

Evolving Algebraic Multigrid Methods Using Grammar-Guided Genetic Programming

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Background

- Designing an efficient multigrid method is non-trivial.
- The selection of algorithmic components plays a crucial role in determining its efficiency.
- Many existing efforts leverage AI to optimise individual components, such as:
 - Learning optimal multigrid smoothers via neural networks (Huang et al., 2023).
 - Learning optimal prolongation operators using GNN (Luz et al., ICML 2020).
 - Optimising coarsening schemes using reinforcement learning (Taghibakhshi et al., 2021).
 - Learning optimal relaxation schemes and weights (Nytko., CMCIM 2024).

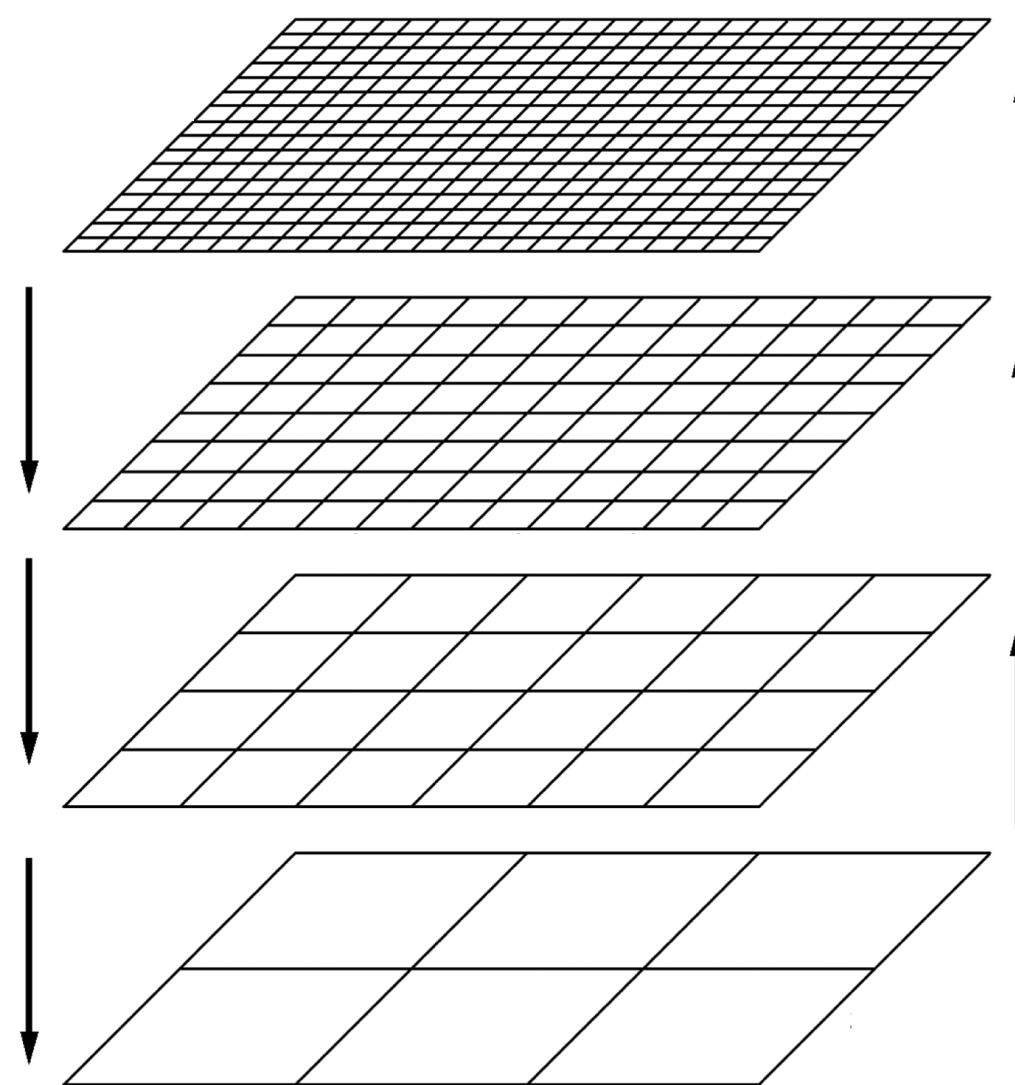
Complementary approach

Construct efficient multigrid cycles from a set of available multigrid components.

