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Electronic structure theory at the petascale and beyond

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CPU Transistor Counts 1971-2008 & Moore's Law



Source: Wikipedia, the free encyclopedia



Projected Performance Development



16/06/2011

http://www.top500.org/



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Computer performance and application performance increase ~10³ every decade

100 Kilowatts ———→ ← ~5 Megawatts → ←— 20-30 MW —→

~1 Exaflop/s





1.02 Teraflop/s Cray T_{3E} 1'500 processors



100 million or billion processing cores (!)



1988199820082018First sustained GFlop/s
Gordon Bell Prize 1988First sustained TFlop/s
Gordon Bell Prize 1998First sustained PFlop/s
Gordon Bell Prize 2008Another 1,000x increase in
sustained performance

Cray YMP

8 processors



Applications running at scale on Jaguar @ ORNL (Spring 2011)

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Domain area	Code name	Institution	# of cores	Performance	Notes
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Chemistry	MADNESS	UT/ORNL	140,000	550 TF	
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Seismology	SPECFEM3D	USA (multiple)	149,784	165 TF	2008 Gordon Bell Prize Finalist
Combustion	S3D	SNL	147,456	83 TF	
Weather	WRF	USA (multiple)	150,000	50 TF	



Outline

- Introduction scale of supercomputing today
- Superconductivity and model of high T_c superconductors
 - Superconductivity and the 2D-Hubbard model
 - Quantum cluster theory & insights into the nature of superconductivity
 - DCA++ algorithmic improvements, optimally mapping onto hardware
- A strategy to back out of the model
 - Screened Coulomb interaction within LAPW
 - Down-folded band structure and frequency dependent Hubbard U
- Conclusions
 - Recommendations for future code development
 - What the future will bring

This lecture is not just about what we can do with supercomputers – it will be mostly about how we map simulations on to computer systems

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From cuprate materials to the Hubbard model





2D Hubbard model and its physics



Half filling: number of carriers = number of sites

Formation of a **magnetic moment** when *U* is large enough

Antiferromagnetic alignment of neighboring moments



 $= 4t^2/U$

1. When *t* >> *U*:

Model describes a metal with band width *W*=8*t*



2. When U >> 8t at half filling (not doped)

Model describes a "Mott Insulator" with antiferromagnetic ground state (as seen experimentally seen in undoped cuprates)





Hubbard model for the cuprates



Half filling: number of carriers = number of sites

Formation of a **magnetic moment** when *U* is large enough

Antiferromagnetic alignment of neighboring moments



 $= 4t^2/U$

3. Parameter range relevant for superconducting cuprates

U≈8t

No simple solution!

```
Finite doping levels (0.05 - 0.25)
```

Typical values: *U*~10eV; *t*~0.9eV; *J*~0.2eV;

```
(0.1 \text{eV} \sim 10^3 \text{ Kelvin})
```





Hubbard model for the cuprates



3. Parameter range relevant for superconducting cuprates

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Thursday, July 21, 2011
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The challenge: a (quantum) multi-scale problem



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Superconductivity (macroscopic)

N~10²³

ETH Eidaenässische Technische Ho

Eidgenössische Technische Hochschule Zürich Swiss Federal Institute of Technology Zurich

Quantum cluster theories



On-site Coulomb repulsion (~A)

Explicitly treat correlations within a localized cluster

Antiferromagnetic correlations / nano-scale gap fluctuations



Gomes et al. (2007)



Maier et al., Rev. Mod. Phys. '05

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Superconductivity (macroscopic)

Treat macroscopic scales within mean-field

Coherently embed cluster into effective medium

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Green's functions in quantum many-body theory

Green's function

Noninteracting Hamiltonian &

$$H_0 = \left[-\frac{1}{2} \nabla^2 + V(\vec{r}) \right]$$
$$\left[i \frac{\partial}{\partial t} - H_0 \right] G_0(\vec{r}, t, \vec{r}', t') = \delta(\vec{r} - \vec{r}') \delta(t - t)$$

