

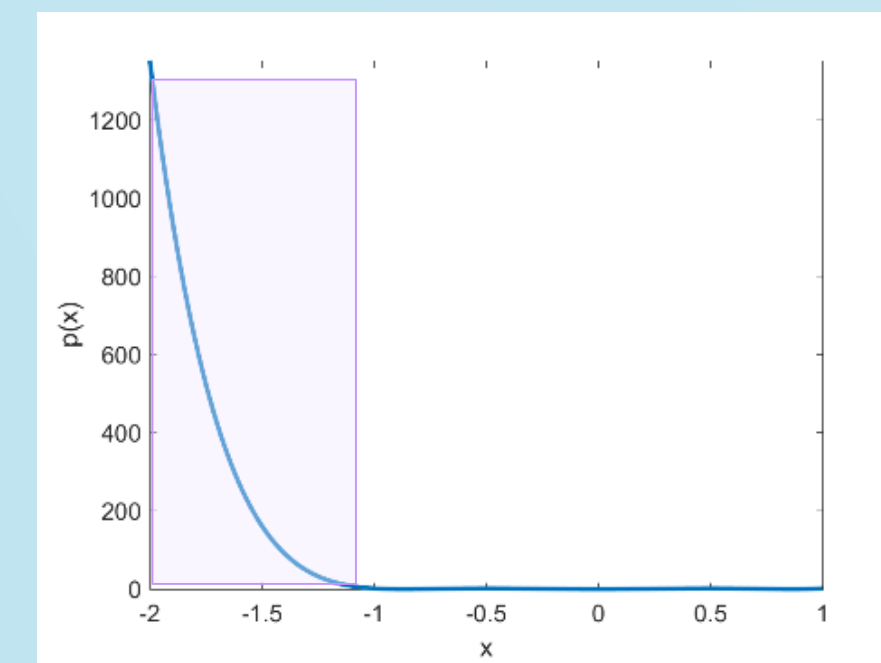
FASTMath Team Members: Chao Yang, Roel Van Beeumen, Osni Marques (LBNL)

The FASTMath eigensolver team develops efficient algorithms for solving large-scale eigenvalue problems arising from a number of SciDAC applications. These algorithms exploit special structures of the application problems and use compact representations of operators and eigenfunctions. A variety of techniques are used in the implementation of these algorithms to ensure eigensolvers are scalable on DOE leadership class high performance computers.

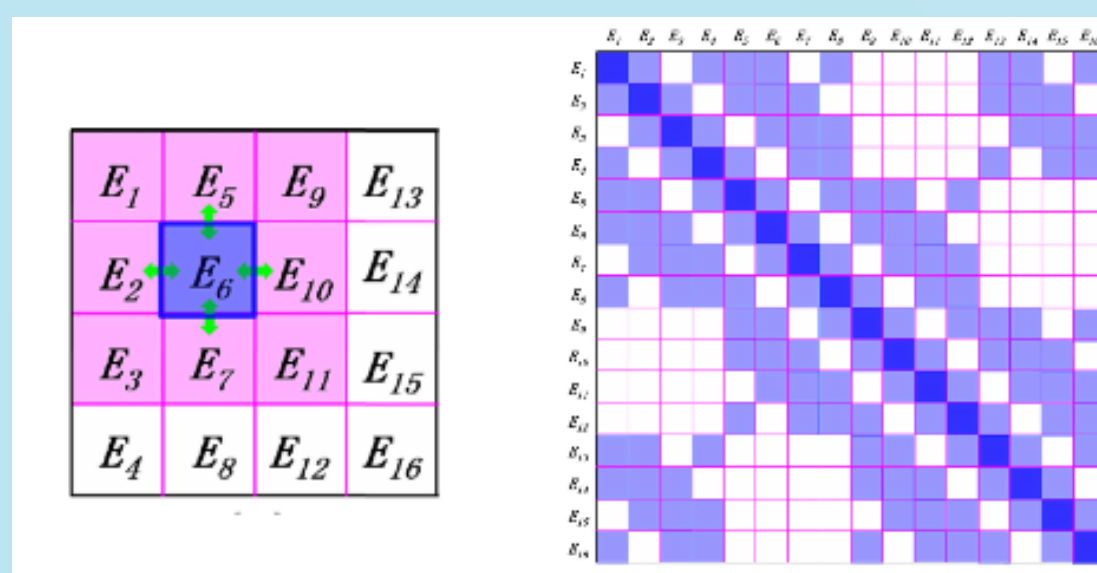
DFT electronic structure calculations

Chebyshev polynomial filtering

- Amplify low end of the spectrum
- Only requires sparse MATVEC
- Use complementary subspace technique to reduce the Rayleigh-Ritz calculation cost
- Implemented in DGDFT

