

# Multiple Time Stepping

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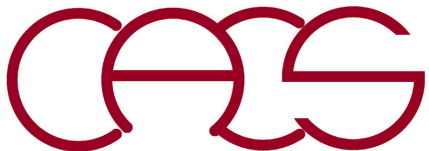
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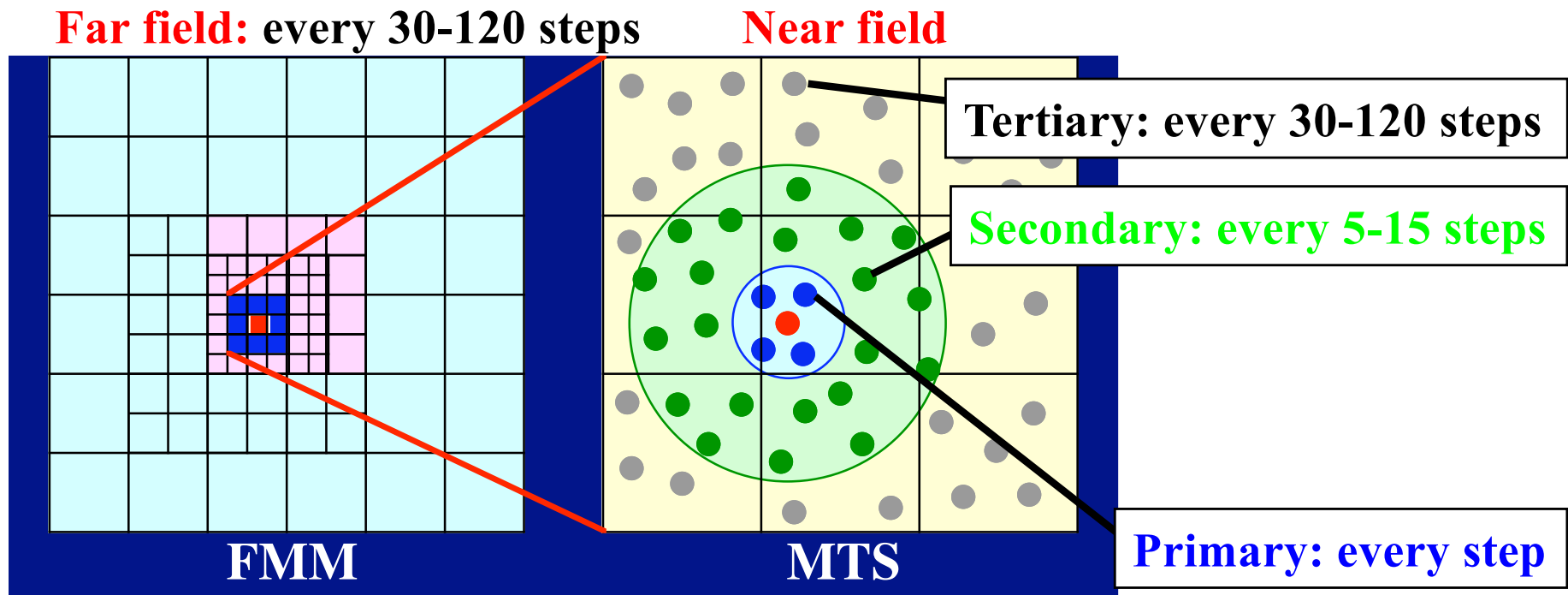
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**Objectives: Space-time multiresolution algorithms**  
> Tree codes: fast multipole method  
> Multiple time stepping



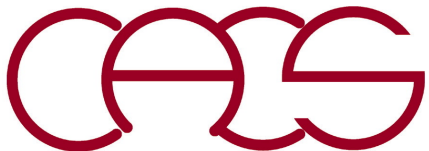
# Temporal Locality: Multiple Time Stepping

- Different force-update schedules for different force components
  - i) Reduced computation
  - ii) Enhanced data locality & parallel efficiency



