

Parallel spectral-element direction splitting method for incompressible Navier-Stokes equations

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Collaborate with

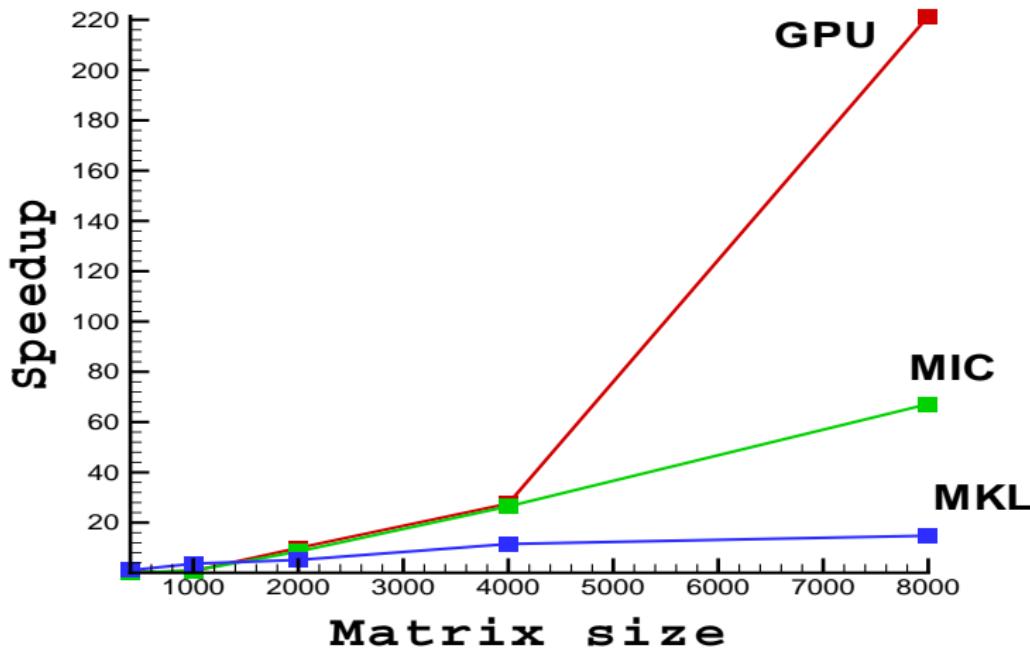
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06/02/2015

Matrix multiplication speedup based on GPU, MIC and MKL



Outline

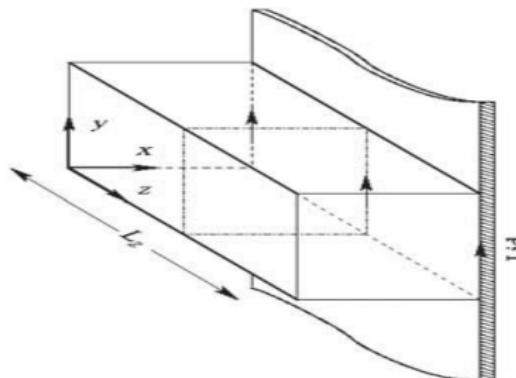
- 1 Background**
- 2 Scheme and stability analysis**
- 3 Parallel implementation based on MPI**
- 4 PSEM for NSE with variable viscosity**
- 5 GPU**

Backgrounds of PSEM

J.L. Guermond, P.D. Minev and A.J. Salgado.

- A new class of fractional step techniques for the incompressible Navier-Stokes equations using direction splitting
- Convergence analysis of a class of massively parallel direction splitting algorithms for the Navier-Stokes equations.

- Start-up flow in a three-dimensional lid-driven cavity by means of a massively parallel direction splitting algorithm.



The continuous problem

We shall restrict our attention to $\Omega = (-1, 1)^d$, $d = 2, 3$, and consider the time-dependent Navier-Stokes equations:

$$\left\{ \begin{array}{l} \frac{\partial \mathbf{u}}{\partial t} - \nu \Delta \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = \mathbf{f}, \quad \text{in } \Omega \times (0, T], \\ \nabla \cdot \mathbf{u} = 0, \quad \text{in } \Omega \times [0, T], \\ \mathbf{u}|_{\partial\Omega} = \mathbf{0}, \quad \text{in } [0, T], \\ \mathbf{u}|_{t=0} = \mathbf{u}_0, \quad \text{in } \Omega, \end{array} \right. \quad (1)$$

where ν is the viscosity coefficient, \mathbf{u} and p stand for the velocity vector and the pressure respectively.