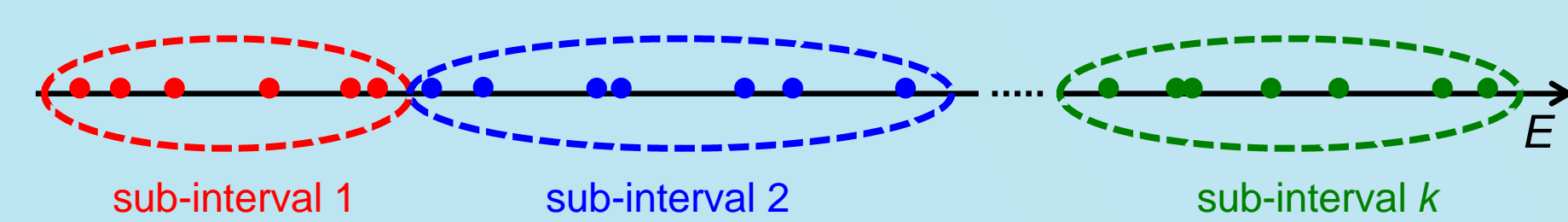


system	# of atoms	Matrix size	# of cores (in sub)	CheFSI (subspace)
Electrolyte3 D	8,586 (28,808)	343,440	34,560 (3,456)	34 (19)
SiDiamond3 D	8,000 (32,000)	320,000	34,560 (3,456)	40 (24)
Graphene2 D	11,520 (23,040)	230,400	27,648 (4,608)	35 (27)
CuFCC3D	4,000 (44,000)	140,000	30,000 (3,000)	75 (46)
LiBCC3D	27,648 (82,944)	1,382,400	38,880 (12,960)	180 (165)



Spectrum slicing

- Motivation: Reduce Rayleigh-Ritz calculation cost for the projected problem, increase concurrency
- Strategy: Divide the spectrum into subintervals and compute eigenvalues within each interval simultaneously

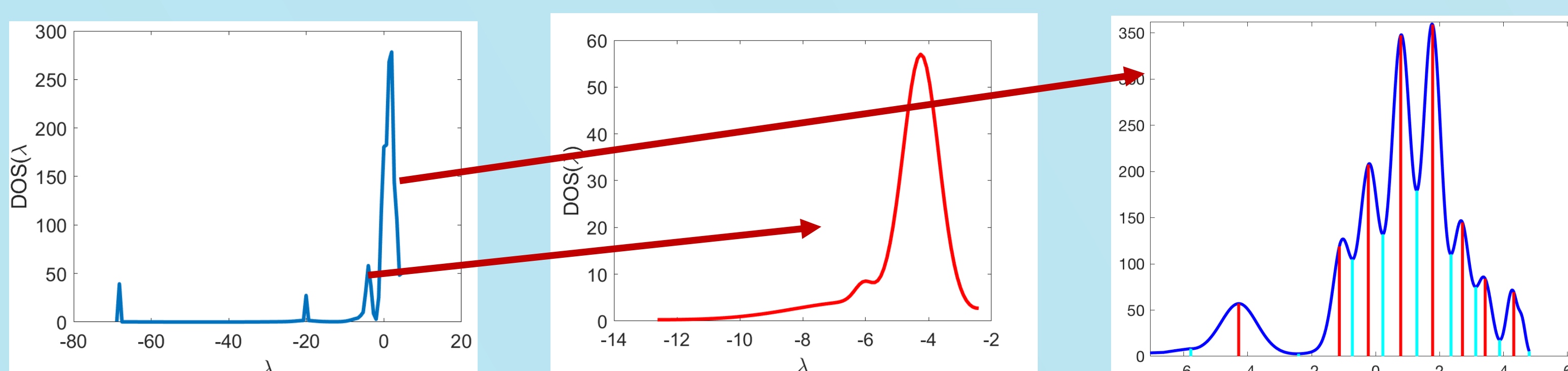


- How to split the spectrum (identify eigenvalue clusters)

- Multi-resolution estimate distribution of eigenvalues (L. Lin, Y. Saad, C. Yang SIREV, 2016) by Lanczos
- Apply K-means clustering to previous eigenvalue approximations