Fourier transform & analytic continuation: $z^{\pm} = \omega \pm i\epsilon$ $G_0^{\pm}(\vec{r}, z) = [z^{\pm} - H_0]^{-1}$

Hubbard Hamiltonian
$$H = -t \sum_{\langle ij \rangle, \sigma} c^{\dagger}_{i\sigma} c_{j\sigma} + U \sum_{i} n_{i\uparrow} n_{i\downarrow}$$
 $n_{i\sigma} = c^{\dagger}_{i\sigma} c_{i\sigma}$

Hide symmetry in algebraic properties of field operators

$$c_{i\sigma}c_{j\sigma'} + c_{j\sigma'}c_{i\sigma} = 0$$
$$c_{i\sigma}c_{j\sigma'}^{\dagger} + c_{j\sigma'}^{\dagger}c_{i\sigma} = \delta_{ij}\delta_{\sigma\sigma'}$$

Green's function
$$G_{\sigma}(r_i, \tau; r_j, \tau') = -\left\langle \mathcal{T}c_{i\sigma}(\tau)c_{j\sigma}^{\dagger}(\tau') \right\rangle$$

Spectral representation $G_0(k, z) = [z - \epsilon_0(k)]^{-1}$

 $G(k, z) = [z - \epsilon_0(k) - \Sigma(k, z)]^{-1}$



Reciprocal space

Sketch of the Dynamical Cluster Approximation

Size N_c clusters

 $\Sigma(z,k)$ **k**_ν K **Bulk lattice** $\Sigma(z,K)$ Integrate out remaining degrees of freedom Embedded cluster with periodic boundary conditions

Solve many-body problem with quantum Monte Carole on cluster >Essential assumption: Correlations are short ranged

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DFT and Beyond: Hands-on Tutorial Workshop – Berlin, Germany

ETH

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DCA method: self-consistently determine the "effective" medium



- Study the mechanism responsible for pairing in the model
 - Analyze the particle-particle vertex
 - Pairing is mediated by spin fluctuations Maier, et al., Phys. Rev. Lett. 96 47005 (2006)



Spin fluctuation "Glue"





First systematic solution demonstrates existence of a superconducting transition in

DFT and Beyond: Hands-on Tutorial Workshop – Berlin, Germany

2D Hubbard model Maier, et al., Phys. Rev. Lett. 95 237001 (2005)



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Moving toward a resolution of the debate over the pairing mechanism in the 2D Hubbard model

- "We have a mammoth (U) and an elephant (J) in our refrigerator do we care much if there is also a mouse?"
 - P.W. Anderson, Science **316**, 1705 (2007)
 - see also <u>www.science</u>mag.org/cgi/eletters/316/5832/1705
 "Scalapino is not a glue sniffer"
- Relative importance of resonant valence bond and spin-fluctuation mechanism
 - Maier et al., Phys. Rev. Lett. 100 237001 (2008)

Fraction of superconducting gap arising from frequencies $\leq \Omega$





Both retarded spin-fluctuations and nonretarded exchange interaction J contribute to the pairing interaction

Dominant contribution comes from spin-fluctuations!

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Nanoscale stripe modulations enhance superconducting transition temperature





Maier, et al. Phys. Rev. Lett. 104, 7001 (2010)

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Hirsch-Fye Quantum Monte Carole (HF-QMC) for the quantum cluster solver Hirsch & Fye, Phys. Rev. Lett. 56, 2521 (1998)

Partition function & Metropolis Monte Carlo

Acceptance criterion for Metropolis-MC move:

$$Z = \int e^{-E[\mathbf{x}]/k_{\rm B}T} d\mathbf{x}$$

 $\min\{1, e^{E[\mathbf{x}_k] - E[\mathbf{x}_{k+1}]}\}$

 $N_t = N_c \times N_l \approx 2000$

Partition function & HF-QMC:
$$Z \sim \sum_{s_i,l} \det[\mathbf{G}_c(s_i,l)^{-1}]$$

 $N_c \sim N_l \approx 10^2$

Acceptance: $\min\{1, \det[\mathbf{G}_{c}(\{s_{i}, l\}_{k})] / \det[\mathbf{G}_{c}(\{s_{i}, l\}_{k+1})]\}$



Update of accepted Green's function: matrix of dimensions $N_t \times N_t$

$$\mathbf{G}_c(\{s_i,l\}_{k+1}) = \mathbf{G}_c(\{s_i,l\}_k) + \mathbf{a}_k \times \mathbf{b}_k$$





Take advantage of many-cores / shared L3 cash?