Overview

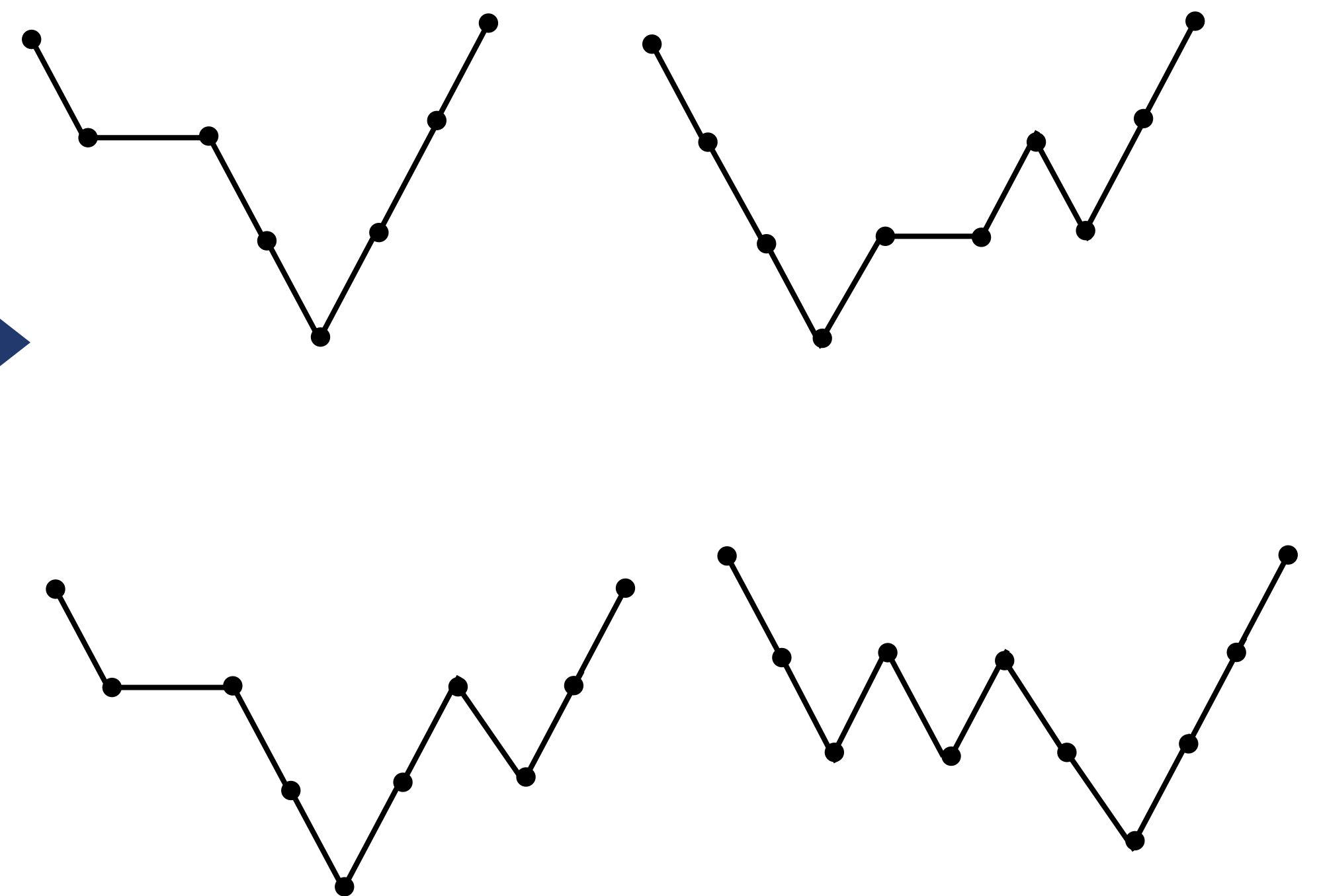
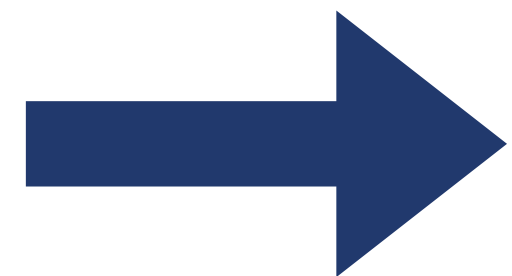
$$\epsilon u_{xx} + u_{yy} + u_{zz} = f \text{ in } \Omega$$
$$u = 0 \text{ on } \partial\Omega$$