A second-order pressure-stabilization scheme

$$\begin{cases} \frac{1}{\Delta t}(\mathbf{u}^{n+1} - \mathbf{u}^n) - \nu \Delta \frac{\mathbf{u}^{n+1} + \mathbf{u}^n}{2} + \nabla p^n = \mathbf{f}^{n+\frac{1}{2}}, \text{ in } \Omega, \\ \mathbf{u}^{n+1}|_{\partial\Omega} = 0, \end{cases} \quad (2)$$

$$\begin{cases} -\Delta \phi^{n+1} = -\frac{1}{\Delta t} \nabla \cdot \mathbf{u}^{n+1}, \text{ in } \Omega, \\ \frac{\partial \phi^{n+1}}{\partial \mathbf{n}}|_{\partial\Omega} = 0, \end{cases} \quad (3)$$

$$p^{n+1} = \phi^{n+1} + p^n - \chi \nu \nabla \cdot \left(\frac{1}{2} (\mathbf{u}^{n+1} + \mathbf{u}^n) \right), \quad 0 \leq \chi \leq 1. \quad (4)$$

Error estimate:

$$\|\mathbf{u}(t^{n+1}) - \mathbf{u}^{n+1}\|_{H^1} \leq O(\Delta t^2),$$

$$\|p(t^{n+1}) - p^{n+1}\|_{L^2} \leq O(\Delta t), \quad \chi = 0,$$

$$\|p(t^{n+1}) - p^{n+1}\|_{L^2} \leq O(\Delta t^{\frac{3}{2}}), \quad 0 < \chi \leq 1,$$

$$\begin{cases} \frac{1}{\Delta t}(\mathbf{u}^{n+1} - \mathbf{u}^n) - \nu \Delta \frac{\mathbf{u}^{n+1} + \mathbf{u}^n}{2} + \nabla p^n = \mathbf{f}^{n+\frac{1}{2}}, \text{ in } \Omega, \\ \mathbf{u}^{n+1}|_{\partial\Omega} = 0, \end{cases} \quad (5)$$

$$\begin{cases} (1 - \partial_{xx})(1 - \partial_{yy})\phi^{n+1} = -\frac{1}{\Delta t} \nabla \cdot \mathbf{u}^{n+1}, \text{ in } \Omega, \\ \frac{\partial \phi^{n+1}}{\partial \mathbf{n}}|_{\partial\Omega} = 0, \end{cases} \quad (6)$$

$$p^{n+1} = \phi^{n+1} + p^n - \chi \nu \nabla \cdot \left(\frac{1}{2} (\mathbf{u}^{n+1} + \mathbf{u}^n) \right), \quad 0 \leq \chi \leq 1. \quad (7)$$

Error estimate:

$$\begin{aligned} \|\mathbf{u}(t^{n+1}) - \mathbf{u}^{n+1}\|_{H^1} &\leq O(\Delta t^2), \\ \|p(t^{n+1}) - p^{n+1}\|_{L^2} &\leq O(\Delta t), \quad \chi = 0, \\ \|p(t^{n+1}) - p^{n+1}\|_{L^2} &\leq O(\Delta t^{\frac{3}{2}}), \quad 0 < \chi \leq 1, \end{aligned}$$

Direction splitting scheme

- Velocity splitting:

$$\frac{\xi^{n+1} - \mathbf{u}^n}{\Delta t} - \nu \Delta \mathbf{u}^n + \nabla p^{*,n+\frac{1}{2}} + \mathbf{NL}^{n+1}(\mathbf{u}^n, \mathbf{u}^{n-1}) = \mathbf{f}^{n+\frac{1}{2}}, \quad \xi^{n+1}|_{\partial\Omega} = \mathbf{0},$$

$$\frac{\eta^{n+1} - \xi^{n+1}}{\Delta t} - \frac{1}{2} \nu \partial_{xx} (\eta^{n+1} - \mathbf{u}^n) = \mathbf{0}, \quad \eta^{n+1}|_{x=\pm 1} = \mathbf{0},$$

$$\frac{\zeta^{n+1} - \eta^{n+1}}{\Delta t} - \frac{1}{2} \nu \partial_{yy} (\zeta^{n+1} - \mathbf{u}^n) = \mathbf{0}, \quad \zeta^{n+1}|_{y=\pm 1} = \mathbf{0}.$$

$$\frac{\mathbf{u}^{n+1} - \zeta^{n+1}}{\Delta t} - \frac{1}{2} \nu \partial_{zz} (\mathbf{u}^{n+1} - \mathbf{u}^n) = \mathbf{0}, \quad \mathbf{u}^{n+1}|_{z=\pm 1} = \mathbf{0}.$$

- Pressure splitting:

$$\psi^{n+\frac{1}{2}} - \partial_{xx} \psi^{n+\frac{1}{2}} = -\frac{\nabla \cdot \mathbf{u}^{n+1}}{\Delta t}, \quad \partial_x \psi^{n+\frac{1}{2}}|_{x=\pm 1} = 0,$$

$$\varphi^{n+\frac{1}{2}} - \partial_{yy} \varphi^{n+\frac{1}{2}} = \psi^{n+\frac{1}{2}}, \quad \partial_y \varphi^{n+\frac{1}{2}}|_{y=\pm 1} = 0; \quad (9)$$

$$\phi^{n+\frac{1}{2}} - \partial_{zz} \phi^{n+\frac{1}{2}} = \varphi^{n+\frac{1}{2}}, \quad \partial_z \phi^{n+\frac{1}{2}}|_{z=\pm 1} = 0;$$

and

$$p^{n+\frac{1}{2}} = p^{n-\frac{1}{2}} + \phi^{n+\frac{1}{2}} - \chi \nu \nabla \cdot \left(\frac{1}{2} (\mathbf{u}^{n+1} + \mathbf{u}^n) \right).$$