HF-QMC with Delayed updates (or Ed updates)

 $\mathbf{G}_{c}(\{s_{i},l\}_{k+1}) = \mathbf{G}_{c}(\{s_{i},l\}_{0}) + [\mathbf{a}_{0}|\mathbf{a}_{1}|...|\mathbf{a}_{k}] \times [\mathbf{b}_{0}|\mathbf{b}_{1}|...|\mathbf{b}_{k}]^{t}$

Complexity for *k* updates remains $O(kN_t^2)$

But we can replace *k* rank-1 updates with one matrix-matrix multiply plus some additional bookkeeping.





Performance improvement with delayed updates





DCA++ speedup on GPU

Meredith et al., Par. Comp. **35**, 151 (2009)

CPU

North bridae

DRAN

Speedup of HF-QMC updates (2GHz Opteron vs. NVIDIA 8800GTS GPU):

- 9x for offloading BLAS to GPU & transferring all data (completely transparent to application code)
- 13x for offloading BLAS to GPU & lazy data transfer
- 19x for full offload HF-updates & full lazy data transfer





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DCA++ with mixed precision

Run HF-QMC in single precision



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DCA++ with mixed precision

Run HF-QMC in single precision



Multiple runs to compute T_c :







Performance improvement with delayed and mixed precision updates



 $N_c = 16$ $N_l = 150$ $N_t = 2400$





Hirsch-Fye, delayed updates, and beyond: submatrix updates and continuous time QMC

- J. E. Hirsch and R. M. Fye, Phys. Rev. Lett. 56, 2521 (1986)
 - Original Hirsch-Fye algorithm with rank 1 update
- G. Alvarez et al., Proceedings of the 2008 ACM/IEEE Conference on Supercomputing
 - Hirsch-Fye algorithm with delayed updates same complexity but with rank k update (much more efficient)
- P. K. V. V. Nukala et al., Phys. Rev. B 80, 195111 (2009)
 - Hirsch-Fye with sub-matrix updates reduce complexity but retain high-rank updates
- E. Gull et al., Phys. Rev. B **76**, 235123 (2007)
 - Continuous time auxiliary (CT-AUX) field QMC algorithm much faster & more accurate/reliable than Hirsch-Fye algorithm
- E. Gull et al., Phys. Rev. B 83, 075122 (2011)
 - CT-AUX algorithm combined with sub-matrix updates best of all worlds: fast, accurate, reduced complexity and high-rank updates (i.e. efficient)

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Making the Hubbard model materials specific (...) Holes form Zhang-Rice $O-p_x$ La₂CuO₄ CuO₂ plane singlet states Sr doping $O-p_y$ introduces "holes" Ο $Cu-d_{x^{2}-y^{2}}$ La Single band 2D Hubbard Cu model

Taylor expansion of self-energy & Green's function

Bare Coulomb interaction



Screened Coulomb interaction

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Taylor expansion of the self-energy in terms of the screened Coulomb interaction

$$\Sigma = iGW - GWGW + \dots$$

GW approximation: $\Sigma(\vec{r}, \vec{r}', \omega) = \frac{i}{2\pi} \int d\omega' G(\vec{r}, \vec{r}', \omega + \omega') W(\vec{r}, \vec{r}', \omega)$

The challenge: $W(\vec{r},\vec{r}',\omega)$ is extremely expensive to compute

Can this be computed at scale and efficiently?