A. Nakano *et al.*, *Comput. Phys. Commun.* **83**, 197 ('94)

<https://aiichironakano.github.io/cs653/Nakano-MRMD-CPC94.pdf>



# Loop Invariant for Long-time Stability

## Reversible symplectic integrator via split-operator method

$$\Gamma(t + n\Delta t) = e^{iL_{\text{long}}n\Delta t/2} \left( e^{iL_{\text{short}}\Delta t} \right)^n e^{iL_{\text{long}}n\Delta t/2} \Gamma(t)$$

SYMPLECTIC-MTS(positions  $\mathbf{r}^N$ , velocities  $\mathbf{v}^N$ )

initialize long-range accelerations,  $\mathbf{a}_{\text{long}}^N(\mathbf{r}^N)$

**for** outer\_step  $\leftarrow$  1 **to** Max\_outer

$$\mathbf{v}^N \leftarrow \mathbf{v}^N + \mathbf{a}_{\text{long}}^N \times \text{Max\_inner} \times \Delta t / 2$$

initialize short-range

accelerations,  $\mathbf{a}_{\text{short}}^N(\mathbf{r}^N)$

**for** inner\_step  $\leftarrow$  1 **to** Max\_inner

$$\mathbf{v}^N \leftarrow \mathbf{v}^N + \mathbf{a}_{\text{short}}^N \Delta t / 2$$

$$\mathbf{r}^N \leftarrow \mathbf{r}^N + \mathbf{v}^N \Delta t$$

update  $\mathbf{a}_{\text{short}}^N(\mathbf{r}^N)$

$$\mathbf{v}^N \leftarrow \mathbf{v}^N + \mathbf{a}_{\text{short}}^N \Delta t / 2$$

update  $\mathbf{a}_{\text{long}}^N(\mathbf{r}^N)$

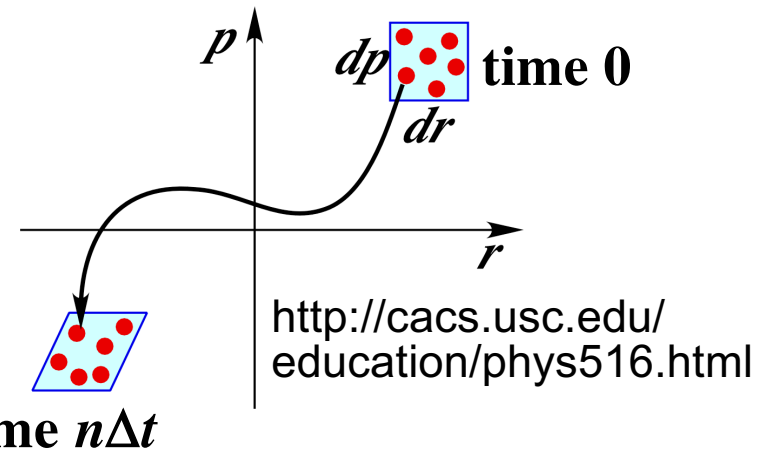
$$\mathbf{v}^N \leftarrow \mathbf{v}^N + \mathbf{a}_{\text{long}}^N \times \text{Max\_inner} \times \Delta t / 2$$

Phase-space volume is a  
simulation-loop invariant



Long-time stability

$$\frac{\partial(p_{n\Delta t}^N, r_{n\Delta t}^N)^T}{\partial(p_0^N, r_0^N)} \begin{pmatrix} 0 & \mathbf{I} \\ -\mathbf{I} & 0 \end{pmatrix} \frac{\partial(p_{n\Delta t}^N, r_{n\Delta t}^N)}{\partial(p_0^N, r_0^N)} = \begin{pmatrix} 0 & \mathbf{I} \\ -\mathbf{I} & 0 \end{pmatrix}$$

