



Treecodes for Cosmology Thomas Quinn University of Washington N-Body Shop

# Outline

- Motivation
- Multipole Expansions
- Tree Algorithms
- Periodic Boundaries
- Time integration
- Gravitational Softening
- SPH
- Parallel Architecture of GASOLINE

# Time stepping

- An N-body system is Hamiltonian
  - Invariant under time translation
  - Phase space density preserved
- Preserve these properties in a numerical integration by *Exactly* integrating an *Approximate* Hamiltonian
- Operator Splitting: 1<sup>st</sup> applying part of a Hamiltonian, then applying the 2<sup>nd</sup> part is equivalent to an approximate Hamiltonian

# **Time Stepping**

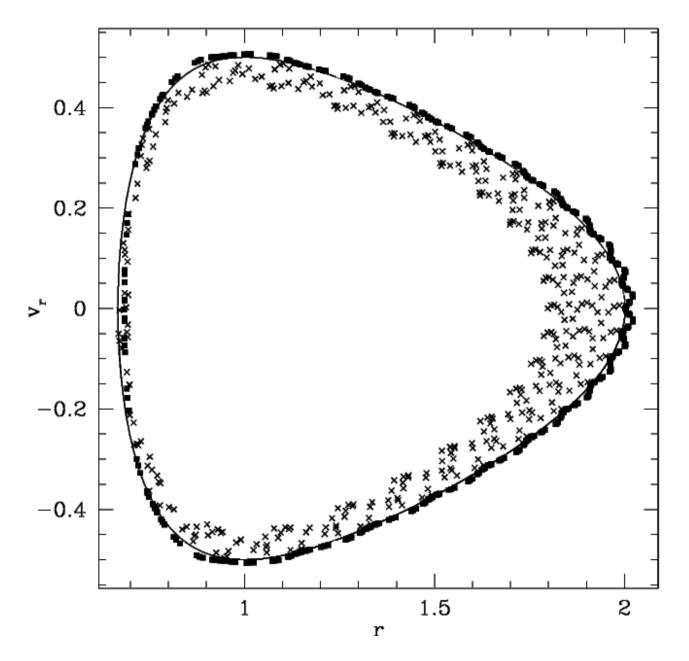
- Consider  $H = H_D + H_K$
- Where  $H_D = \frac{p^2}{2}; \quad H_K = \Phi(\mathbf{x})$
- Hamilton's equations give:  $x(t) = x(t_0) + p(t - t_0); \quad p = p_0$

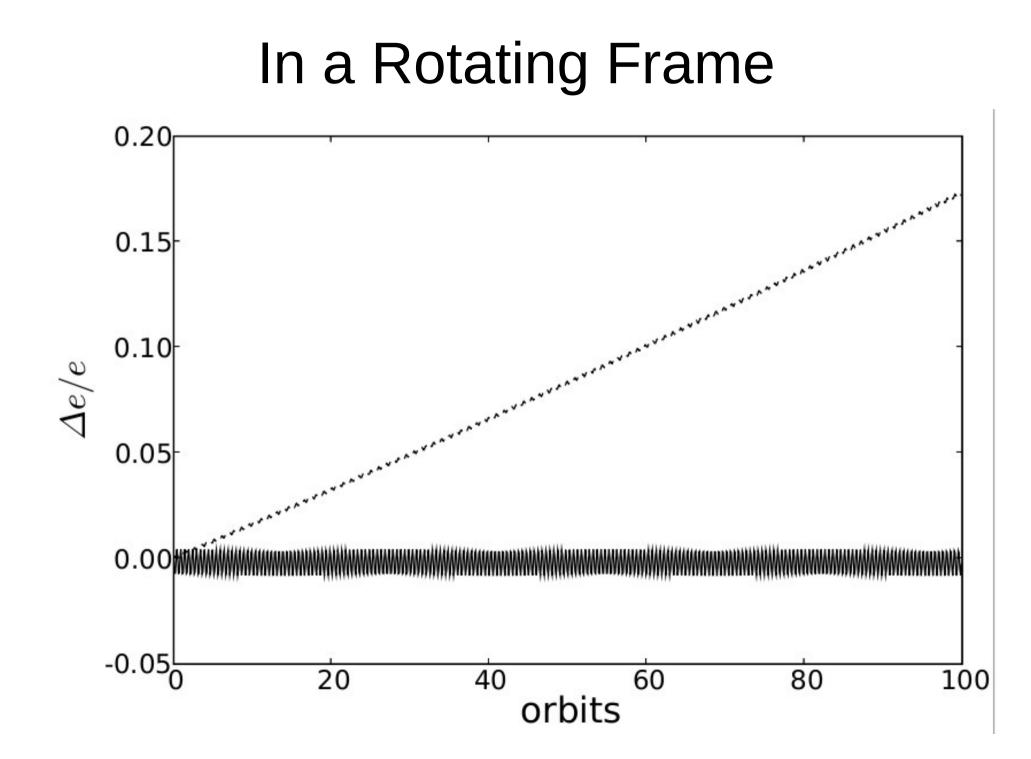
• 
$$x(t) = x_0; \quad p(t) = p(t_0) - \nabla \Phi(\mathbf{x}_0)(t - t_0)$$