Screened Coulomb interaction from time dependent DFT or the random phase approximation

$$\begin{split} W_{\mathbf{G}\mathbf{G}'} &= \frac{4\pi}{|\mathbf{G} + \mathbf{q}|^2} \delta_{\mathbf{G}\mathbf{G}'} + \frac{4\pi}{|\mathbf{G} + \mathbf{q}|^2} \chi_{\mathbf{G}\mathbf{G}'}(\mathbf{q}, \omega) \frac{4\pi}{|\mathbf{G}' + \mathbf{q}|^2} \\ \text{With LAPW only up to 10^3 G vectors} \\ \chi_{\mathbf{G}\mathbf{G}'}(\mathbf{q}, \omega) &= \chi_{\mathbf{G}\mathbf{G}'}^{KS}(\mathbf{q}, \omega) + \sum_{\mathbf{G}_1\mathbf{G}_2} \chi_{\mathbf{G}\mathbf{G}_1}^{KS}(\mathbf{q}, \omega) \\ &\times \left(\frac{4\pi}{|\mathbf{G}_1 + \mathbf{q}|} \delta_{\mathbf{G}_1\mathbf{G}_2} + f_{\mathbf{G}_1\mathbf{G}_2}^{xc}(\mathbf{q}, \omega)\right) \chi_{\mathbf{G}_2\mathbf{G}'}(\mathbf{q}, \omega) \\ f^{xc}[\rho_0] &= \frac{\delta V_{xc}[\rho]}{\delta\rho}\Big|_{\rho_0} \approx 0 \quad \text{Random Phase Approximation} \end{split}$$

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Block & Wannier functions, screened Hubbard-*U*

$$\psi_{j\mathbf{k}}^{\sigma}(\mathbf{r}) = \begin{cases} \sum_{lm} \sum_{\nu=1}^{N_l^{\alpha}} A_{lm\nu}^{\alpha,\sigma j\mathbf{k}} u_{l\nu}^{\alpha}(r) Y_{lm}(\hat{\mathbf{r}}) \\ \frac{1}{\sqrt{\Omega}} \sum_{\mathbf{G}} e^{i(\mathbf{G}+\mathbf{k})\mathbf{r}} C_{\mathbf{G}}^{\sigma j\mathbf{k}} \end{cases}$$

 $|w_n^{\mathbf{T}}\rangle = \frac{1}{N_k} \sum_{\mathbf{k}}^{BZ} e^{-i\mathbf{KT}} \sum_{j} U_{nj}^{\mathbf{k}} |\psi_{j\mathbf{k}}\rangle$

Exciting / Elk code exciting.sourceforge.org



Screened Hubbard-U parameter Miyake & Aryasetiawan, PRB 77, 085122 (2008) $U_{nn'}^{\mathbf{T}}(\omega) = \frac{1}{N_k \Omega} \sum_{\mathbf{q}}^{BZ} \sum_{\mathbf{GG'}} \langle w_n^{\mathbf{0}} | e^{-i(\mathbf{G} + \mathbf{q})\mathbf{r}} | w_n^{\mathbf{0}} \rangle \times \\ \times W_{\mathbf{GG'}}(\mathbf{q}, \omega) \langle w_{n'}^{\mathbf{T}} | e^{i(\mathbf{G'} + \mathbf{q})\mathbf{r}} | w_{n'}^{\mathbf{T}} \rangle$



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The computationally intensive part – lots of nested loops

$$\chi_{\mathbf{GG}}^{KS}(\mathbf{q},\omega) = \frac{1}{N_k \Omega} \sum_{\mathbf{k}}^{BZ} \sum_{j \neq j} \langle \psi_{j\mathbf{k}} | e^{i(\mathbf{G}+\mathbf{q})\mathbf{r}} | \psi_{j'\mathbf{k}+\mathbf{q}} \rangle \times \\ \times \frac{f_{j\mathbf{k}} - f_{j'\mathbf{k}+\mathbf{q}}}{\epsilon_{j\mathbf{k}} - \epsilon_{j'\mathbf{k}+\mathbf{q}} + \omega + i0^+} \langle \psi_{j'\mathbf{k}+\mathbf{q}} | e^{-i(\mathbf{G}'+\mathbf{q})\mathbf{r}} | \psi_{j\mathbf{k}} \rangle$$