+

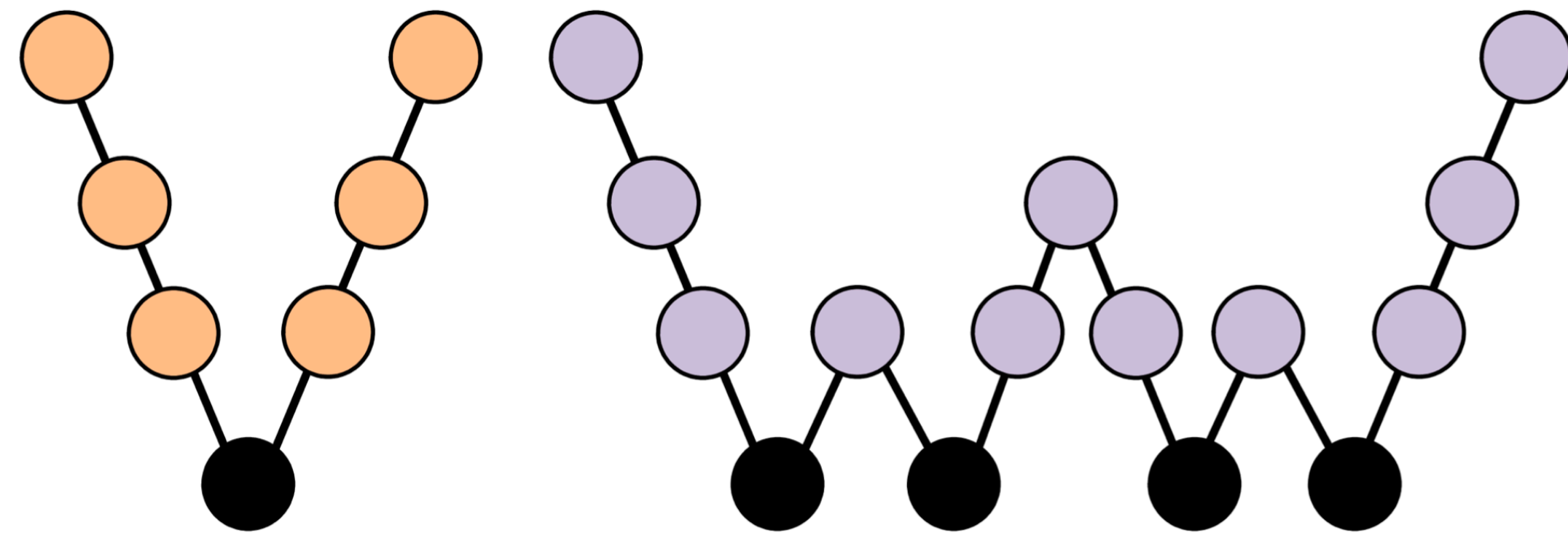


- Gauss-Seidel Fwd.
- Gauss-Seidel Bwd.
- Gauss-Seidel Symm.
- Jacobi
- Chebyshev