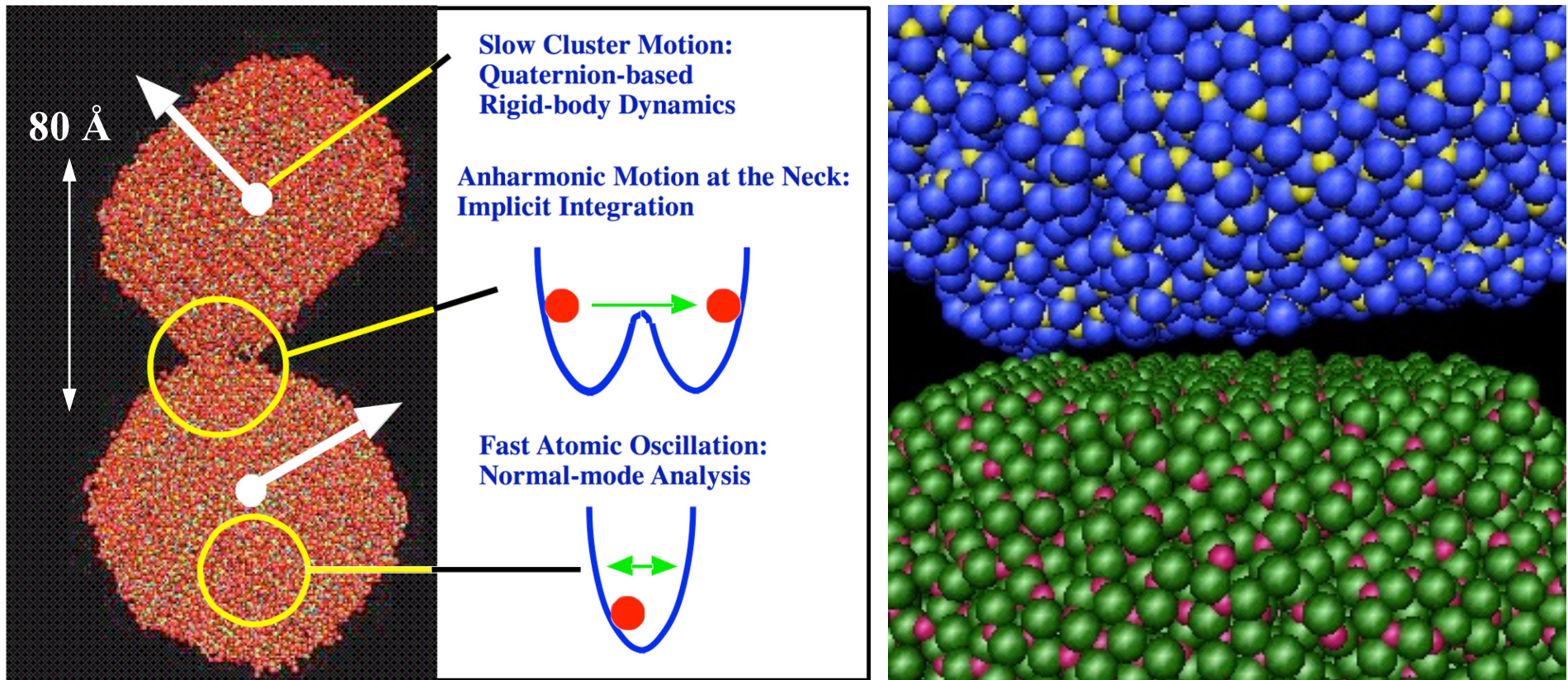


M. Tuckerman, B.J. Berne & G.J. Martyna, *J. Chem. Phys.* **97**, 1990 ('92)

<https://aiichironakano.github.io/cs653/Tuckerman-RESPA-JCP92.pdf>

# Clustering-based Hierarchical Dynamics

$10^{-6}$  sec simulation requires  $10^9$  iterations ( $\Delta t = 10^{-15}$  sec):  
1,000-fold increase of  $\Delta t$ ?