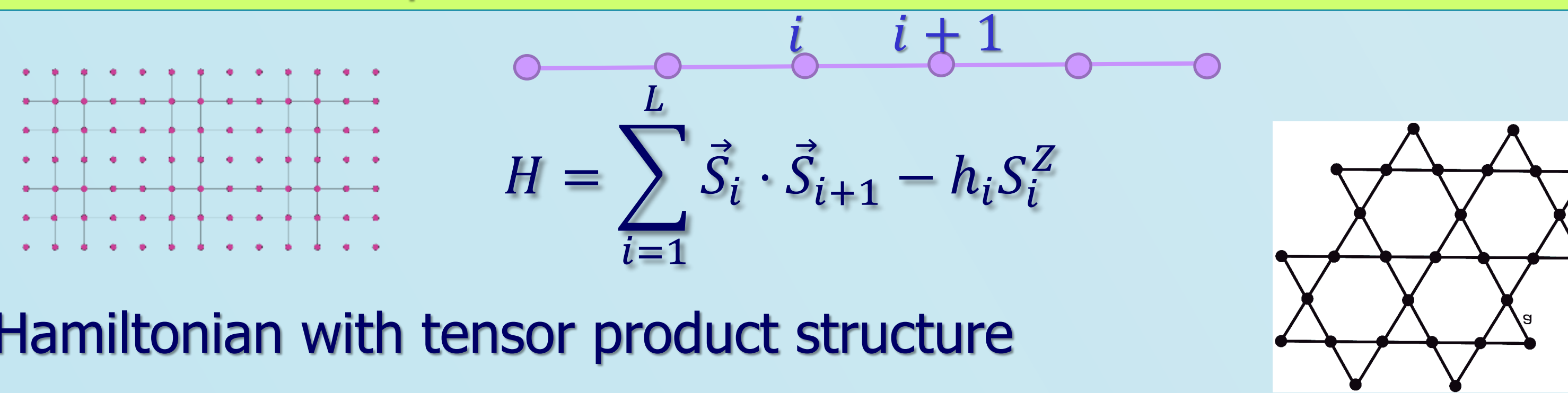
- Interior eigenvalue solver

- Bandpass polynomial filter (Saad et al 2017)
- Shift-invert subspace iteration



Tensor Eigenvalue Problem

Finite dimensional spin model



$$H = \sum_{i=1}^L \vec{S}_i \cdot \vec{S}_{i+1} - h_i S_i^z$$

- Hamiltonian with tensor product structure

$$H = [\sum_{i=1}^L I \otimes \dots \otimes A_{i,i+1} \otimes I \dots] + D$$

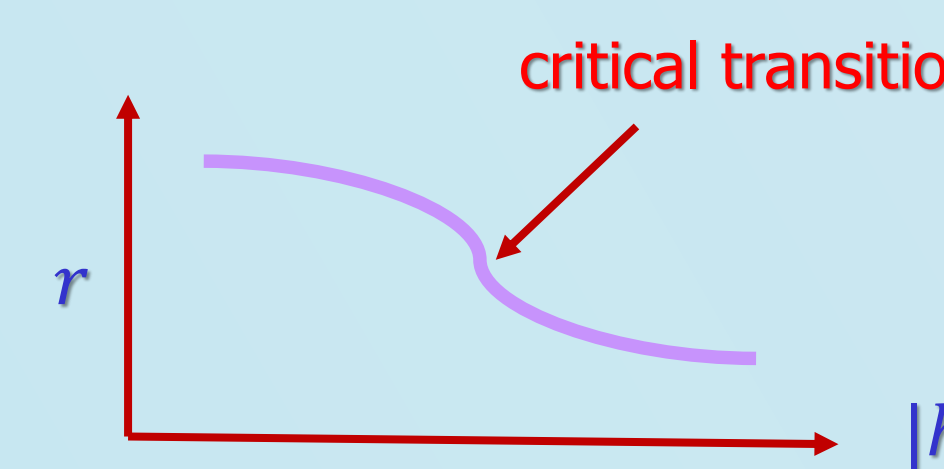
- Challenge: compute many eigenvalues many times for different realizations (D)

Quantity of interest: spectral gap ratio:

$$r^n \equiv \frac{\min(\delta^n, \delta^{n+1})}{\max(\delta^n, \delta^{n+1})}$$

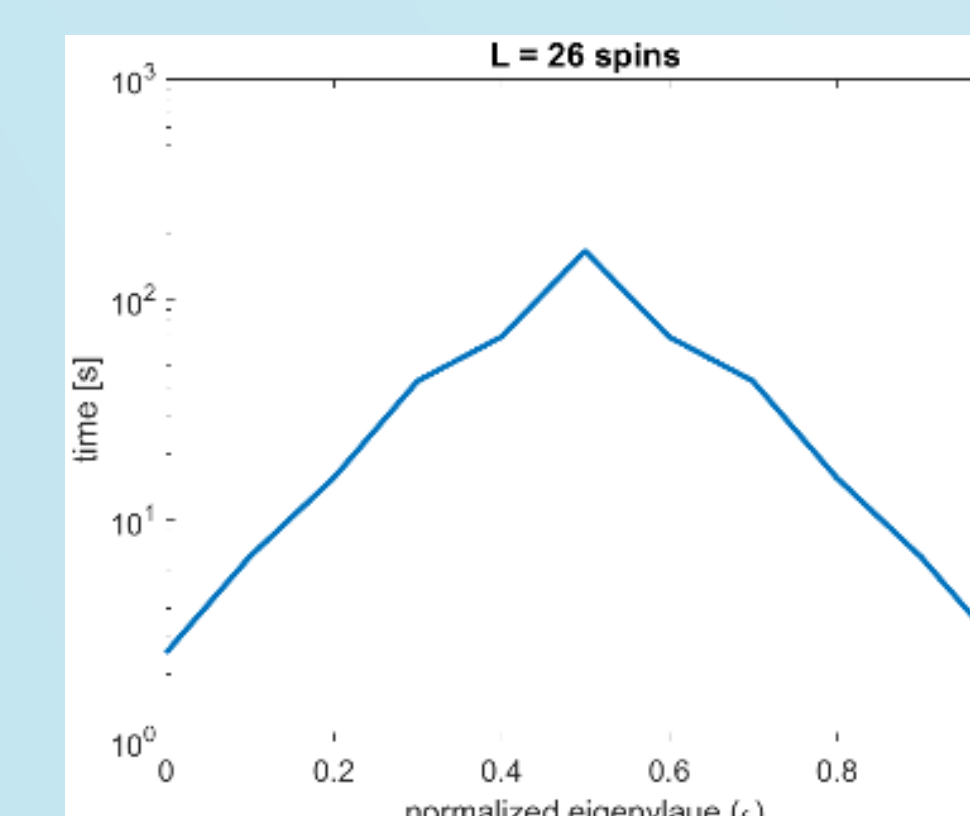
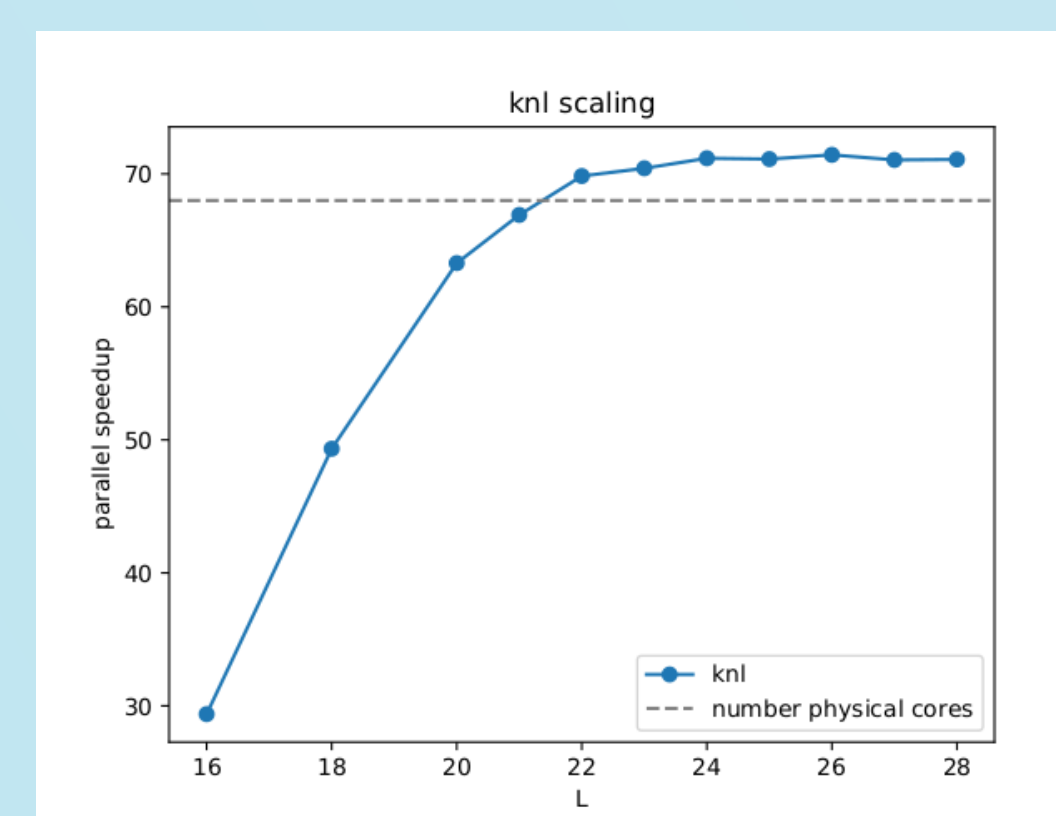
$$\delta^n \equiv E_n - E_{n-1}$$

$$r = \langle r^n \rangle_j$$



- Previous approach (shift-invert Lanczos) has large memory footprint and poor scalability
- New iterative matrix-free solvers has excellent on-node performance on Cori KNL