- 0.1
- 0.2
- 0.3
- ..
- ..
- 1.8
- 1.9

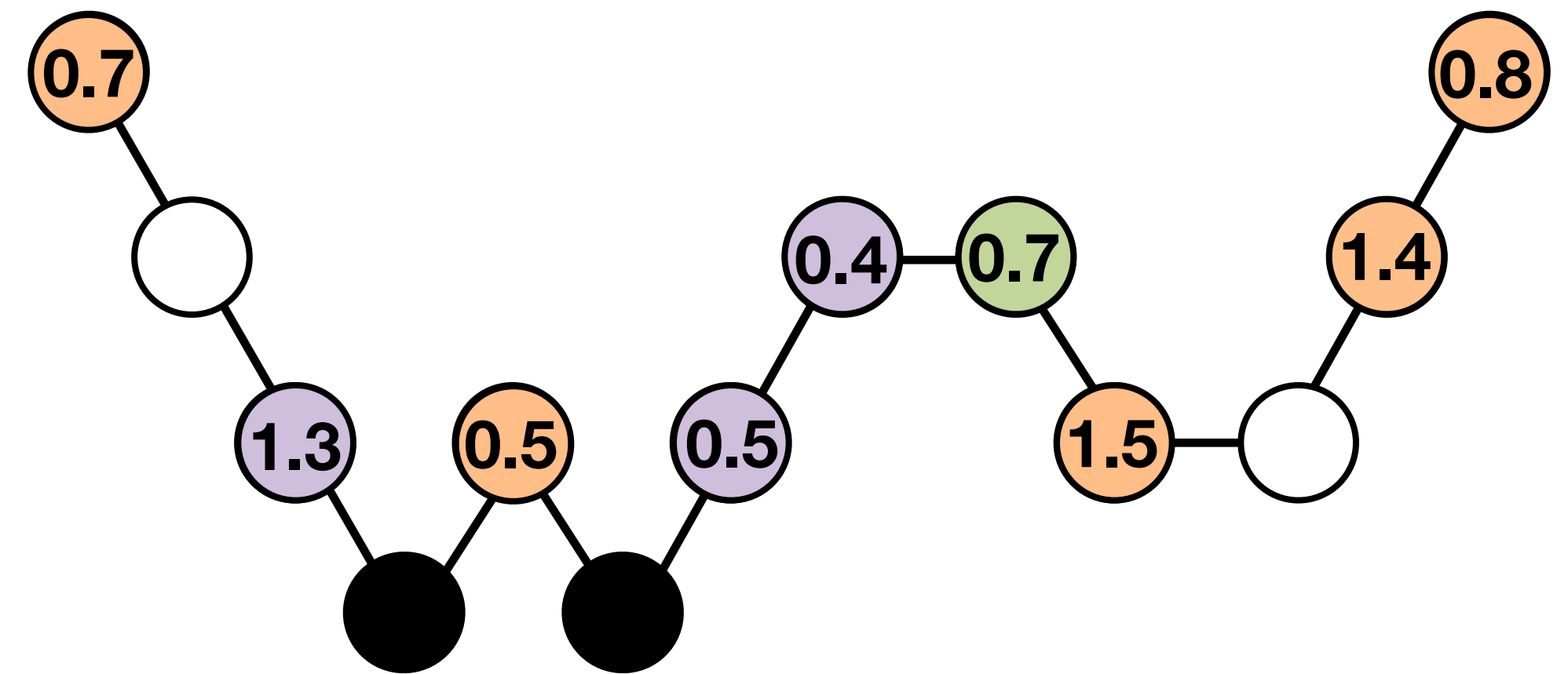


Motivation



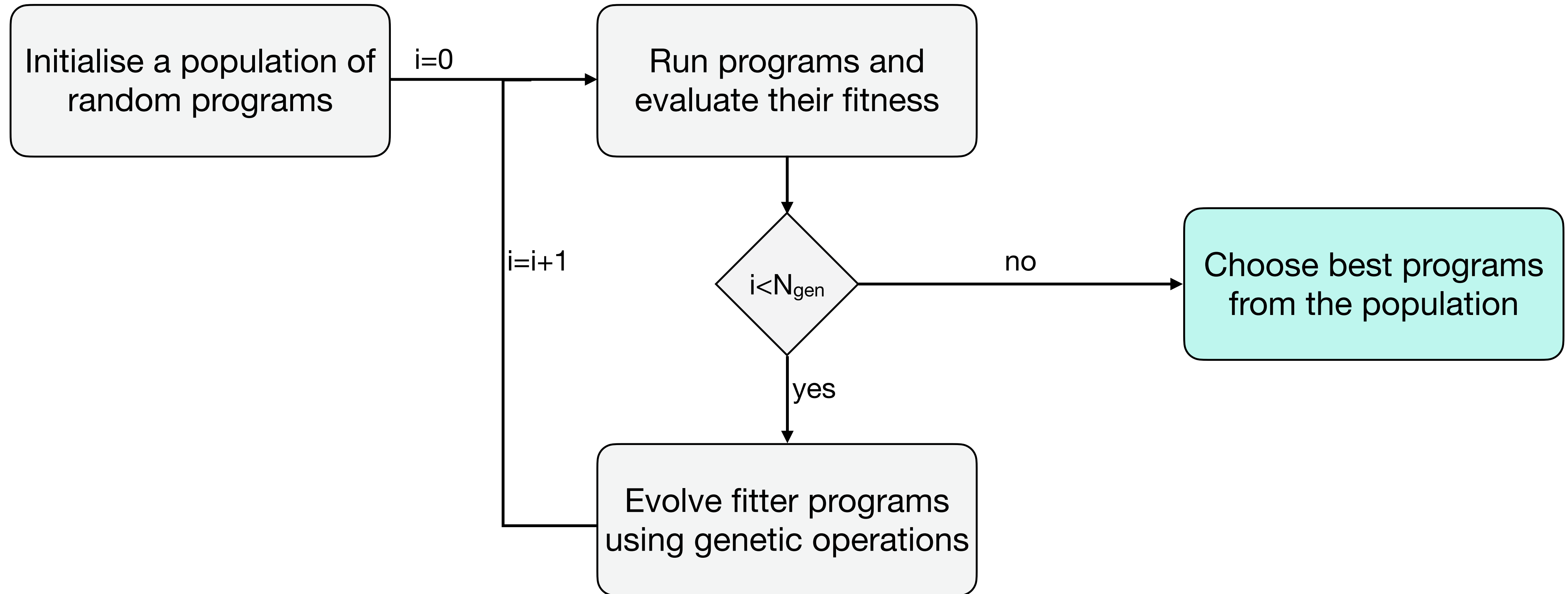
Standard Cycles

Large search space!!