Stability analysis

The solution with $\mathbf{f} = \mathbf{0}$ and $\chi = 0$ satisfies the following inequality:

$$\begin{aligned} & \| \mathbf{u}_{\mathcal{N}} \|_{L^2(0, T; L^2)}^2 + \frac{\nu}{2} \| \nabla \mathbf{u}_{\mathcal{N}} \|_{L^2(0, T; L^2)}^2 + \Delta t \| p_{\mathcal{N}} \|_{L^2(-\frac{\Delta t}{2}, T - \frac{\Delta t}{2}; A)}^2 + \frac{\Delta t \nu^2}{4} \| \partial_{xy} \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 \\ & \leq c \left(\| \mathbf{u}_0 \|_{L^2}^2 + \frac{\nu}{2} \| \nabla \mathbf{u}_0 \|_{L^2}^2 + \Delta t \| p_0 \|_A^2 + \frac{\Delta t \nu^2}{4} \| \partial_{xy} \mathbf{u}_0 \|_{L^2}^2 \right), \end{aligned}$$

The solution with $\mathbf{f} = \mathbf{0}$ and $0 < \chi \leq 1$ satisfies the following inequality:

$$\begin{aligned} & \| \delta \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 + \frac{\nu}{2} \| \nabla \times \delta \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 + \frac{\nu}{2} (1 - \chi) \| \nabla \cdot \delta \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 \\ & + \frac{\Delta t \nu^2}{4} \| \partial_{xy} \delta \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 + \Delta t \| p_{\mathcal{N}}^{n+\frac{1}{2}} - p_{\mathcal{N}}^{n-\frac{1}{2}} \|_{L^2(-\frac{\Delta t}{2}, T - \frac{\Delta t}{2}; A)}^2 + \chi \nu \| \nabla \cdot \mathbf{u}_{\mathcal{N}}^{n+1} \|_{L^2(0, T; L^2)}^2 \\ & \leq c \left(\| \delta \mathbf{u}_{\mathcal{N}}^1 \|_{L^2}^2 + \frac{\nu}{2} \| \nabla \times \delta \mathbf{u}_{\mathcal{N}}^1 \|_{L^2}^2 + \frac{\nu}{2} (1 - \chi) \| \nabla \cdot \delta \mathbf{u}_{\mathcal{N}}^1 \|_{L^2}^2 \right. \\ & \quad \left. + \frac{\Delta t \nu^2}{4} \| \partial_{xy} \delta \mathbf{u}_{\mathcal{N}}^1 \|_{L^2}^2 + \Delta t \| p_{\mathcal{N}}^{\frac{1}{2}} \|_A^2 + \chi \nu \| \nabla \cdot \mathbf{u}_{\mathcal{N}}^1 \|_{L^2}^2 \right), \end{aligned}$$

where c is a constant independent of discretization parameters.

1D poisson equation

$$\begin{aligned} \alpha u - \beta \partial_x^2 u &= f, x \in \Lambda = (-1, 1) \\ u(\pm 1) &= 0. \end{aligned} \tag{10}$$

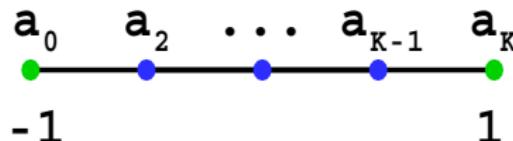
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- Domain decomposition

$$\Lambda = \bigcup_k \Lambda^k,$$

$$\begin{aligned} \Lambda^k &= (a_{k-1}, a_k), k = \\ &1, 2, \dots, K, \\ &-1 = a_0 < a_1 < \dots < a_K = 1. \\ h_k &= a_k - a_{k-1}. \end{aligned}$$



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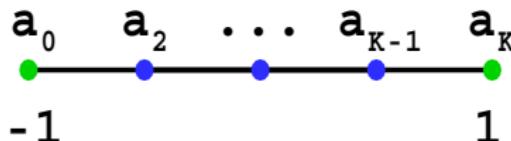
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- Spectral element space

$$X_N^0 = \{u_{\mathcal{N}} \mid \Lambda^i \in \mathbb{P}_N, u_{\mathcal{N}} \in C(\cup_{i=1}^K \Lambda^i), u_{\mathcal{N}}(\pm 1) = 0\}, \tag{11}$$

where the \mathcal{N} denotes the integer pair (N, K) .



- Construct the basis function:

Construct the basis function:

$$\phi_j^k(x) = \begin{cases} \frac{1}{\sqrt{4j+6}}(L_j(\hat{x}_k) - L_{j+2}(\hat{x}_k)), & x \in \Lambda^k, \\ 0, & \text{others,} \end{cases} \quad j = 0, 1, \dots, N-2, \quad k = 1, 2, \dots$$

$$\mathring{X}_N = \{v; v|_{\Lambda^k} \in \mathring{V}_N^k, k = 1, 2, \dots, K\},$$

ex $bex \quad \mathring{V}_N^k = \text{span}\{\phi_0^k(x), \phi_1^k(x), \dots, \phi_{N-2}^k(x)\}, \quad k = 1, 2, \dots, K.$

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★

$$\varphi_k(x) = \begin{cases} \frac{1}{2}(L_0(\hat{x}_k) + L_1(\hat{x}_k)), & x \in \Lambda^k, \\ \frac{1}{2}(L_0(\hat{x}_{k+1}) - L_1(\hat{x}_{k+1})), & x \in \Lambda^{k+1}, \\ 0, & \text{others,} \end{cases} \quad (12)$$

