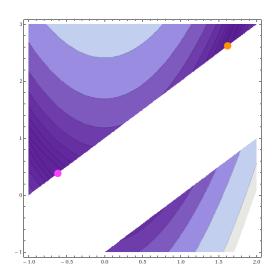
# tools for building custom optimizers

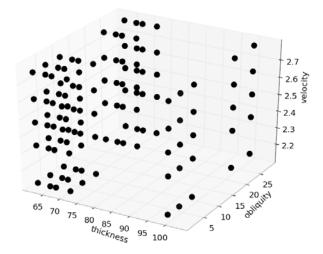


## optimization analysis toolkit



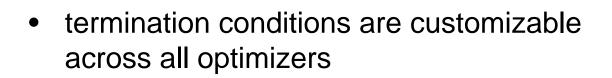
- monitoring and logging
  - parallel and distributed logging
  - generate convergence plots, contour plots, and parameter hypercube plots from logs
- workflow controls
  - dynamic stop, reconfigure, and restart capabilities for optimizers



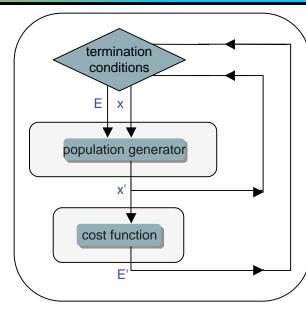


## optimization and difference metrics

- selection of optimizers
  - differential evolution
  - particle swarm
  - simulated annealing
  - branch and bound
  - nonlinear conjugate gradient
  - quasi-newton BFGS
  - Powell's directional search



• rigorous sensitivity calculation as a global maximization of the cost function



an optimizer is composed of a population generator and termination conditions, acting on a cost function

a cost function provides a difference metric -  $E = |F(x) - G|^2$ 

• the diameter of a function measures the model variability over the range of input parameters

## measures of parameter sensitivity

## • $D_i[F] := \sup\{|F(x) - F(y)| | x_j = y_j \text{ for } i = j\}$

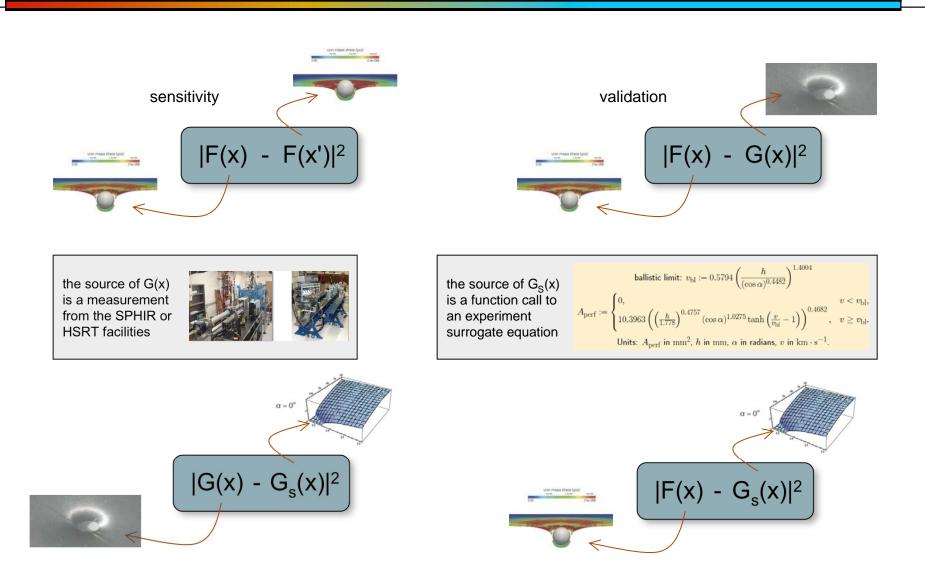
- the diameter *D* of a function *F* measures the model variability over the range of given input parameters
- diameter evaluations require the solution of a global optimization problem over the range of the inputs (define *optimal cost* :=  $D_i[F]^2$ )
- $D[F] := (D_1[F]^2 + \dots + D_N[F]^2)^{1/2}$

- each independent variable has a sub-diameter  $D_i$  which can all be collected to provide a single measure of parameter impact on the model