- This is Leap Frog!
- Obeys a Hamiltonian:  $H_{num} = H_D + H_K + H_{err}$

Saha & Tremaine 1992

#### Leapfrog vs. Runge Kutta





# Comoving Equations of Motion $\dot{\mathbf{v}}' + 2H(t)\mathbf{v}' = -\frac{\nabla'\phi'}{a^3}$ $\dot{\mathbf{r}}' = \mathbf{v}'$ $\nabla'^2 \phi' = 4\pi G(\rho' - \rho_b'),$

But these can be derived from a Hamiltonian:

$$H = \frac{\mathbf{p}'^2}{2a^2} + \frac{\phi'}{a}.$$

Where  $p' = a^2 v'$ 

# **Canonical Comoving Equations**

• The two pieces of the Hamiltonian can be integrated to give:

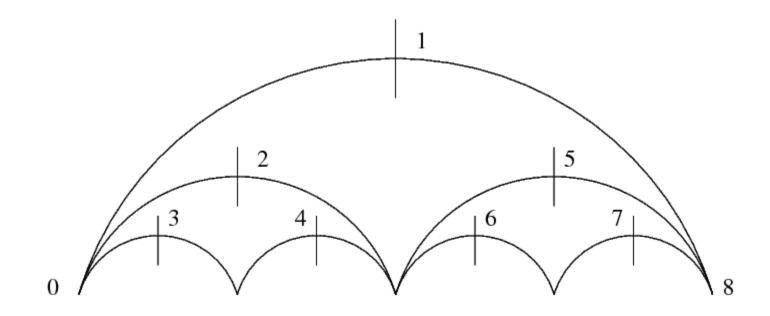
• 
$$D(\tau) \equiv \mathbf{r'}_{t+\tau} = \mathbf{r'}_t + \mathbf{p'} \int_t^{t+\tau} \frac{dt}{a^2}$$
  
•  $K(\tau) \equiv \mathbf{p'}_{t+\tau} = \mathbf{p'}_t - \nabla' \phi' \int_t^{t+\tau} \frac{dt}{a},$ 

• A single timestep is taken by applying

$$K(\tau/2)D(\tau)K(\tau/2)$$

# **Hierarchical Timestepping**

- Large dynamic range in density implies large range in timescales:
- $t_{dyn} \sim \frac{1}{\sqrt{G\rho}}$
- Timesteps organized in power of 2 "rungs"



# Symplectic Variable Timesteps?

- At a minimum, must be reversible
- Because of timestep decision, reversibility is expensive or impossible.
  - Trial timesteps and implicit step choices
  - Force splitting schemes
- At least minimize time asymmetries:
  - Make timestep choice where the acceleration is calculated.
    - => KDK scheme
  - KDK more efficient and better momentum conserve.