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$$\mathring{X}_{\mathcal{N}} = \{v; v|_{\Lambda^k} \in \mathring{V}_N^k, k = 1, 2, \dots, K\},$$

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$$X_{\mathcal{N}}^0 = \mathring{X}_{\mathcal{N}} \oplus \text{span}\{\varphi_1, \varphi_2, \dots, \varphi_{K-1}\}.$$

With the Neumann boundary condition,

$$X_N = \mathring{X}_N \oplus \text{span}\{\varphi_0, \varphi_1, \dots, \varphi_K\}.$$

where the φ_0 and φ_K is defined as follows:

$$\varphi_0(x) = \begin{cases} \frac{1}{2}(L_0(\hat{x}_1) - L_1(\hat{x}_1)), & x \in \Lambda^1, \\ 0, & \text{others,} \end{cases}$$

$$\varphi_K(x) = \begin{cases} \frac{1}{2}(L_0(\hat{x}_K) + L_1(\hat{x}_K)), & x \in \Lambda^K, \\ 0, & \text{others,} \end{cases}$$

and $\varphi_k, k = 1, 2, \dots, K - 1$ is defined in (12).

Matrix statements

Expanding u_N as

$$u_N(x) = \sum_{k=1}^K \sum_{i=0}^{N-2} \hat{u}_i^k \phi_i^k(x) + \sum_{k=1}^{K-1} \bar{u}^k \varphi^k(x),$$

and denoting

$$U_i = (\hat{u}_0^1, \dots, \hat{u}_{N-2}^1, \dots, \hat{u}_0^K, \dots, \hat{u}_{N-2}^K)^T, \quad U_e = (\bar{u}^1, \dots, \bar{u}^{K-1})^T$$

$$F_i = (\hat{f}_0^1, \dots, \hat{f}_{N-2}^1, \dots, \hat{f}_0^K, \dots, \hat{f}_{N-2}^K)^T, \quad F_e = (\bar{f}^1, \dots, \bar{f}^{K-1})^T$$

$$(A_{ii})_{mn}^k = b(\phi_n^k, \phi_m^k), \quad n, m = 0, 1, \dots, N-2, \quad k = 1, 2, \dots, K;$$

$$A_{ii} = \text{diag}(A_{ii}^1, A_{ii}^2, \dots, A_{ii}^K),$$

$$(A_{ie})_{ln}^k = b(\varphi^l, \phi_n^k), \quad n = 0, 1, \dots, N-2, \quad k = 1, 2, \dots, K, \quad l = 1, 2, \dots, K$$

$$A_{ie} = \text{diag}(A_{ie}^1, A_{ie}^2, \dots, A_{ie}^K),$$

$$(A_{ee})_{lk} = b(\varphi^k, \varphi^l), \quad k, l = 1, 2, \dots, K-1;$$

$$b(u, v) = \alpha(u, v) + \beta(\partial_x u, \partial_x v).$$

Parallel implementation

In each direction d , $d \in \{1, 2, 3\}$:

$$\begin{pmatrix} A_{ii} & A_{ie} \\ A_{ei} & A_{ee} \end{pmatrix} \begin{pmatrix} U_i \\ U_e \end{pmatrix} = \begin{pmatrix} F_i \\ F_e \end{pmatrix}.$$

$$\downarrow$$

$$\begin{pmatrix} A_{ii} & A_{ie} \\ \mathbf{0} & A_{ee} - A_{ei}A_{ii}^{-1}A_{ie} \end{pmatrix} \begin{pmatrix} U_i \\ U_e \end{pmatrix} = \begin{pmatrix} F_i \\ F_e - A_{ei}A_{ii}^{-1}F_i \end{pmatrix},$$

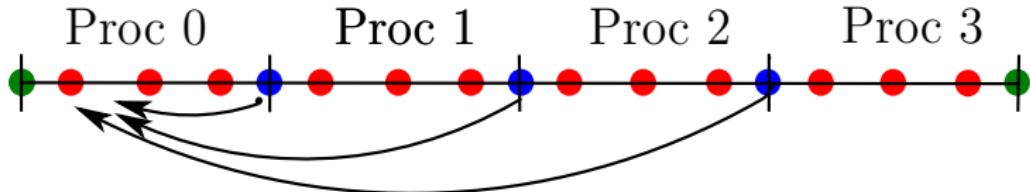
$$(A_{ee} - A_{ei}A_{ii}^{-1}A_{ie})U_e = F_e - A_{ei}A_{ii}^{-1}F_i$$

$$A_{ii}U_i = F_i - A_{ie}U_e.$$

- Each 1D problem gives a block tridiagonal matrix A_{ii} .

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- Direct solution with Schur complement (direct solution on proc 0) $(A_{ee} - A_{ei}A_{ii}^{-1}A_{ie})U_e = F_e - A_{ei}A_{ii}^{-1}F_i$.