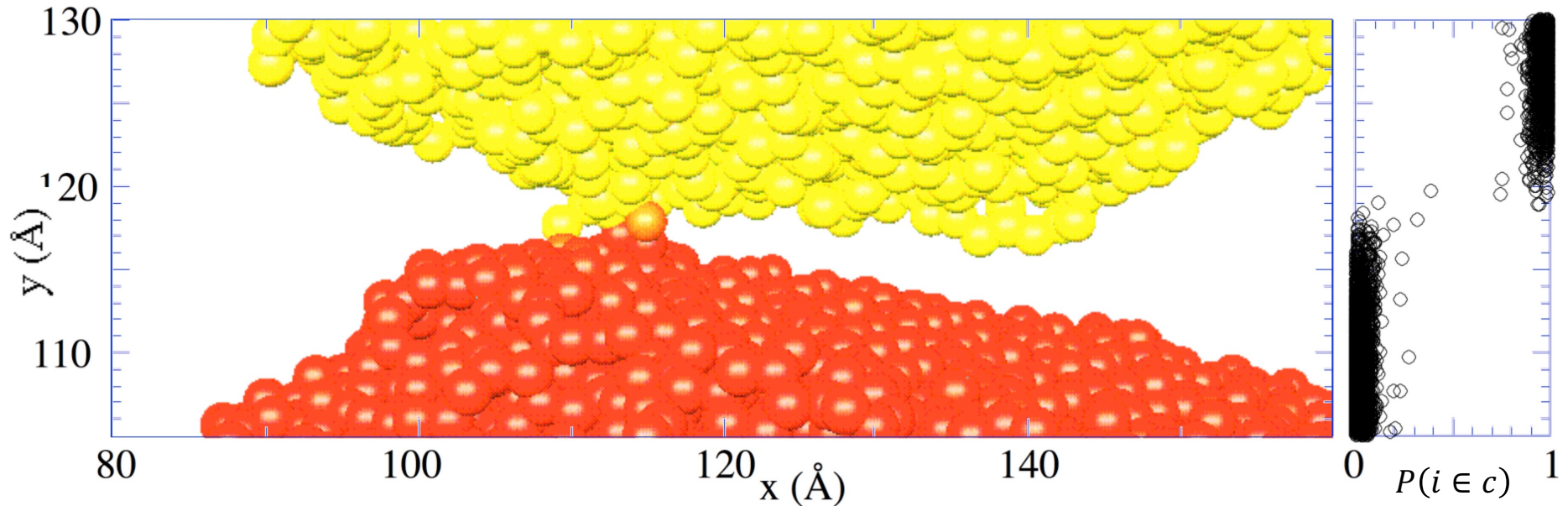


**Rigid-body/implicit-integration/normal-mode approach achieves 28-fold speedup over a conventional MD**

$$m_i \frac{d^2 \mathbf{z}_i}{dt^2} = \mathbf{F}_i(\{\mathbf{z}_i + \mathbf{r}_i^{\text{RigidBody}}\}) - \mathbf{F}_i(\{\mathbf{r}_i^{\text{RigidBody}}\}) + \frac{\partial^2 V}{\partial \mathbf{r}_{\min,i}^2} (\mathbf{r}_i^{\text{NormalMode}} - \mathbf{r}_{\min,i})$$

# Fuzzy Clustering Facilitates Seamless Integration of Hierarchical Abstraction

Fractional membership function:  $P(i \in c)$



Clustering based on chemical cohesion,  $v_{ij}$   
[cf. fuzzy c-means algorithm, Bezdek]

$$E_c(i) = \frac{1}{2} \sum_{j(\neq i)} P(j \in c) v_{ij} (|\vec{r}_i - \vec{r}_j|)$$