# **Timestep Criteria**

- EpsAccStep: dt ~ sqrt(softening/acceleration)
- DensityStep: dt ~ sqrt(1/density)
- GravStep: dt ~ sqrt( $r_{ij}^{3}/(m_i + m_j)$ )
- Courant: smoothing/sound speed
- See M. Zemp et al 2007 for an "optimal criterion"

# **Gravitational Softening**

• Recall: we are solving the CBE, and particles sample f(z).

• 
$$\Phi(\mathbf{x}) = -GM \int d^6 z' \frac{f(\mathbf{z}')}{|\mathbf{x} - \mathbf{x}'|}.$$

- The standard sum is a Monte-Carlo integral.
- The 1/|x x'| term is not well suited to this.
- Introduce softening to minimize <force error>
- Does not effect two body relaxation time!
- Too small: two body scattering
- Too large: lose structural detail
- Ultimately a computational cost decision

# SPH advantages

- Naturally partners with a particle gravity code
- Arbitrary geometry
- Lagrangian
- Galilean invariant
- Less dissipative for density weighted quantities
- Fast
- Easy to implement
- Flexibility with Equations of State

# Basic principles of SPH

- Model the fluid as a collection of elements represented by particles
- Move particles using Lagrangian forms of the fluid equations
- Assign thermodynamic properties to the particles.
- Some properties determined by local averages
- Use an interpolation method to get these averages from local particles.

### Interpolation

• The interpolant of any function *f(r)* is:

$$\langle f(\mathbf{r}) \rangle = \int W(\mathbf{r} - \mathbf{r}'; h) f(\mathbf{r}') d\mathbf{r}'$$

- *h* is the smoothing length and determines the extent of the averaging volume.
- *W* is the smoothing kernel which satisfies:

$$\int W(\mathbf{r} - \mathbf{r}'; h) d\mathbf{r} = 1$$
$$\lim_{h \to 0} W(\mathbf{r}; h) = \delta(\mathbf{r} - \mathbf{r}')$$

### Interpolation for finite points

• In general:

$$< f(\mathbf{r}) >= \sum_{j=1}^{N} \frac{f(\mathbf{r}_j)}{< n(\mathbf{r}_j) >} W(\mathbf{r} - \mathbf{r}_j; h).$$
$$< \rho(\mathbf{r}) >= \sum_{j=1}^{N} m_j W(\mathbf{r} - \mathbf{r}_j; h)$$

## **Calculating Gradients**

• Integration by parts can move the derivative:

• 
$$\langle \nabla f \rangle = \sum_{j=1}^{N} m_j \frac{f(\mathbf{r}_j)}{\rho_j} \nabla W(\mathbf{r} - \mathbf{r}_j; h)$$

• Better accuracy is obtained with gradients of density weighted quantities:

$$\rho \nabla f = \nabla (\rho f) - f \nabla \rho$$

# The Weighting Function

- Requirements:
  - Continuous 2<sup>nd</sup> derivatives
  - Compact
  - Symmetric
- Cubic Spline
- Symmetrize explicitly

### **SPH** equations

- Density:  $\rho_i = \sum_{j=1}^{n} m_j W_{ij}$ .
- Momentum
- $\frac{d\vec{v_i}}{dt} = -\sum_{j=1}^n m_j \left(\frac{P_i}{\rho_i^2} + \frac{P_j}{\rho_j^2} + \Pi_{ij}\right) \nabla_i W_{ij},$
- Energy

$$\frac{d u_i}{dt} = \frac{P_i}{\rho_i^2} \sum_{j=1}^n m_j \vec{v}_{ij} \cdot \nabla_i W_{ij}$$

• Alternatively: Entropy Equation (comparable performance)

# Artificial Viscosity

• Momentum diffusion necessary to stabilize all numerical hydro formulations.