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- Number of communications = number of interfaces $A_{ii}^k U_i^k = F_i^k - A_{ie}^k U_e$.
 - Boundary node
 - Interior node
 - Interface node



Expression of one order derivative on numerical function

$$\partial_x u_{\mathcal{N}}(x_N^k) = \left(\sum_{p=0}^N D_{Np} u_p^k + \sum_{p=0}^N D_{Np} u_p^{k+1} \right) / \left(\frac{1}{2h_k} + \frac{1}{2h_{k+1}} \right)$$

$$\begin{aligned} \partial_x u_{\mathcal{N}}(x_N^k)(\omega_N^k + \omega_0^{k+1}) &= \partial_x u_{\mathcal{N}}(x_N^k)\omega_N^k + \partial_x u_{\mathcal{N}}(x_N^k)\omega_N^{k+1} \\ &= (\partial_x u_{\mathcal{N}}, \phi_k)_{\mathcal{N}, \Omega} \\ &= (\partial_x u_{\mathcal{N}}, \psi_N^k)_{\mathcal{N}, \Lambda^k} + (\partial_x u_{\mathcal{N}}, \psi_0^{k+1})_{\mathcal{N}, \Lambda^{k+1}} \\ &= -(u_{\mathcal{N}}, \partial_x \psi_N^k)_{\mathcal{N}, \Lambda^k} + u_{\mathcal{N}} \psi_N^k|_{\partial \Omega_k} \\ &\quad - (u_{\mathcal{N}}, \partial_x \psi_0^{k+1})_{\mathcal{N}, \Lambda^{k+1}} + u_{\mathcal{N}} \psi_0^{k+1}|_{\partial \Omega_{k+1}} \end{aligned}$$

Expression of second order derivative on numerical function

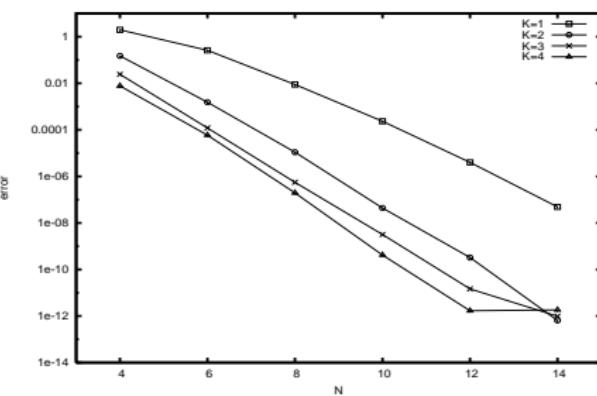
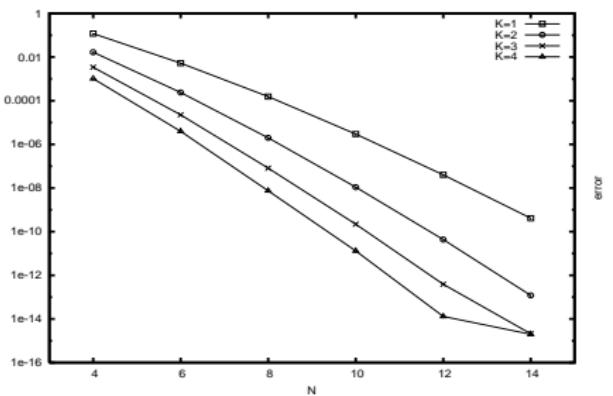
$$\partial_{xx} u_N(x_N^k) = \left(\sum_{p=0}^N D_{Np} \partial_x u_N(x_p^k) + \sum_{p=0}^N D_{Np} \partial_x u_N(x_p^{k+1}) \right) / \left(\frac{1}{2h_k} + \frac{1}{2h_{k+1}} \right)$$

$$\begin{aligned} \partial_{xx} u_N(x_N^k)(\omega_N^k + \omega_0^{k+1}) &= (\partial_x u_N, \psi_N^k)_{N,\Lambda^k} + (\partial_x u_N, \psi_N^{k+1})_{N,\Lambda^{k+1}} \\ &= -(\partial_x u_N, \partial_x \psi_N^k)_{N,\Lambda^k} + \partial_x u_N \psi_N^k|_{\partial \Omega_k} \\ &\quad - (u_N, \partial_x \psi_0^{k+1})_{N,\Lambda^{k+1}} + \partial_x u_N \psi_0^{k+1}|_{\partial \Omega_{k+1}} \end{aligned}$$