A. Nakano, *Comput. Phys. Commun.* **105**, 139 ('97)

<https://aiichironakano.github.io/cs653/Nakano-fuzzy-CPC97.pdf>

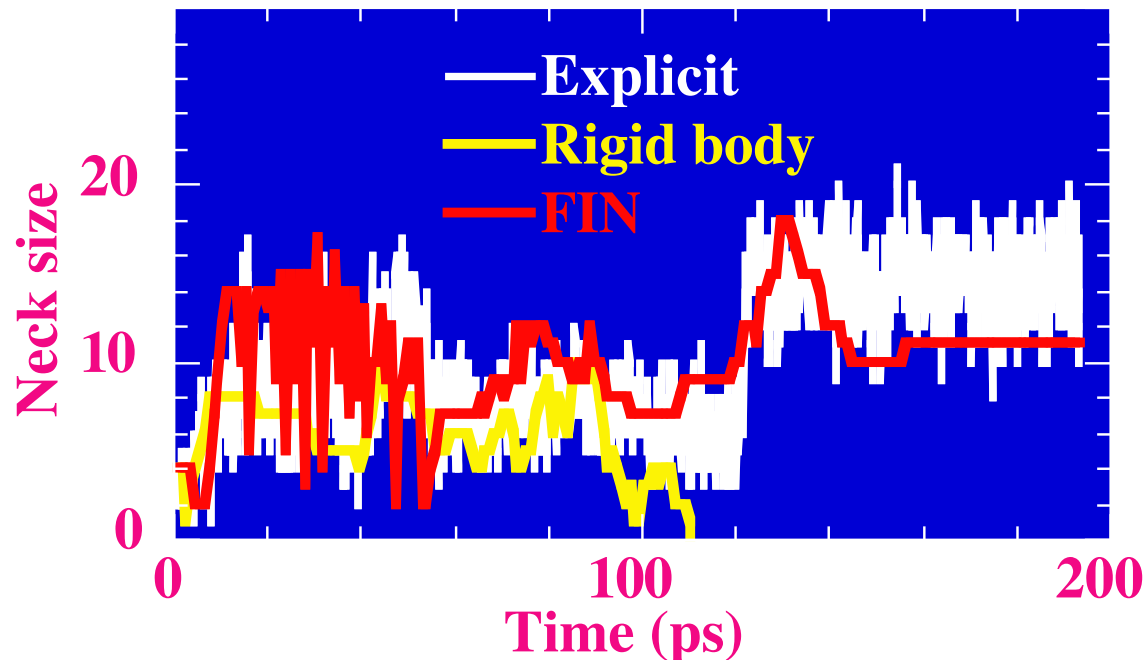
# Fuzzy Clustering Improves the Numerical Accuracy of Hierarchical Dynamics

## Maximum entropy principle

**Constrained maximization:**  $S_i = -\sum_c P(i \in c) \log P(i \in c)$   
 $\sum_c P(i \in c) = 1; \sum_c E_c(i) P(i \in c) = \text{const.}$