- LOBPCG applied to $(H - \sigma I)^2$
- Block synchronous PCG preconditioner



Infinite dimensional translational invariant spin model

$$H = J \sum_{i=-\infty}^{\infty} \vec{S}_i \cdot \vec{S}_{i+1}$$

- Tensor ring representation (approximation) of the eigenvector

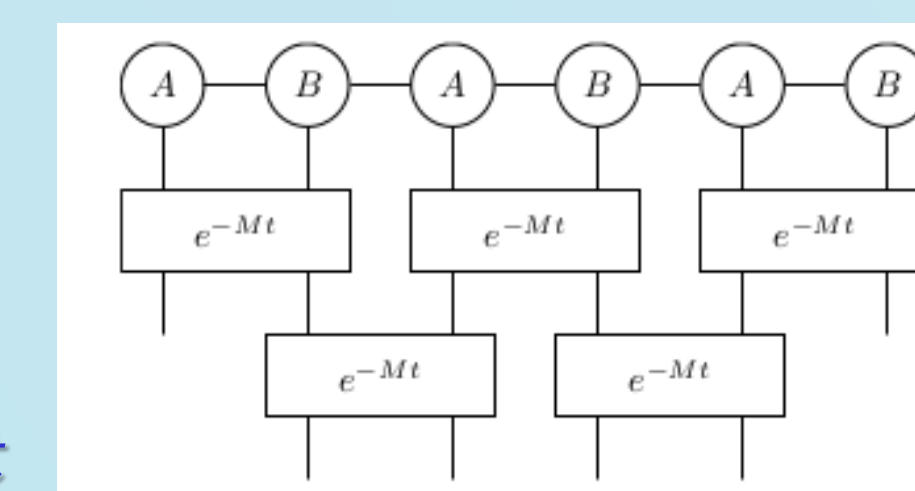
$$x(\dots, i_{-1}, i_0, i_1, \dots) \approx \text{Trace} \left[\prod_{k=-\infty}^{\infty} X(i_k) \right]$$