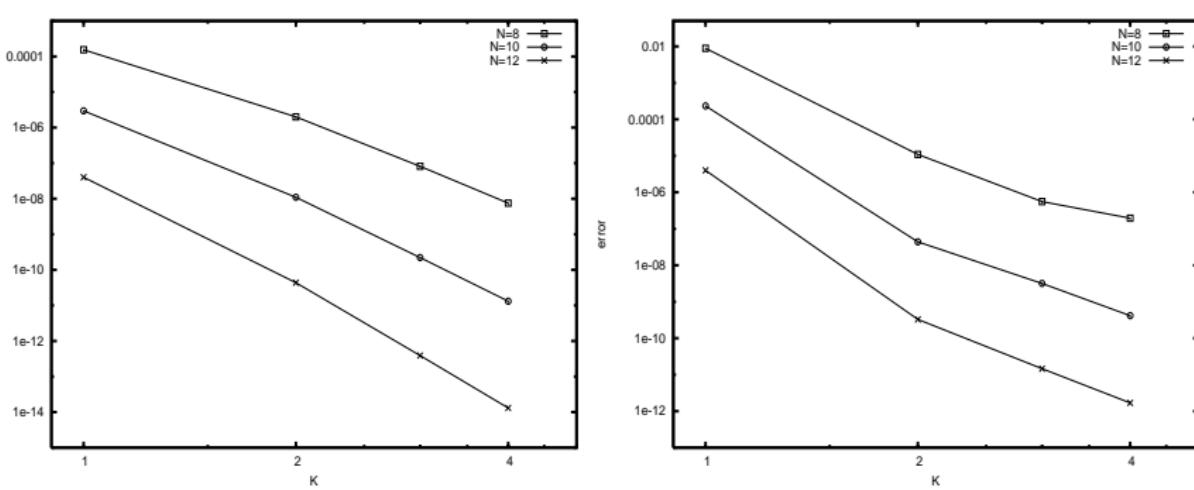
Three dimensional example

$$\mathbf{u}(x, y, t) = \pi \sin t \begin{pmatrix} \sin^2 \pi x \sin 2\pi y \sin 2\pi z, \\ \sin 2\pi x \sin^2 \pi y \sin 2\pi z, \\ -2 \sin 2\pi x \sin 2\pi y \sin^2 \pi z \end{pmatrix}. \quad (13)$$

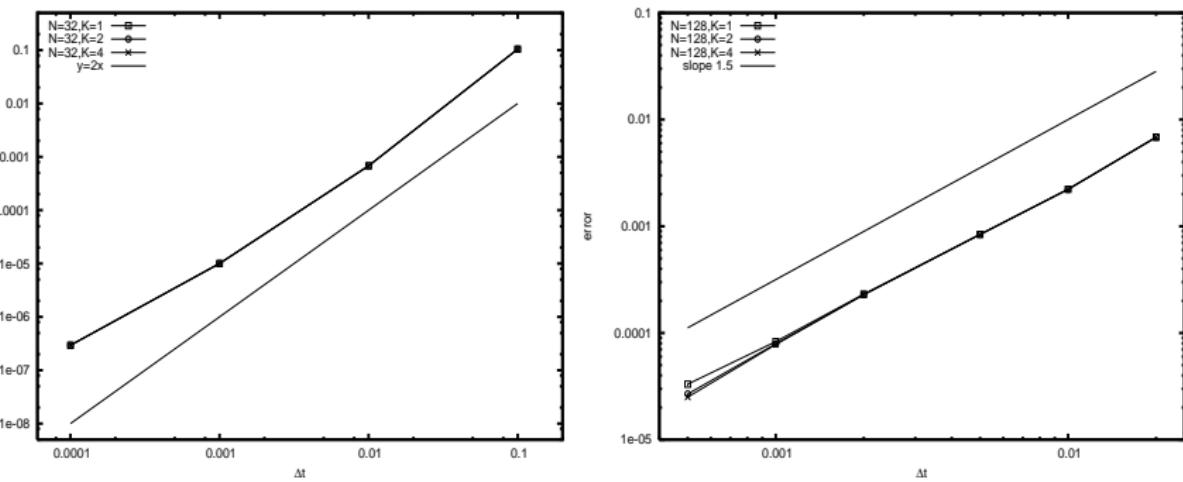
$$p(x, y, t) = \sin t \cos \pi x \cos \pi y \sin \pi y.$$



Velocity (left) and pressure (right) error in L^2 -norm as a function of N .



Velocity (left) and pressure (right) error in L^2 -norm as a function of K .

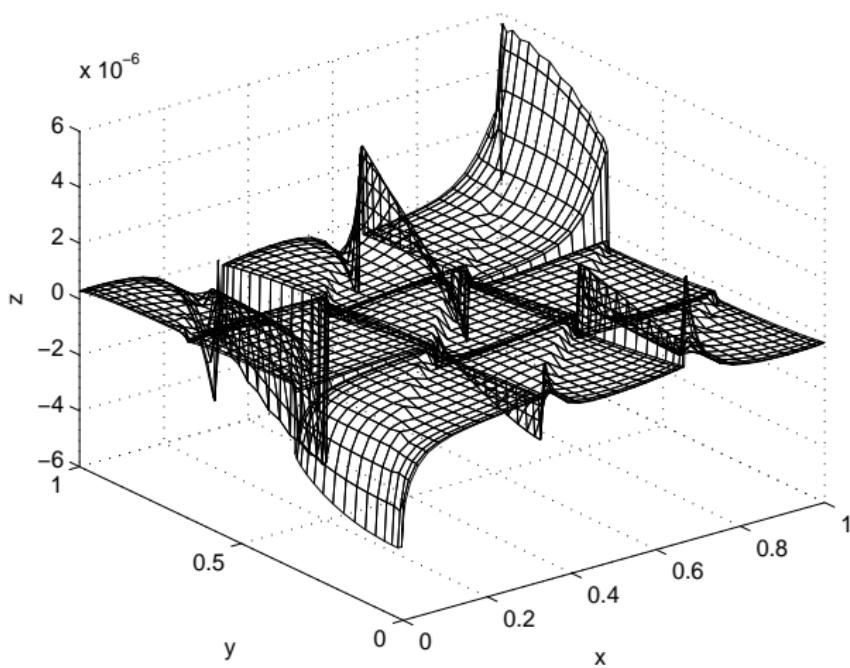


Velocity (left) and pressure (right) error in L^2 -norm as a function of Δt .