Flexible Cycles

Genetic Programming – Primer

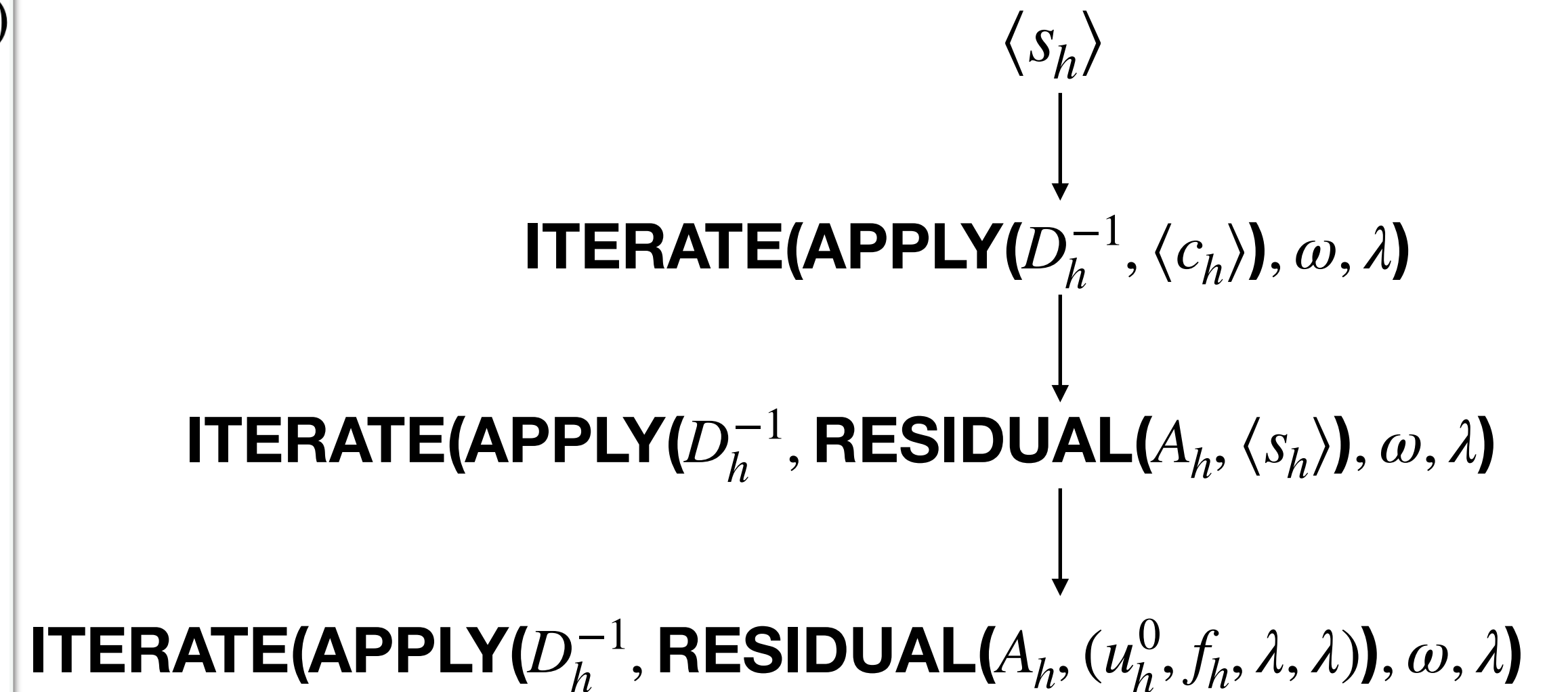


Genetic Programming – Grammar Guided Approach

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$\langle S \rangle$	\models	$\langle s_h \rangle$
$\langle s_h \rangle$	\models	ITERATE($\langle c_h \rangle$, ω , $\langle \mathcal{P} \rangle$) $(u_h^0, f_h, \lambda, \lambda)$
$\langle s_h \rangle$	\models	ITERATE(APPLY($\langle B_h \rangle$, $\langle c_h \rangle$), ω , $\langle \mathcal{P} \rangle$)
$\langle s_h \rangle$	\models	ITERATE(COARSE-GRID-CORRECTION(I_{2h}^h , $\langle s_{2h} \rangle$), ω , $\langle \mathcal{P} \rangle$)
$\langle c_h \rangle$	\models	RESIDUAL(A_h , $\langle s_h \rangle$)
$\langle B_h \rangle$	\models	INVERSE(A_h^+) with $A_h = A_h^+ + A_h^-$
$\langle c_{2h} \rangle$	\models	RESIDUAL(A_{2h} , $\langle s_{2h} \rangle$)
$\langle c_{2h} \rangle$	\models	COARSE-CYCLE(A_{2h} , u_{2h}^0 , APPLY(I_h^{2h} , $\langle c_h \rangle$))
$\langle s_{2h} \rangle$	\models	ITERATE($\langle c_{2h} \rangle$, ω , $\langle \mathcal{P} \rangle$)
$\langle s_{2h} \rangle$	\models	ITERATE(APPLY($\langle B_{2h} \rangle$, $\langle c_{2h} \rangle$), ω , $\langle \mathcal{P} \rangle$)
$\langle s_{2h} \rangle$	\models	ITERATE(APPLY(I_{4h}^{2h} , $\langle c_{4h} \rangle$), ω , λ)
$\langle B_{2h} \rangle$	\models	INVERSE(A_{2h}^+) with $A_{2h} = A_{2h}^+ + A_{2h}^-$
$\langle c_{4h} \rangle$	\models	APPLY(A_{4h}^{-1} , APPLY(I_{2h}^{4h} , $\langle c_{2h} \rangle$))
$\langle \mathcal{P} \rangle$	\models	PARTITIONING λ