•  $D_i[F] / D[F]$ 

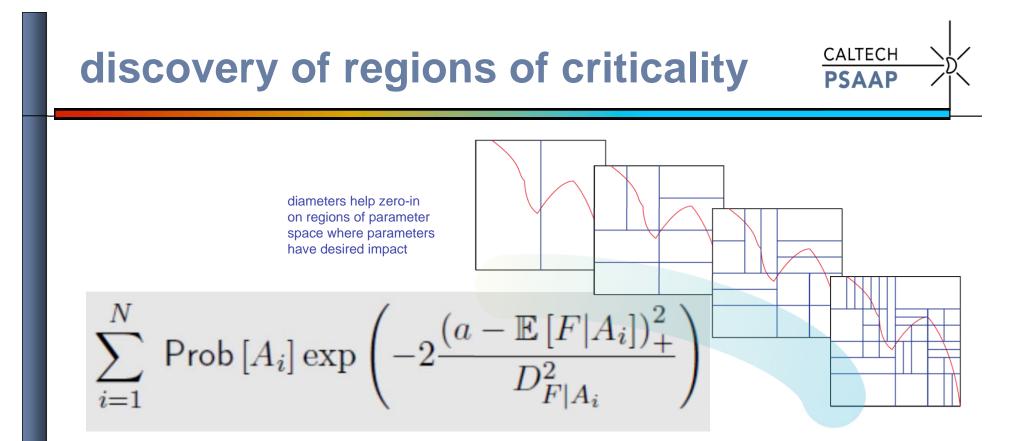
- provides normalized measure of impact of a single parameter

## diameter calculations



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• Partitioning to find 'interesting' regions of parameter space

- calculate PoF upper bound for each region of parameter space
- identify regions where PoF = 1 or 0; remove as 'uninteresting'
- select region with highest contribution to the PoF upper bound
- divide parameter space along the axis with largest diameter

## probability & statistics toolkit

- probability and statistical analysis tools
  - McDiarmid-based UQ calculators
  - parallel Monte Carlo calculators
  - parameter sensitivity and model validation
  - optimization over probability measures
  - basic statistics and probability functions

 $\phi(\vec{x}) = f(c(\vec{x}))$ "direct" application of a constraints

function

- standard functions like mean and range are provided
  - not only ability to measure the quantity, but to impose it
  - statistics can be imposed on a set algebraically or numerically (using an optimizer)
  - implemented to conserve of other properties when possible
  - facilitate decoupling constraints from the optimization problem

## constraints toolkit

$$\phi(\vec{x}) = f(c(\vec{x}))$$

set-based constraints are applied as a change on the x-axis and thus reduce the set to valid parameter space

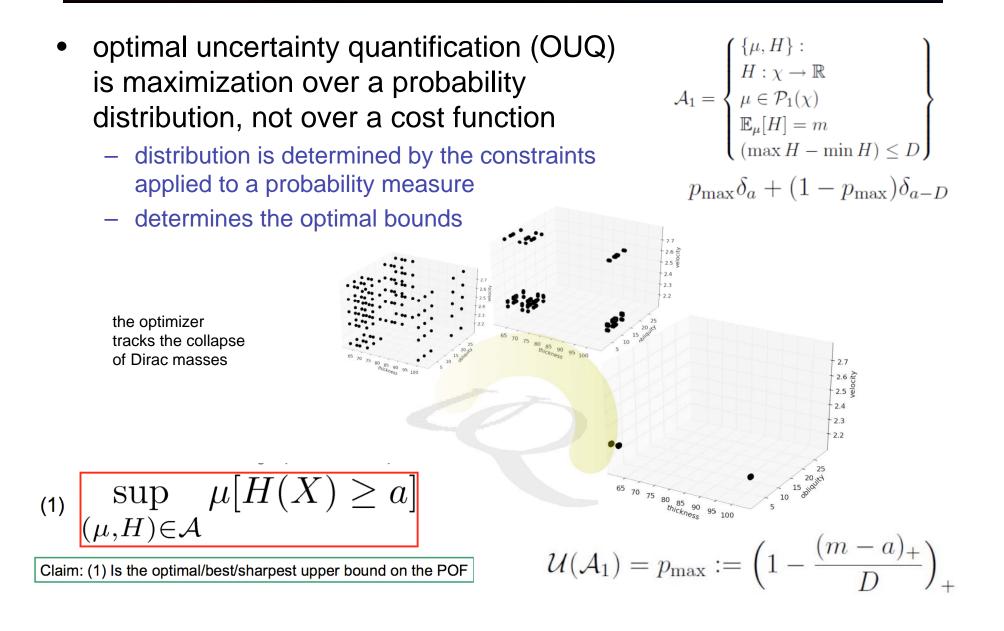
$$\phi(\vec{x}) = f(\vec{x}) + k \cdot p(\vec{x}) \checkmark$$