$$\chi_{\mathbf{G}\mathbf{G}'}^{KS}(\mathbf{q},\omega) = \frac{1}{N_k \Omega} \sum_{\mathbf{k}}^{\mathbf{B}\mathbf{Z}} \sum_{\beta} A_{\beta\mathbf{G}}^{\mathbf{k},\mathbf{q}} B_{\beta\mathbf{G}'}^{\mathbf{k},\mathbf{q}}(\omega)$$

Reduce to a complex matrix multiply – BLAS3 zgemm (code rewrite yields order of magnitude improvement in time to solution)

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Parallelize with MPI-Grid

$$\chi_{\mathbf{GG'}}^{KS}(\mathbf{q},\omega) = \frac{1}{N_k \Omega} \sum_{\mathbf{k}}^{\mathbf{BZ}} \sum_{\beta} A_{\beta \mathbf{G}}^{\mathbf{k},\mathbf{q}} B_{\beta \mathbf{G'}}^{\mathbf{k},\mathbf{q}}(\omega)$$

Execution time of DRC code computing W (and U) for La₂CuO₄









La_2CuO_4









Applications running at scale on Jaguar @ ORNL (Spring 2011)

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Domain area	Code name	Institution	# of cores	Performance	Notes		
Materials	DCA++	ORNL	213,120	1.9 PF	2008 Gordon Bell Prize Winner		
Materials	WL-LSMS	ORNL/ETH	223,232	1.8 PF	2009 Gordon Bell Prize Winner		
Chemistry	NWChem	PNNL/ORNL	224,196	1.4 PF	2008 Gordon Bell Prize Finalist		
Materials	DRC	ETH/UTK	186,624	1.3 PF	2010 Gordon Bell Prize Hon. Mention		
Nanoscience	OMEN	Duke	222,720	> 1 PF	2010 Gordon Bell Prize Finalist		
Biomedical	МоВо	GaTech	196.608	780 TF	2010 Gordon Bell		
Chemistry	MADNES Behind each of these codes is a similar						
Materials	LS3DF > performance gains are useful on						
Seismology	SPECFEM workstation and clusters as well!						
Combustion	S3D	SNL	147,456	83 TF			
Weather	WRF	USA (multiple)	150,000	50 TF			

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Source: Oliver Fuhrer, MeteoSwiss