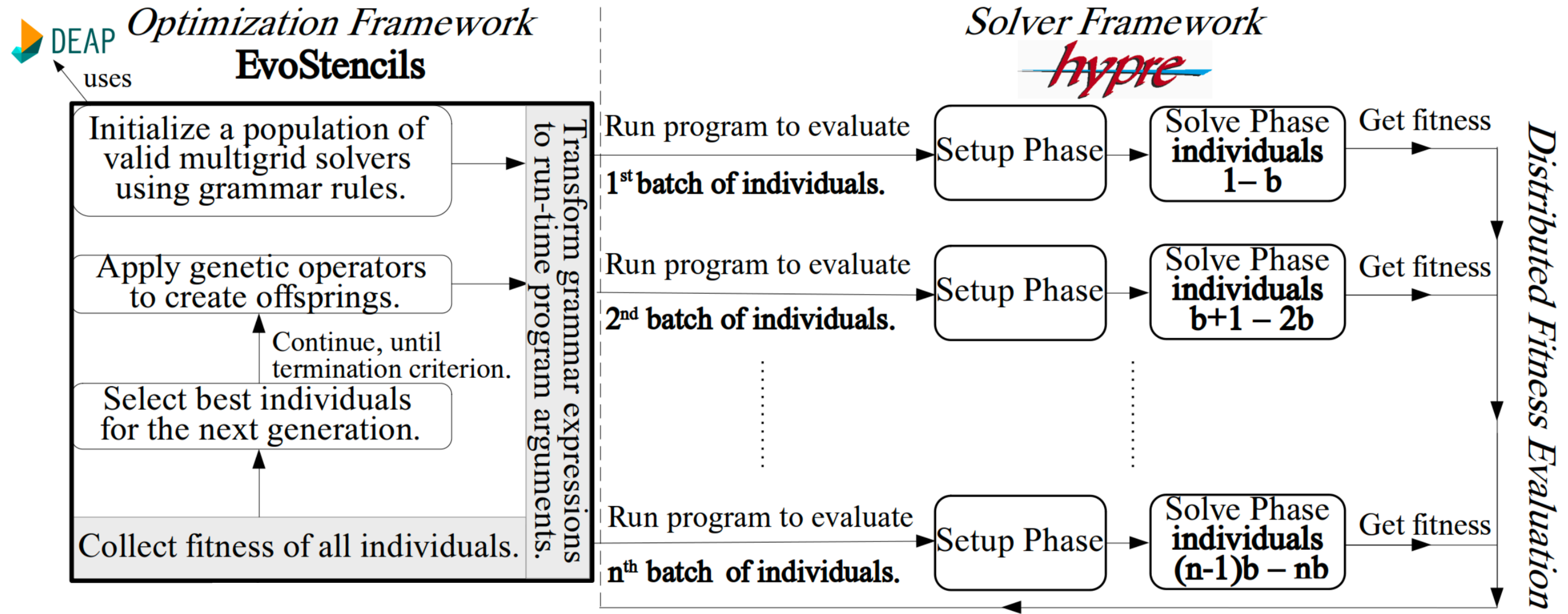
Start with $\langle S \rangle$, and replace expressions until no $\langle . \rangle$ remains



1 iteration of ω -Jacobi

(Schmitt et al., 2021)

Software



Experimental Setup

Problem

- $\epsilon u_{xx} + u_{yy} + u_{zz} = f$ in Ω
 $u = 0$ on $\partial\Omega$
- The system of equations is built using a standard 7-point stencil in a unit cube.
- Stopping tolerance
Relative residual norm = 10^{-8}

Optimization settings

<i>Smoothers</i>	Gauss-Seidel forward, Gauss-Seidel backward, Jacobi
<i>Relaxation weights</i>	(0.1, 0.15, 0.2, ..., 1.9)
<i>Scaling factors</i>	(0.1, 0.15, 0.2, ..., 1.9)
<i>Coarsening strategy</i>	HMIS algorithm
<i>Interpolation</i>	Extended+i
<i>Restriction</i>	Interpolation transpose
<i>Coarse grid solver</i>	Gaussian elimination

AMG components

<i>Evolutionary algorithm</i>	$(\mu + \lambda)$
<i>Generations</i>	100
μ (population)	256
λ (offsprings)	256
<i>Initial pop.</i>	2048
<i>MPI processes</i>	64
<i>Sorting alg.</i>	NSGA-II