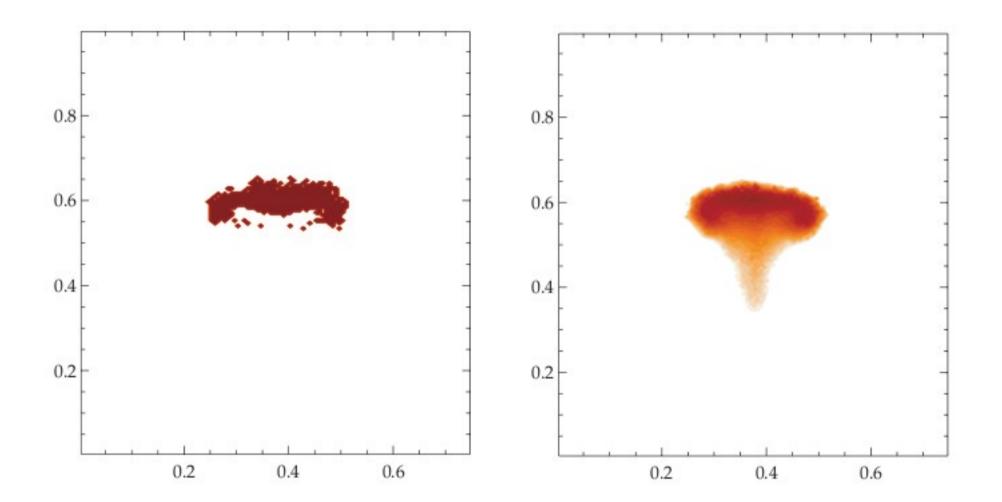
$$\Pi_{ij} = \begin{cases} \frac{-\alpha \frac{1}{2} (c_i + c_j) \mu_{ij} + \beta \mu_{ij}^2}{\frac{1}{2} (\rho_i + \rho_j)} & \text{for } \vec{v}_{ij} \cdot \vec{r}_{ij} < 0, \\ 0 & \text{otherwise,} \end{cases}$$
  
where  $\mu_{ij} = \frac{h(\vec{v}_{ij} \cdot \vec{r}_{ij})}{\vec{r}_{ij}^2 + 0.01(h_i + h_j)^2}$ 

# Artificial Viscosity & Diffusion

- All hydro codes introduce diffusion for stability
- SPH only has diffusion if explicitly added
- High Reynold numbers flows have turbulence below the resolution which can be modeled by diffusion (Smagorinsky 1963)

$$\begin{aligned} \frac{\mathrm{d}\,u_i}{\mathrm{d}t} &= \frac{P_i}{\rho_i^2} \sum_j m_j (\boldsymbol{v}_i - \boldsymbol{v}_j) \cdot \nabla_i W_{ij} \\ &- \sum_j m_j Q_{ij} (u_i - u_j) \frac{(\boldsymbol{r}_b - \boldsymbol{r}_a)}{|\boldsymbol{r}_b - \boldsymbol{r}_a|^2} \cdot \nabla_i W_{ij}, \end{aligned}$$
$$\begin{aligned} Q_{ij} &= C \frac{|\boldsymbol{v}_i - \boldsymbol{v}_j| (h_i + h_j)}{\rho_i + \rho_j}. \end{aligned}$$