Dynamics in COSMO-CCLM

$$\begin{cases} \frac{\partial u}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\frac{\partial E_{h}}{\partial\lambda} - vV_{a}\right\} - \dot{\zeta}\frac{\partial u}{\partial\zeta} - \frac{1}{\rho a\cos\varphi}\left(\frac{\partial p'}{\partial\lambda} - \frac{1}{\sqrt{\gamma}}\frac{\partial p_{0}}{\partial\lambda}\frac{\partial p'}{\partial\zeta}\right) + M_{u} \\ \frac{\partial v}{\partial t} = -\left\{\frac{1}{a}\frac{\partial E_{h}}{\partial\varphi} + uV_{a}\right\} - \dot{\zeta}\frac{\partial v}{\partial\zeta} + \frac{1}{\rho a}\left(\frac{\partial p'}{\partial\varphi} - \frac{1}{\sqrt{\gamma}}\frac{\partial p_{0}}{\partial\varphi}\frac{\partial p'}{\partial\zeta}\right) + M_{v} \\ \frac{\partial w}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial w}{\partial\lambda} + v\cos\varphi\frac{\partial w}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial w}{\partial\zeta} + \frac{g}{\sqrt{\gamma}}\frac{\rho_{0}}{\rho}\frac{\partial p'}{\partial\zeta} + M_{u} + g\frac{\rho_{0}}{\rho}\left\{\frac{(T-T_{0})}{T} - \frac{T_{0}p'}{Tp_{0}} + \left(\frac{R_{v}}{R_{d}} - 1\right)q^{v} - q^{l} - q^{l}\right\} \\ \text{pressure} \quad \frac{\partial p'}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial p'}{\partial\lambda} + v\cos\varphi\frac{\partial p'}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial p}{\partial\zeta} + g\rho_{0}w - \frac{c_{pd}}{c_{vd}}pD \\ \text{temperature} \quad \frac{\partial T}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial T}{\partial\lambda} + v\cos\varphi\frac{\partial q}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial q}{\partial\zeta} - \frac{1}{\rho c_{vd}}pD + QT \\ \frac{\partial q^{v}}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial q^{l}}{\partial\lambda} + v\cos\varphi\frac{\partial q^{v}}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial q^{l}}{\partial\zeta} - (S^{l} + S^{l}) + M_{q^{l}} \\ \frac{\partial q^{l}f}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial q^{l,f}}{\partial\lambda} + v\cos\varphi\frac{\partial q^{l,f}}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial q^{l,f}}{\partial\zeta} + \frac{g}{\sqrt{\gamma}}\frac{\rho_{0}}{\rho}\frac{\partial P_{l,f}}{\partial\zeta} + S^{l,f} + M_{q^{l,f}} \\ \text{turbulence} \quad \frac{\partial e_{t}}{\partial t} = -\left\{\frac{1}{a\cos\varphi}\left(u\frac{\partial e_{t}}{\partial\lambda} + v\cos\varphi\frac{\partial e_{t}}{\partial\varphi}\right)\right\} - \dot{\zeta}\frac{\partial q^{l}}{\partial\zeta} + K_{m}^{v}\frac{q\rho_{0}}{\sqrt{\gamma}}\left\{\frac{\partial u}{\partial\zeta}^{2} + \left(\frac{\partial v}{\partial\zeta}\right)^{2}\right\} + \frac{g}{\rho\theta_{v}}E^{\theta_{v}} - \frac{\sqrt{2}E_{t}^{3/2}}{\alpha_{M}l} + M_{e_{t}} \\ \end{array}$$

Computationally this is a much simpler problem that solving Schrödinger equation! Algorithmic motif: structured grid / finite difference stencils & tridiagonal solve

Algorithmic motifs and their arithmetic intensity

Arithmetic intensity: number of operations per word of memory transferred

Conclusions

- Supercomputers work well for electronic structure based simulations
 - Very large numbers of atoms, accurate statistical sampling (not covered in this talk)
 - Pushing the limits in quantum many-body problem
 - Going beyond current state of the art in DFT simulations
- Efficient implementation of simulations requires algorithmic modifications
 - Computer architecture has to be considered when algorithms are developed!
 - Just porting a serial code does not lead to efficient simulations
- Improvements usually pay off at all scales, supercomputers and clusters
 - Jaguar and your laptop have similar processors
 - Improvements to both algorithms I discussed will impact efficiency of codes on your laptop as well
- When developing codes, consider
 - Modular/OO approach to manage data and complexity of code (same as before)
 - Break algorithms into a hierarchy of motifs, consider this hierarchy in implementation
 - Be prepared to change algorithms

Collaborators

- WL-LSMS: Chenggang Zhou, Markus Eisenbach, Don Nicholson (ORNL) Greg Brown (FSU), David Landau (UGA), Malcolm Stocks (ORNL)
- DCA++: Thomas Maier, Mike Summers, Gonzalo Alvarez, Paul Kent (ORNL) Peter Staar (ETH), Emanuel Gull (Columbia U.)
- DRC: Anton Koszevnikov (ETH) and Adolfo Eguiluz (U. of Tennessee)
- GPU: Jeremy Meredith and Jeff Vetter (ORNL)
- Applied math: Ed D'Azevedo and Phani Nukala (ORNL)
- Cray Inc.: Jeff Larkin and John Levesque
- NCCS: Markus Eisenbach, Don Maxwell + many others (ORNL)
- Doug Scalapino (UCSB) and Mark Jarrell (now at LSU)