GP parameters

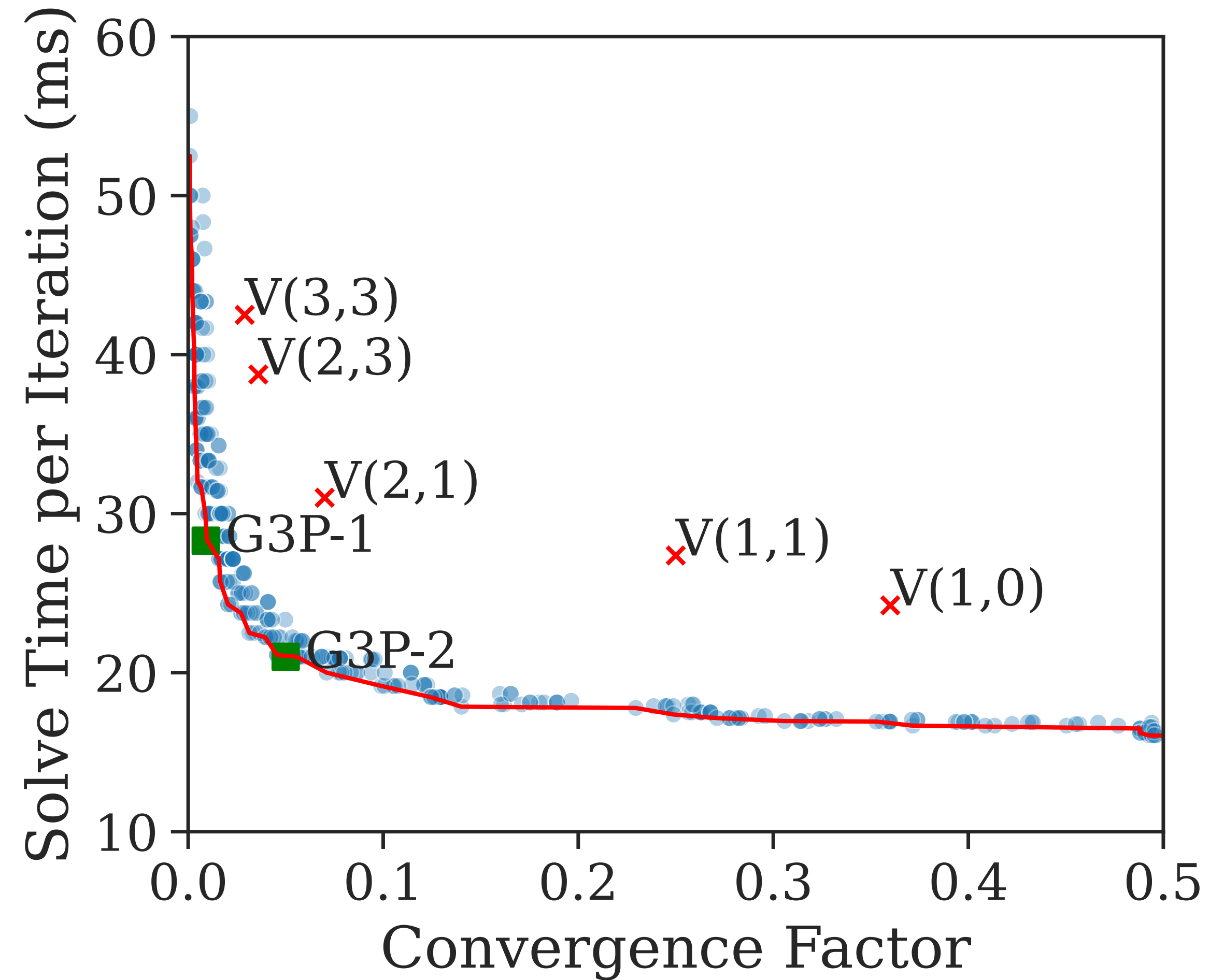
ϵ	0.001
f	0
N_d	100
$u^{(0)}$	<i>rand</i>