penalty-based constraints are applied as a change on the y-axis

- several penalty methods available
  - barrier and penalty methods
  - augmented Lagrange multiplier method
  - customized and compound methods
- decoupling constraints enables solving of highly-constrained optimization problems

- linear, nonlinear, and numerical solvers used to simplify constraints
- constraints toolkit reuses existing mechanisms
  - constraints applied with model coupler
  - constraints solved or iteratively enforced by nested optimization

## optimal uncertainty quantification





By selecting Diracs as the basis of the 1D measures, the optimizer can discover the weights and positions of the Diracs that maximize  $\mu[H = 0]$ . For support from any independent random variable x, we can write:

$$\mu_x = \sum_{i=1}^{N_x} w_{x_i} \delta_{x_i}; \text{ where } 1 = \sum_{i=1}^{N_x} w_{x_i}.$$
(6.4)

We can also express  $\mu[H = 0]$  and  $E_{\mu}[H]$  in terms of Diracs on a 3D product measure:

$$\mu[H=0] = \sum_{i,j,k} w_{x_i} w_{y_j} w_{z_k} \mathbb{1}[H(x_i, y_j, z_k) = 0]$$
(6.5)

$$E_{\mu}[H] = \sum_{i,j,k} w_{x_i} w_{y_j} w_{z_k} H(x_i, y_j, z_k)$$
(6.6)

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## information alters probability of failure

Admissible scenarios, $\mathcal{A}$	$\mathcal{U}(\mathcal{A})$	Remarks
$\mathcal{A}$ : independence and mean constraints	$\leq 66.4\%$ = 43.7% = 37.9%	McDiarmid's inequality Optimal McDiarmid <i>mystic</i> , H known
$\mathcal{A} \cap \left\{ \mu \middle  \begin{array}{l} \mu \text{-median velocity} \\ = 2.45  \mathrm{km} \cdot \mathrm{s}^{-1} \end{array} \right\}$	= 30.0%	mystic, H known
$\mathcal{A} \cap \left\{ \mu  \middle   \mu \text{-median obliquity} = \frac{\pi}{12} \right\}$	= 36.5%	mystic, H known
$\mathcal{A} \cap \left\{ \mu  \middle    ext{obliquity} = rac{\pi}{6}  \mu  ext{-a.s.}  ight\}$	= 28.0%	mystic, H known
$\mathcal{A}'' := \{ uniform measure \}$	= 3.8%	Exact calculation

We keep trying possible "experiments" to find the information set that certifies the system as "safe" (not failing within tolerance)

We can apply this design of experiments to materials discovery?

### rigorous probability of failure for terminal ballistics



#### RESEARCH OBJECTIVES

To devise a methodology for uncertainty quantification that leads to tight upper bounds on the probability of failure for complex systems.

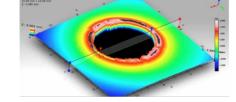
#### APPROACH

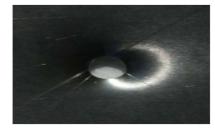
Systems where uncertainty in the response of the system is aleatoric (assumed to stem from randomness of the system inputs) are ideal to be described with McDiarmid's inequality as a basis for rigorous uncertainty quantification. The terminal ballistics of aluminum plates impacted by spherical steel projectiles provides such a system, where plate penetration serves as the failure criterion.

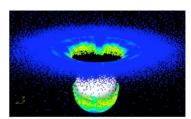
The oscillation of the response function for ballistic impact is calculated as a global optimization problem using *mystic*. The staging and launching of thousands of optimal-transportation models (OTM) of ballistic penetration is automated with *pathos*.