$$x = \dots - \text{X} - \text{X} - \text{X} - \text{X} - \text{X} - \dots$$

- Apply a flexible power method to e^{-Ht}

- Use Trotter splitting to approximate e^{-Ht}

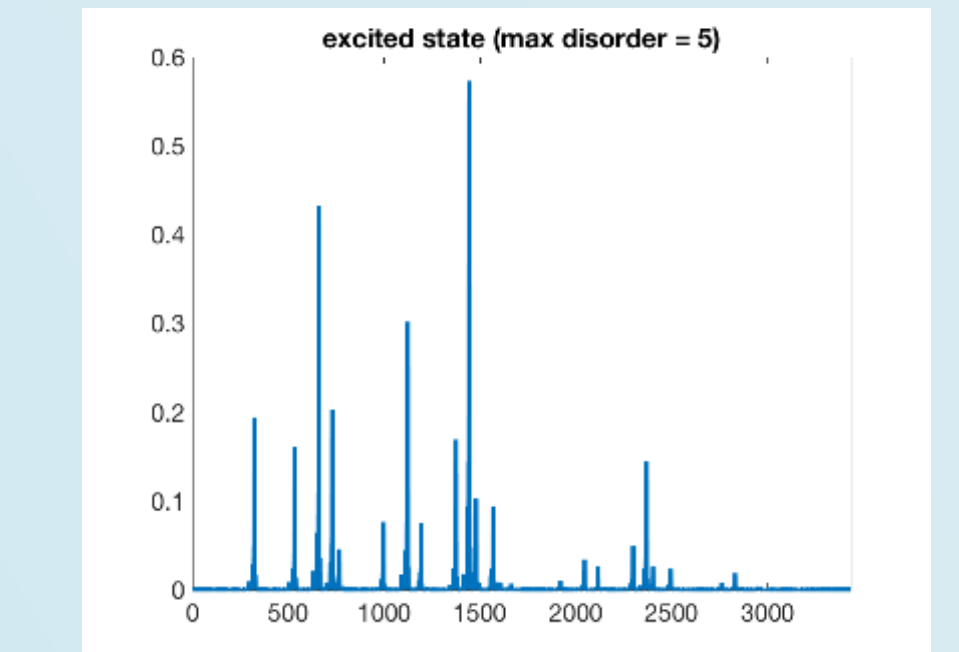
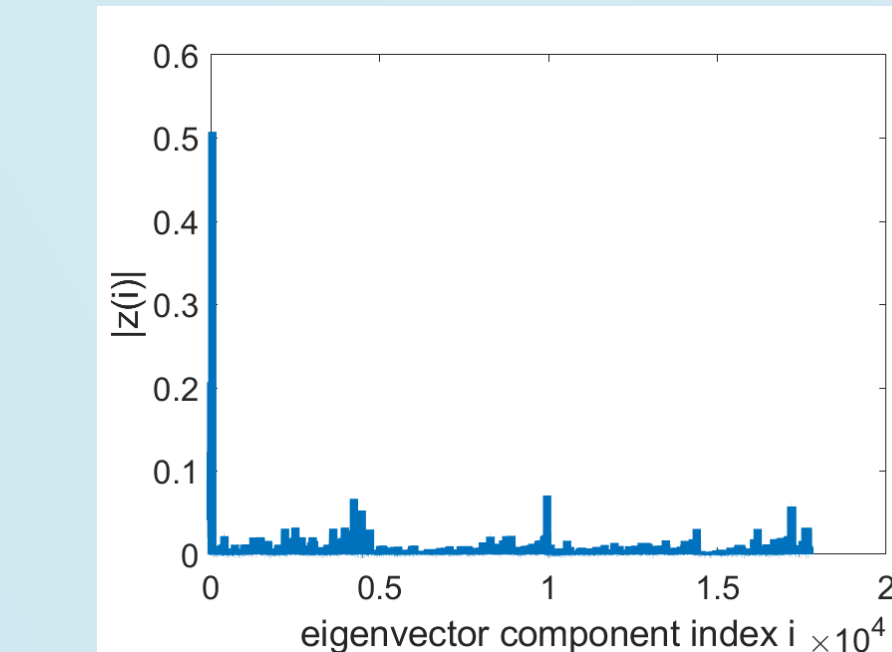
- Separate the even/odd terms in $\prod_{k=-\infty}^{\infty} e^{-H_k t}$