Parallel efficiencies with weak scaling

N	16	32	64	128
# procs	parallel efficiency	parallel efficiency	parallel efficiency	parallel efficiency
1	—	—	—	—
64	0.8101	0.8608	0.7498	0.8152
216	0.6729	0.8057	0.7307	0.7902
512	0.5819	0.7247	0.7037	0.7467
1000	0.5396	0.6929	0.6992	0.6749

Divergence of the solution with $N = 16, K = 3, \Delta t = 0.0001$ at $T = 1$.



Navier-Stokes equations with variable viscosity

$$\left\{ \begin{array}{l} \frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot (\nu(x, y, t) \nabla \mathbf{u}) + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = \mathbf{f}, \quad \text{in } \Omega \times (0, T], \\ \nabla \cdot \mathbf{u} = 0, \quad \text{in } \Omega \times [0, T], \\ \mathbf{u}|_{\partial\Omega} = \mathbf{0}, \quad \text{in } [0, T], \\ \mathbf{u}|_{t=0} = \mathbf{u}_0, \quad \text{in } \Omega, \end{array} \right. \quad (14)$$

where $\nu(x, y, t) > 0$ is the viscosity which can vary in time and in space.

- Velocity splitting:

$$\begin{aligned} & \frac{\mathbf{u}^{n+\frac{1}{2}} - \mathbf{u}^n}{\frac{1}{2}\Delta t} - \partial_x \left(\nu^{n+\frac{1}{2}} \partial_x \mathbf{u}^{n+\frac{1}{2}} \right) - \partial_y \left(\nu^{n+\frac{1}{2}} \partial_y \mathbf{u}^n \right) + \nabla p^{*,n+\frac{1}{2}} \\ &= \mathbf{f}^{n+\frac{1}{2}}, \mathbf{u}^{n+\frac{1}{2}}|_{x=\pm 1} = \mathbf{0}, \end{aligned} \tag{15}$$

$$\begin{aligned} & \frac{\mathbf{u}^{n+1} - \mathbf{u}^{n+\frac{1}{2}}}{\frac{1}{2}\Delta t} - \partial_x \left(\nu^{n+\frac{1}{2}} \partial_x \mathbf{u}^{n+\frac{1}{2}} \right) - \partial_y \left(\nu^{n+\frac{1}{2}} \partial_y \mathbf{u}^{n+1} \right) + \nabla p^{*,n+\frac{1}{2}} \\ &= \mathbf{f}^{n+\frac{1}{2}}, \mathbf{u}^{n+1}|_{y=\pm 1} = \mathbf{0}, \end{aligned}$$

where $\nu^{n+\frac{1}{2}} := \nu(x, y, t^{n+\frac{1}{2}})$.

- Pressure splitting:

$$\psi^{n+\frac{1}{2}} - \partial_{xx} \psi^{n+\frac{1}{2}} = -\frac{\nabla \cdot \mathbf{u}^{n+1}}{\Delta t}; \quad \partial_x \psi^{n+\frac{1}{2}}|_{x=\pm 1} = 0, \tag{16}$$

$$\phi^{n+\frac{1}{2}} - \partial_{yy} \phi^{n+\frac{1}{2}} = \psi^{n+\frac{1}{2}}; \quad \partial_y \phi^{n+\frac{1}{2}}|_{y=\pm 1} = 0;$$

$$p^{n+\frac{1}{2}} = p^{n-\frac{1}{2}} + \phi^{n+\frac{1}{2}} - \chi \nu \nabla \cdot \left(\frac{1}{2} (\mathbf{u}^{n+1} + \mathbf{u}^n) \right). \tag{17}$$

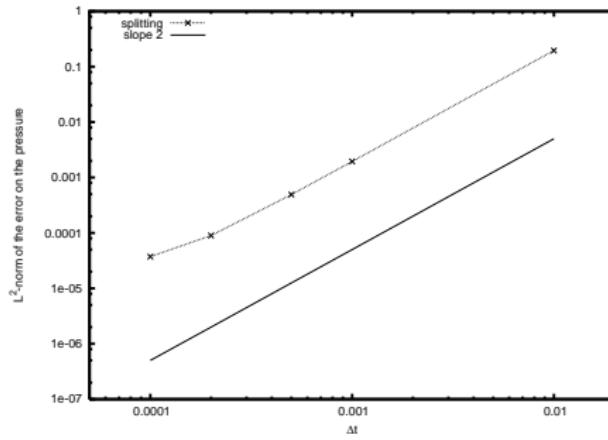
The solution with $\chi = 0$ satisfies the following estimate for all $T \geq 0$:

$$\begin{aligned} & \| \mathbf{u} \|_{L^\infty(0, T; L^2)}^2 + \frac{1}{2} \| \sqrt{\nu} \nabla \mathbf{u} \|_{L^2(0, T; L^2)}^2 + \Delta t \| p \|_{L^2(-\frac{\Delta t}{2}, T - \frac{\Delta t}{2}; A)} \\ & \leq \| \mathbf{u}_0 \|_{L^2}^2 + \Delta t^2 \| p_0 \|_A^2 + \frac{1}{2} \Delta t \| \sqrt{\nu} \nabla \mathbf{u}_0 \|_{L^2}^2. \end{aligned} \quad (18)$$