#### **Bubble comparison**



Wadsley et al 2008

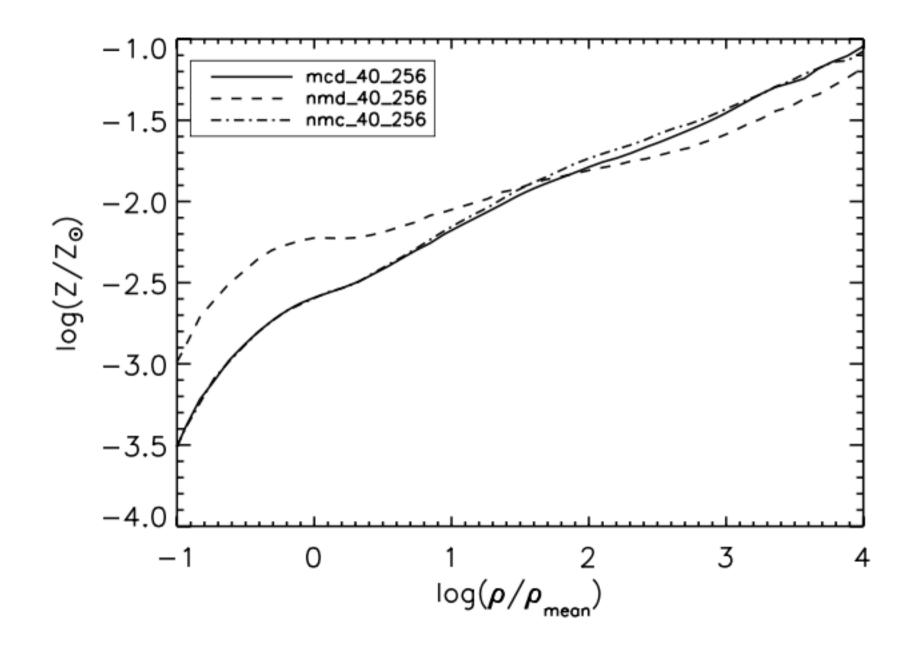
### Metal Diffusion

- Turbulence should also diffuse metals.
- For a scalar, A:

$$\begin{split} \tilde{S}_{ij}|_{\mathrm{p}} &= \frac{1}{\rho_{\mathrm{p}}} \sum_{q} m_{q}(v_{j}|_{q} - v_{j}|_{\mathrm{p}}) \nabla_{\mathrm{p},i} W_{pq}, \\ S_{ij}|_{\mathrm{p}} &= \frac{1}{2} \left( \tilde{S}_{ij}|_{\mathrm{p}} + \tilde{S}_{ji}|_{\mathrm{p}} \right) - \delta_{ij} \frac{1}{3} \operatorname{Trace} \tilde{\mathbf{S}}|_{\mathrm{p}}, \\ D_{\mathrm{p}} &= C |S_{ij}|_{\mathrm{p}} h_{\mathrm{p}}^{2}, \\ \frac{\mathrm{d}A_{\mathrm{p}}}{\mathrm{d}t}|_{\mathrm{Diff}} &= -\sum_{q} m_{q} \frac{(D_{\mathrm{p}} + D_{q})(A_{\mathrm{p}} - A_{q})(\mathbf{r}_{pq} \cdot \nabla_{\mathrm{p}} W_{pq})}{\frac{1}{2}(\rho_{\mathrm{p}} + \rho_{q}) \mathbf{r}_{pq}^{2}}, \end{split}$$