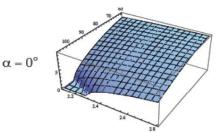








M. Ortiz et al.



SIGNIFICANT RESULTS

A paper describing the rigorous uncertainty quantification analysis used to certify the lethality of a steel projectile impacting an aluminum plate is forthcoming.

#### ROADER IMPACT

The methodology described in the paper is broadly applicable to complex systems with aleatoric uncertainty. Several instances of ballistic penetration used in the certification of Caltech's gas-gun facility. Clockwise from bottom left are a snapshot of experimental results, an optical scan of the penetrated plate, a simulation of plate penetration, and a plot of an analytical surrogate model derived from experimental results.



#### real-time analysis for parametric structure refinements



S. Billinge et al.

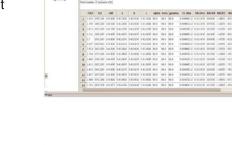
#### RESEARCH OBJECTIVES

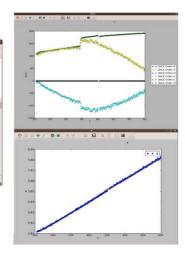
To develop software to overcome the bottleneck of automating the extraction of scientific results from the terabytes of raw data produced by diffractometers at the SNS.

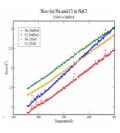
#### APPROACH

SrRietveld is innovative structure refinement software that provides a highly-automated and easy-to-use interface for two of the most popular *Rietveld* refinement programs. *SrRietveld* provides the scripting layer that executes and manages the individual refinement engines. Parametric studies are crucial for understanding materials systems -- *SrRietveld* uses **pathos** to launch parametric refinements in parallel on heterogeneous resources.









#### SIGNIFICANT RESULTS

*SrRietveld* is designed to provide real-time analysis for parametric data, and has been deployed on high-throughput diffractometers at the SNS. A paper on *SrRietveld* is forthcoming.

#### ADER IMPACT

*SrRietveld* is open source software. An upcoming release of executing massively parallel batch parametric refinements will be available to the broader scientific community at http://www.diffpy.org/doc/srrietveld. Screensbots of SrRietveld executing over 300 refinements of NaCl in parallel. SrRietveld can be used to study the effect of temperature, pressure, and chemical composition on materials parameters. When refinements are run in parallel on a computing cluster, SrRietveld enables real-time analysis of data for the high-throughput diffractometers at the SNS.

**PSAAP: Predictive Science Academic Alliance Program** 

#### sensitivity of phonon energy to interatomic bonding



C. Li, M. McKerns, B. Fultz

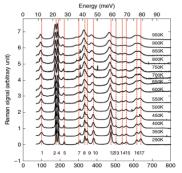
RESEARCH OBJECTIVES

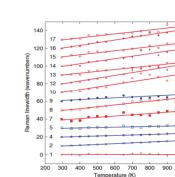
To determine the nature of phonon anharmonicity in zirconia at elevated temperatures.

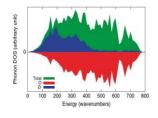
#### APPROACH

Raman spectra of zirconia were measured at temperatures up to 950K. Raman peak shifts and broadenings with increasing temperature were analyzed for trends. Lattice dynamics calculations were performed with GULP, using a shell model to obtain Raman frequencies and densities of states. *Mystic* is used to calculate the sensitivity of the shell model to the selected force field parameters, with change in the phonon energy serving as the performance measure. Correlations between significant terms in the shell model and atomic motions calculated by GULP were then noted.









SIGNIFICANT RESULTS

By correlating atomic motions to thermal peak shifts and broadenings, modes involving changes to oxygen-oxygen bond lengths were determined to be the most anharmonic. Metal-dominated modes were found to be more quasiharmonic, and thus broaden less with temperature. *Published: C. Li et al., JACerS, 2010.* 

#### ADER IMPACT

This study yields a methodology for elucidating the nature of phonon anharmonicity in bulk metal oxides at elevated temperatures. Crystal structure of monoclinic zirconia, with oxygen (O) in red and zirconium (Zr) in blue. The partial density of states at 295K calculated with GULP shows Zr dominates the lower energy modes. Experimental data shows metal-dominated modes (blue) broaden minimally.

uses Mystic

#### validation of materials strength models of ballistic impact

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Pressure at 1.00e-05 seconds (dynes

D. Meiron et al.

sma iets

(cm)

RESEARCH OBJECTIVES

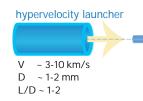
To validate materials strength models of hypervelocity ballistic impact.