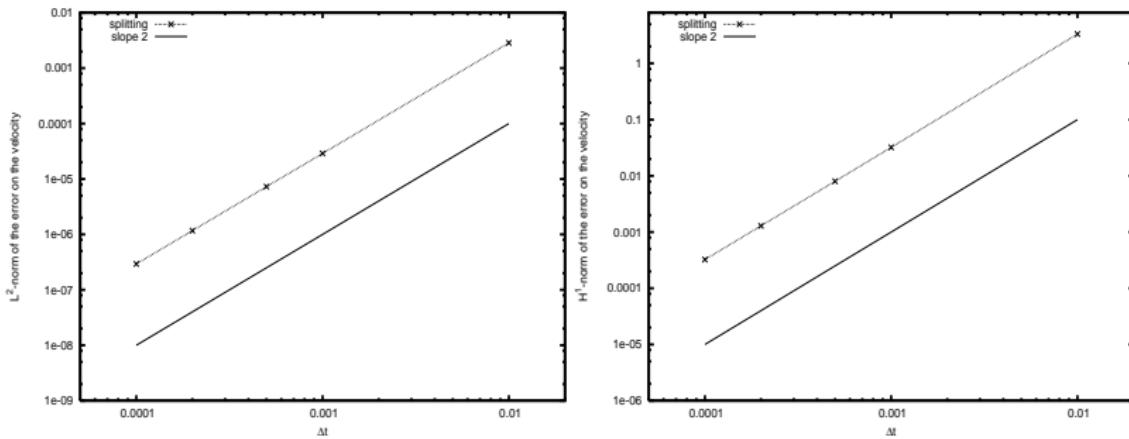
$$\mathbf{u}(x, y, t) = \pi \sin t (\sin 2\pi y \sin^2 \pi x, -\sin 2\pi x \sin^2 \pi y),$$

$$p(x, y, t) = \sin t \cos \pi x \sin \pi y,$$

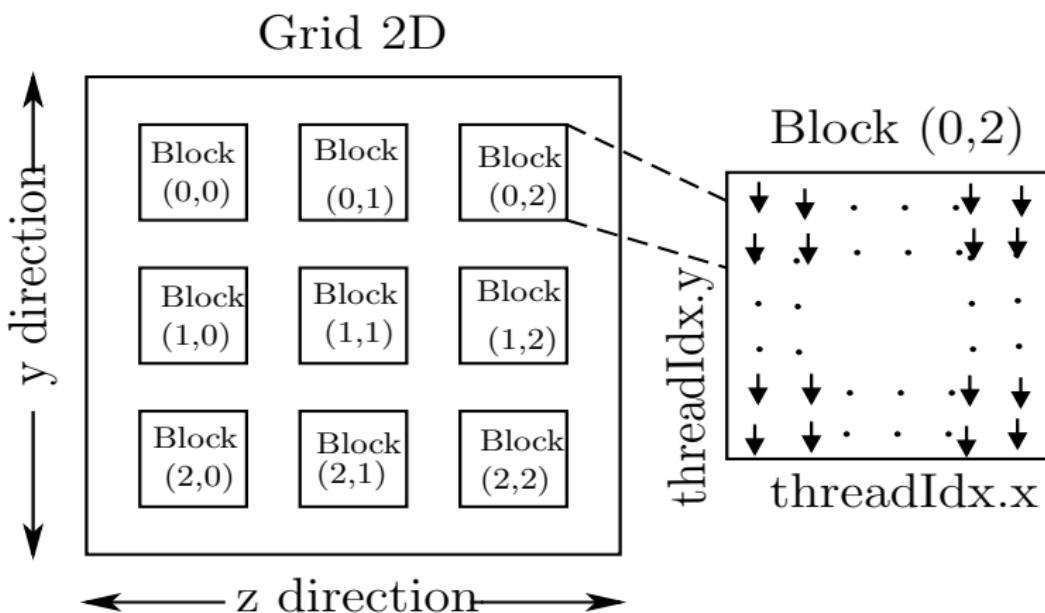
$$\nu(x, y, t) = (\sin^2 t + 1)(x + 2)(y + 2).$$



L^2 -norm error on the pressure at $T = 1$.



L^2 -norm (left) and H^1 -norm (right) error on the velocity at $T = 1$.



```
int nx = blockDim.x * blockIdx.x + threadIdx.x;
int ny = blockDim.y * blockIdx.y + threadIdx.y;
```

CUDA threads organization for each direction solver.

Speedup

N	8	16	32	64	128	256	512	1024	2048	4096
2D PE	—	—	—	3	5	10	20	29	32	31
3D PE	—	4	15	47	56	59				
2D NSE	—	—	—	3	6	9	14	21	25	

without using CUBLAS and LAPACK

N	8	16	32	64	128	256	512	1024	2048	4096
2D PE	—	—	—	—	4	7	15	24	71	98
3D PE	—	—	13	43	60	120				

● Summary

- An efficient parallel algorithm for the time dependent incompressible Navier-Stokes equations is developed.
- We achieve about 30 times speedup for the Navier-Stokes Equation by spectral method based on GPU.

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● Future work

- Treat multiphase flows and/or complex fluids for which the Navier-Stokes solver plays an important role.
- Treat complex domain and turbulence flow.

Thank You