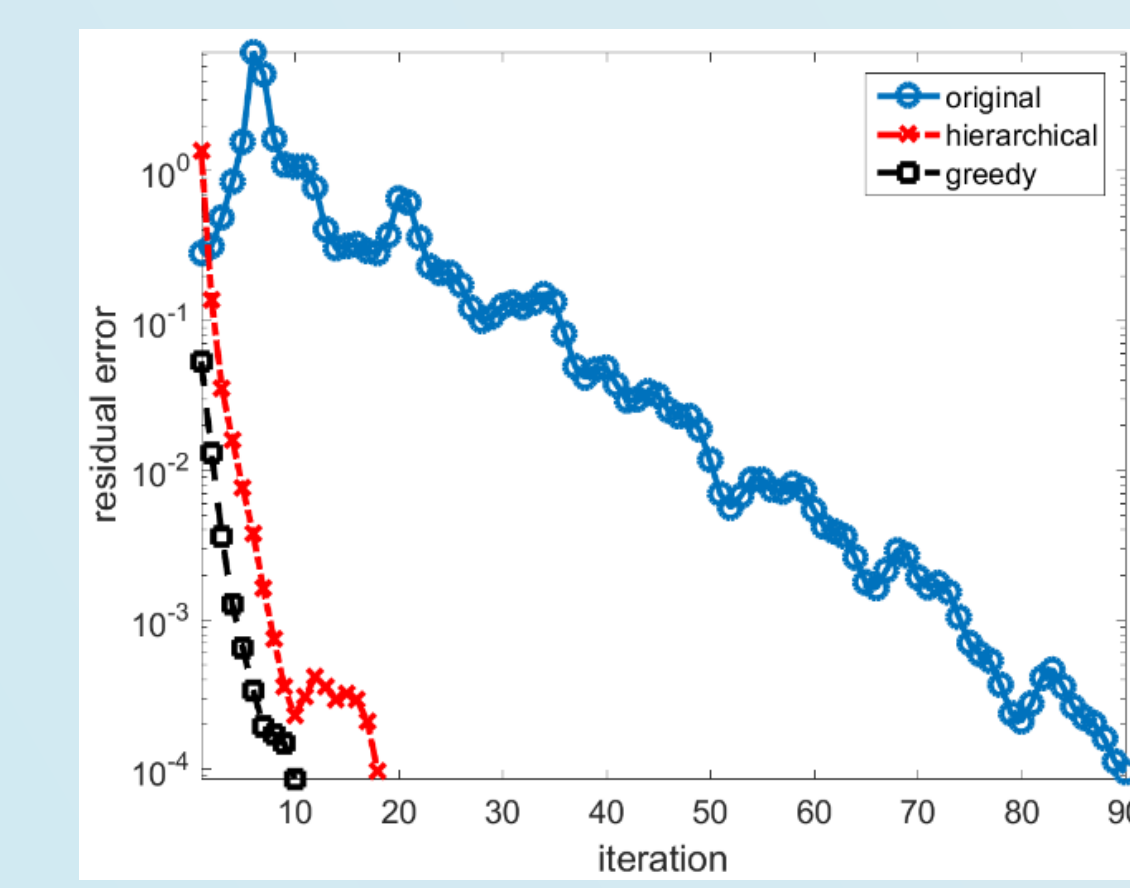
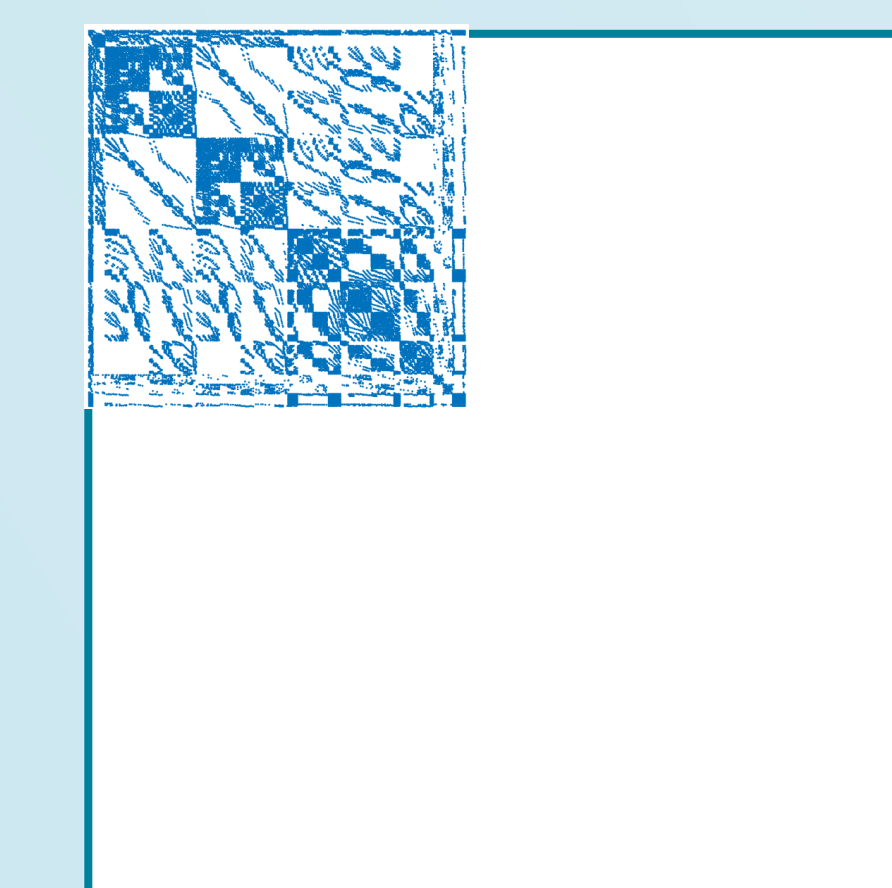
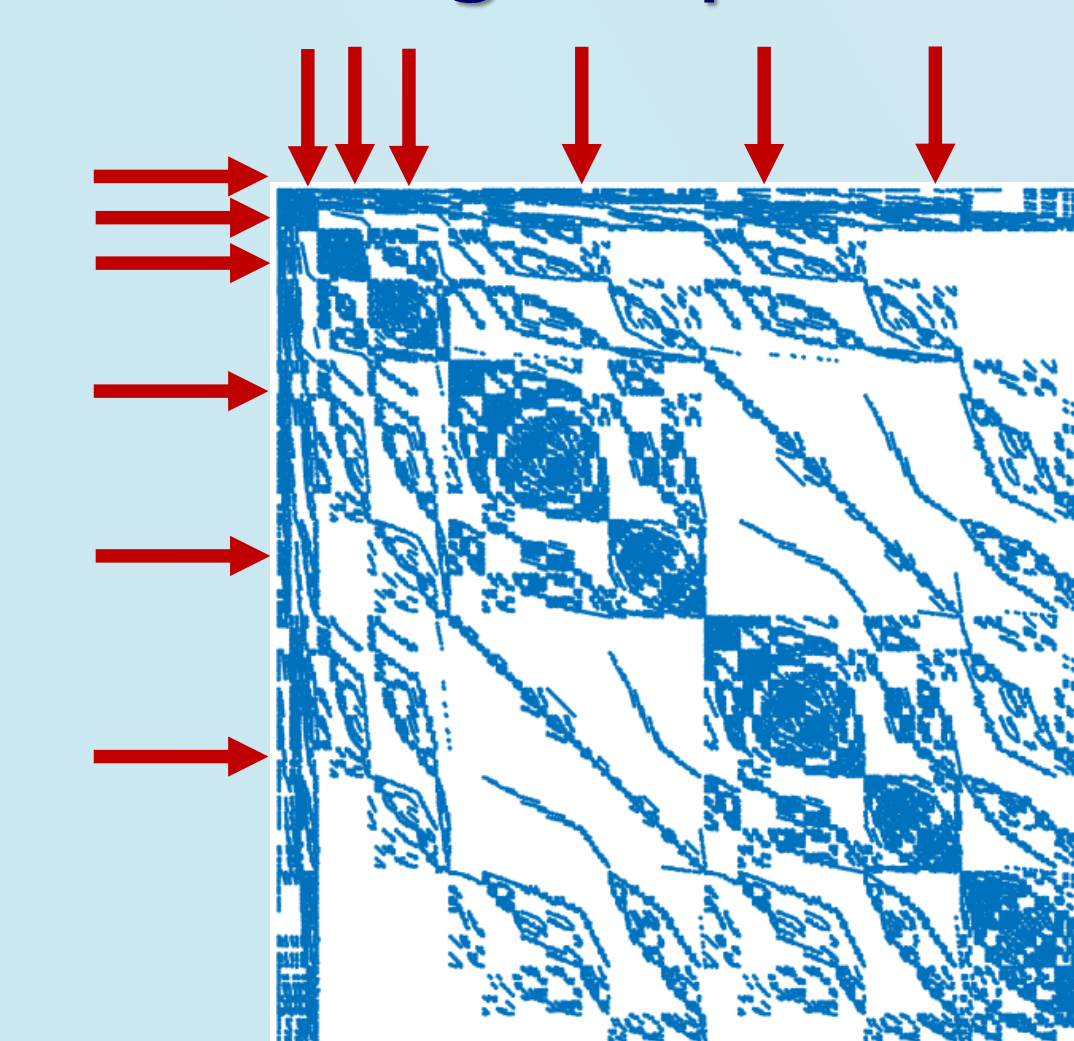
More Information: <http://www.fastmath-scidac.org> or contact Chao Yang, LBNL, CYang@lbl.gov