Shen, Wadsley & Stinson 2010

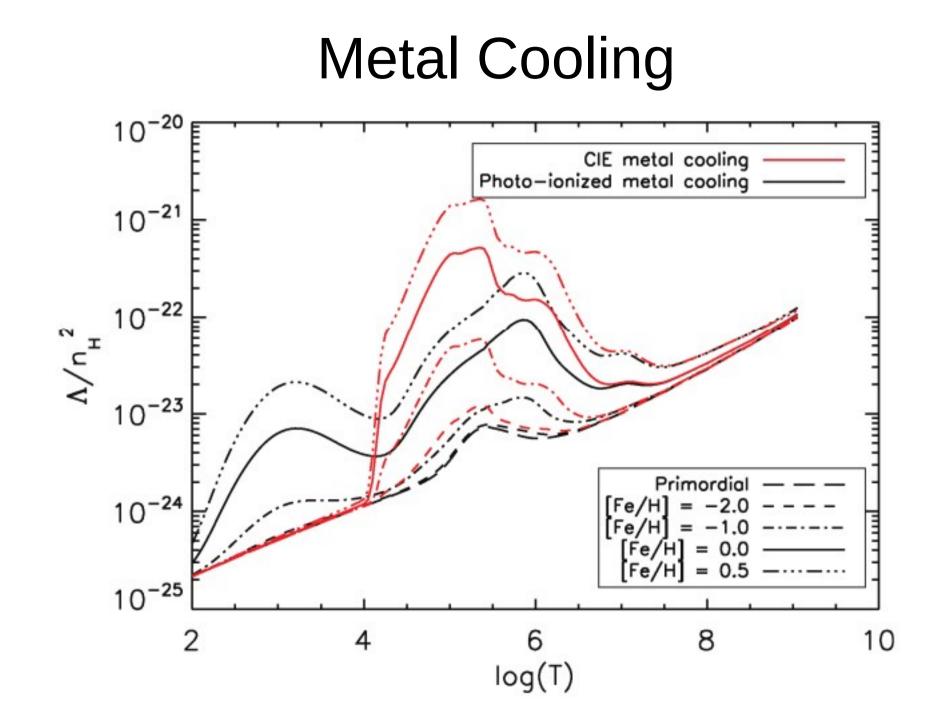
#### Metal distribution



# Cooling

- Cooling timescales can be short compared to a dynamical time
- Implicit (stiff) solver for thermal energy, assume work and density are constant.
- Addition of non-equilibrium metal cooling:

Enhances low T cooling in the presence of UV



# Parallel Architecture of GASOLINE

- Master layer: overall flow control; serial
- Processor Set Tree layer (PST): parallel glue
- Parallel KD layer (PKD):
  - Access to particle/tree data
  - Serial, runs simultaneously on all processors
- Machine Dependent layer (MDL):
  - Interface to parallel primitives
  - Implemented in MPI, Posix-threads, PVM, serial, ...

# MDL

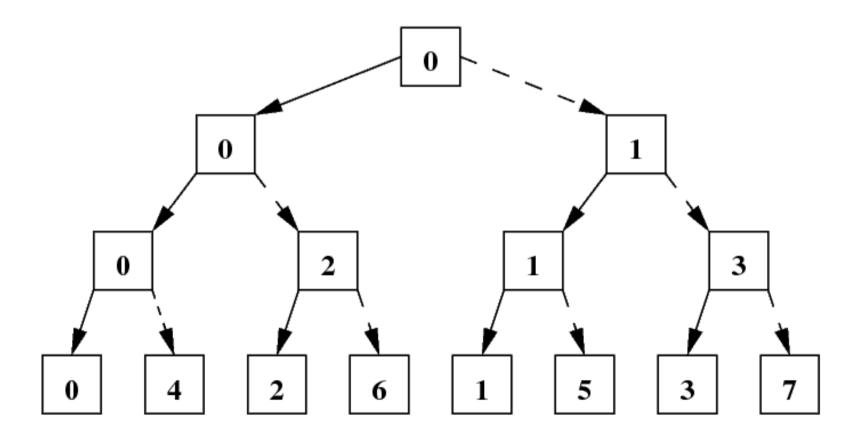
- Allows for easy portability/performance tuning
- Implements:
  - Asynchronous remote procedure call
  - Memory swapping
  - Read-only and "combining" remote memory access
  - Diagnostic utilities

# MDL Cache

- Software cache of remote data
  - Amortizes access of remote data
  - Avoids excess memory use
- Read-only
- Combiner: commutative/associative operations
  - e.g.: sum, maximum
  - Necessary for symmetric SPH

# **PST** layer

- Balanced, binary tree of processors.
- Organizes parallel dispatch and top level tree



### Domain Decomposition

- Domains are complete subtrees: domain tree coincides with top level of gravity tree
- ORB tree used to balance work
- "Root find" at each level to find split that balances work
- "Non-Active" particles split separately based on memory

# **Timestep Overview**

- Adjust timesteps
- "Kick" velocities
- "Drift" Particles
- Domain Decompose
- Build tree, calculate Moments
- Calculate gravity forces
- Calculate SPH forces (predicted v & u needed)
- "Kick" velocities

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