$$P(i \in c) = \exp[-E_c(i)/k_B T] / \sum_{c'} \exp[-E_{c'}(i)/k_B T]$$

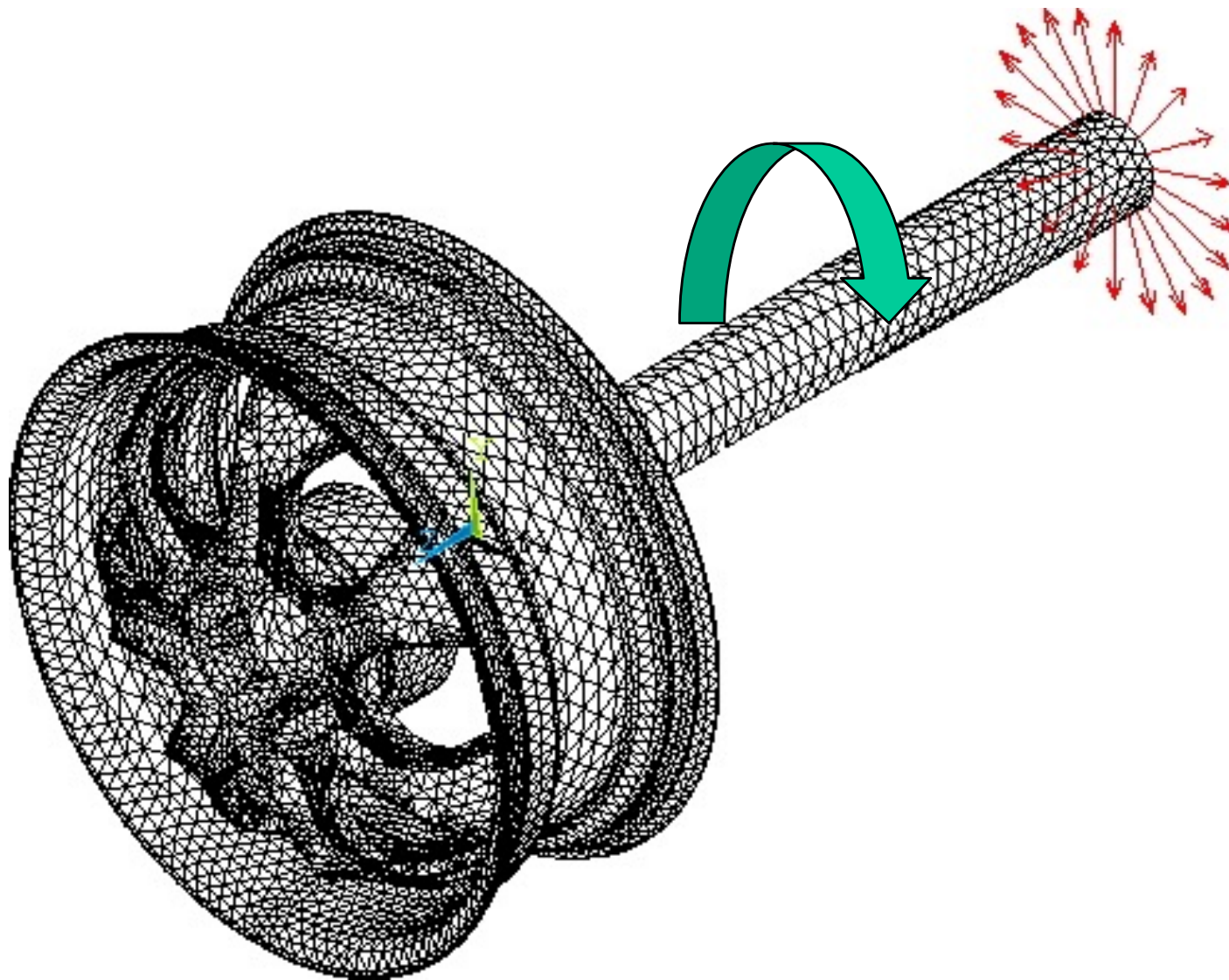
**Fixed-point iteration to determine  $P$**



# Lesson

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Use the right representation at each length/time scale



# Multiscale MD/QD/FD Simulation

- Hybrid atoms (molecular dynamics, MD)-electrons (quantum dynamics, QD)-electromagnetic field (field dynamics, FD) simulations
- Multiple time-scales: atoms,  $\Delta t_{\text{MD}}$  ( $10^{-15}$  s) > electrons,  $\Delta t_{\text{QD}}$  ( $10^{-18}$  s) > electromagnetic field ( $e^2/\hbar c \times \Delta t_{\text{QD}} = \Delta t_{\text{QD}}/136$ )
- Split-operator formulation:
$$\exp\left(\frac{iL_{\text{MD}}\Delta t_{\text{MD}}}{2}\right) \times \left[ \exp\left(\frac{iH_{\text{QD}}\Delta t_{\text{QD}}}{2}\right) \exp(iL_{\text{FD}}\Delta t_{\text{FD}})^{N_{\text{FD}}} \exp\left(\frac{iH_{\text{QD}}\Delta t_{\text{QD}}}{2}\right) \right]^{N_{\text{QD}}} \times \exp\left(\frac{iL_{\text{MD}}\Delta t_{\text{MD}}}{2}\right)$$
- Divide-&-conquer Maxwell-Ehrenfest-surface hopping (DC-MESH) code implemented on heterogeneous CPU (central processing unit)-GPU (graphics processing unit) parallel computers



# What We Have Learned So Far

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- **Molecular dynamics (MD)** represents the dynamic, irregular dwarf (*i.e.*, interaction among spatially-distributed entities).
- **Data locality** (*e.g.*, finite interaction range) is essential to achieve high scalability, which in turn should be expressed using appropriate data structures (*e.g.*, linked-list cells).
- **If there is no obvious locality, consider divide-conquer-“recombine** (*e.g.*, interactive cells in fast multipole method)” —multiresolution in space.
- **Different subtasks may require different update schedules; consider divide-&-conquer or multiresolution in time.**
- Q:** Any spatiotemporal multiresolution in “your” application?  
Any interesting papers?
- Tip:** Learn a new concept by applying it to what you know well.