Greedy Algorithm for Localized Eigenvectors

- Eigenvectors of many large-scale eigenvalue problems exhibit localization properties (e.g. spin models with disorder, Anderson localization, configuration interaction models for molecules and nuclei)

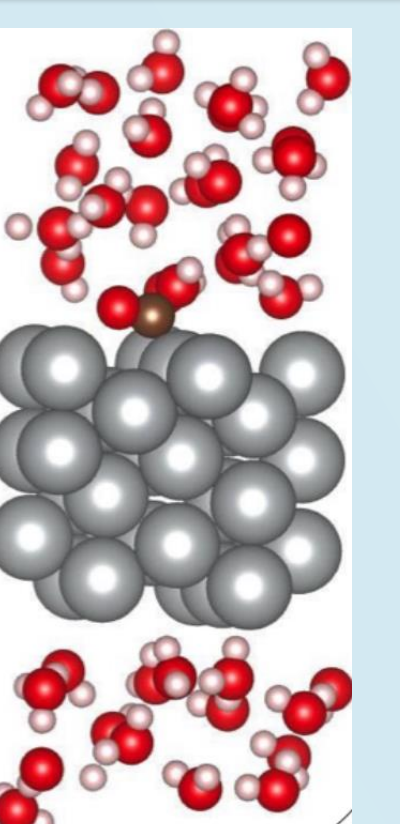


- Select "important" rows and column of the matrix to be diagonalized and solve a much smaller eigenvalue problem. The solution can be used to construct a good initial guess for the original problem if necessary.



Application List

- Electronic structure of catalytic materials (BES)
- Quantum materials (BES)
- NUCLEI (NP)
- C2SEPEM (CSM center)
- SPEC (CCS center)
- EFRIC (BES)
- NWChemEX (ECP)



References

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- R. Huang, J. Sun, C. Yang, "Recursive integral method with Cayley transformation", *Numerical Linear Algebra with Applications*, July 10, 2018, 25:1-12
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