#### APPROACH

Eulerian hydrocodes, such as CTH, provide several models for materials deformation. Three popular materials strength models (Von Mises yield surface, Johnson-Cook viscoplastic, and Steinberg-Guinan-Lund constitutive) were selected for validation against experimental data. Pathos is used to stage and launch thousands of materials strength models of spherical steel projectiles impacting steel plates. Mystic is used to calculate the sensitivity of the strength models to selected input parameters, with plate penetration serving as the performance measure.



**PSAAP: Predictive Science Academic Alliance Program** 



#### SIGNIFICANT RESULTS

Thus far, for a steel projectile impacting a stainless steel plate, the Von Mises model produces an accurate perforation area but a low ballistic limit, while the Johnson-Cook model produces an accurate ballistic limit but too a large perforation area. Sensitivity analysis is underway.

#### ROADER IMPACT

A result of this study will be to develop a methodology for improving materials strength models of hypervelocity impact. Schematic of hypervelocity impact for a spherical steel projectile fired at stainless steel plates. Over fifty experimental shots with different impact velocities, impact angles, and plate thicknesses were performed on Caltech's SPHIR facility. A Von Mises yield strength model with velocity = 1000 m/s is shown at 1e-5 s after impact.



#### validation of a force field model for hypervelocity impact

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W. Goddard et al.

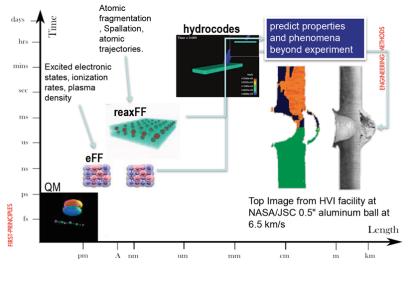
#### RESEARCH OBJECTIVES

To develop a force field model of the reactive processes induced in bulk tantalum under shock or thermal impact.

#### APPROACH

ReaxFF provides a first-principles-based description of complex reactive processes involving millions of atoms. ReaxFF uses force fields with parameters optimized to reproduce quantum mechanical (QM) results on relevant condensed phase structures and relevant quantities such as surface energy and stacking faults energy. Calculated materials properties are validated against equation of state experimental data and QM calculated results. In order to better identify the critical force field parameters, mystic is used to calculate the sensitivity of the ReaxFF model to selected force field parameters, with change in the bulk modulus serving as the performance measure. The staging and launching of thousands of ReaxFF models of bulk tantalum is executed using pathos.



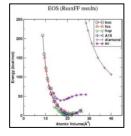


#### SIGNIFICANT RESULTS

Thus far, a *ReaxFF* model has been developed for bulk tantalum, however force field parameters need tuning to correct fragment trajectories. Sensitivity analysis is underway.

#### ROADER IMPACT

A result of this study will be to produce a force field model of hypervelocity impact for tantalum.



ReaxFF and eFF provide first-principles-based initial conditions for continuum plasma simulations. ReaxFF calculations of atomic packing of tantalum were verified against QM calculations with SeqQuest.



**PSAAP: Predictive Science Academic Alliance Program** 

# FURTHER COLLABORATIONS

To develop a framework for rigorous *uncertainty quantification* utilizing *legacy data*.

#### H. Owhadi et al.

To employ sensitivity-based partitioning of parameter space to *discover* the key *enzymatic reactions* in synaptic plasticity.

#### M. Kennedy et al.

To develop massively parallel optimization algorithms to enable the efficient *mapping* of enzyme *reaction surfaces*.

#### W. Goddard et al.

- To *extract* molecular *structure* of *colloidal materials* from associated small angle scattering data. *P. Butler et al.*
- To certify the *safety* of a structure under *seismic ground motion*, knowing only magnitude and focal distance of a nearby earthquake.

#### M. Ortiz et al.

To discover models for the *distribution* of *microstructures* that provide optimal multiphase *alloy materials response*.

#### M. Ortiz et al.

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**End Presentation**