Problem parameters

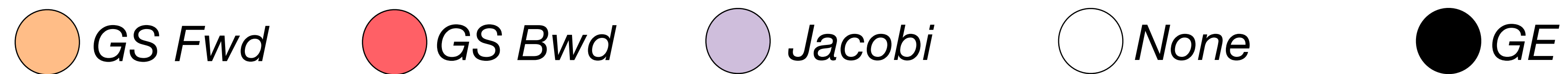
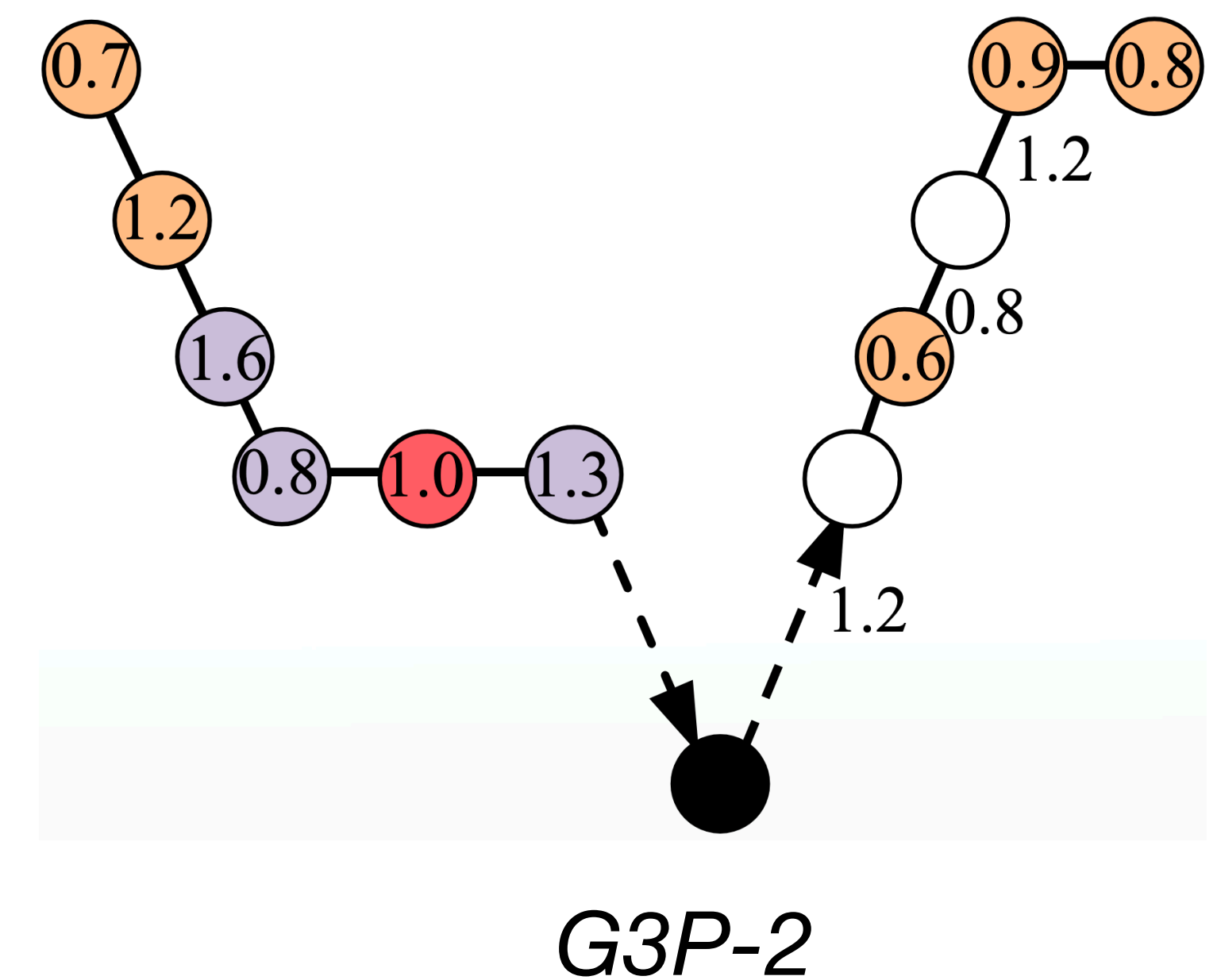
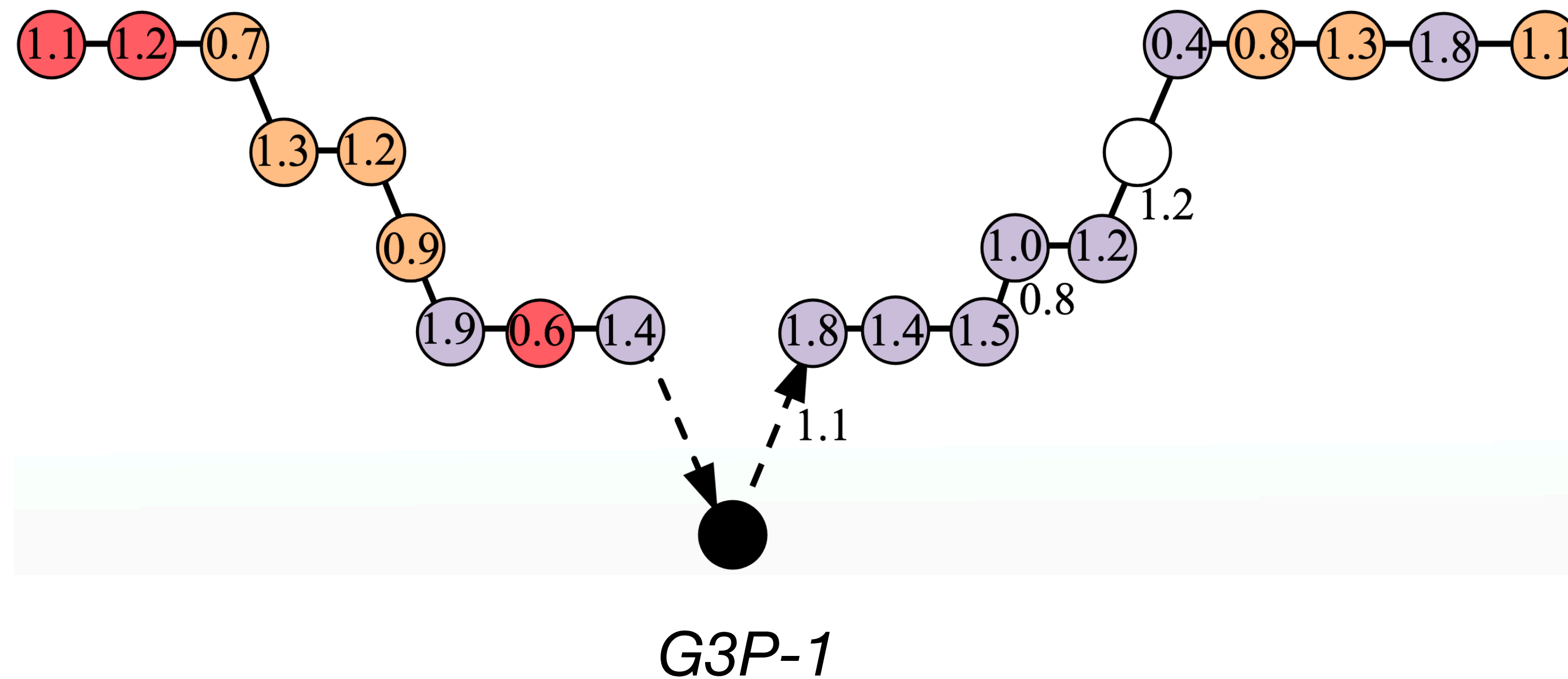
Results

Pareto distribution

★ W(1,1)



Solver structure



Performance

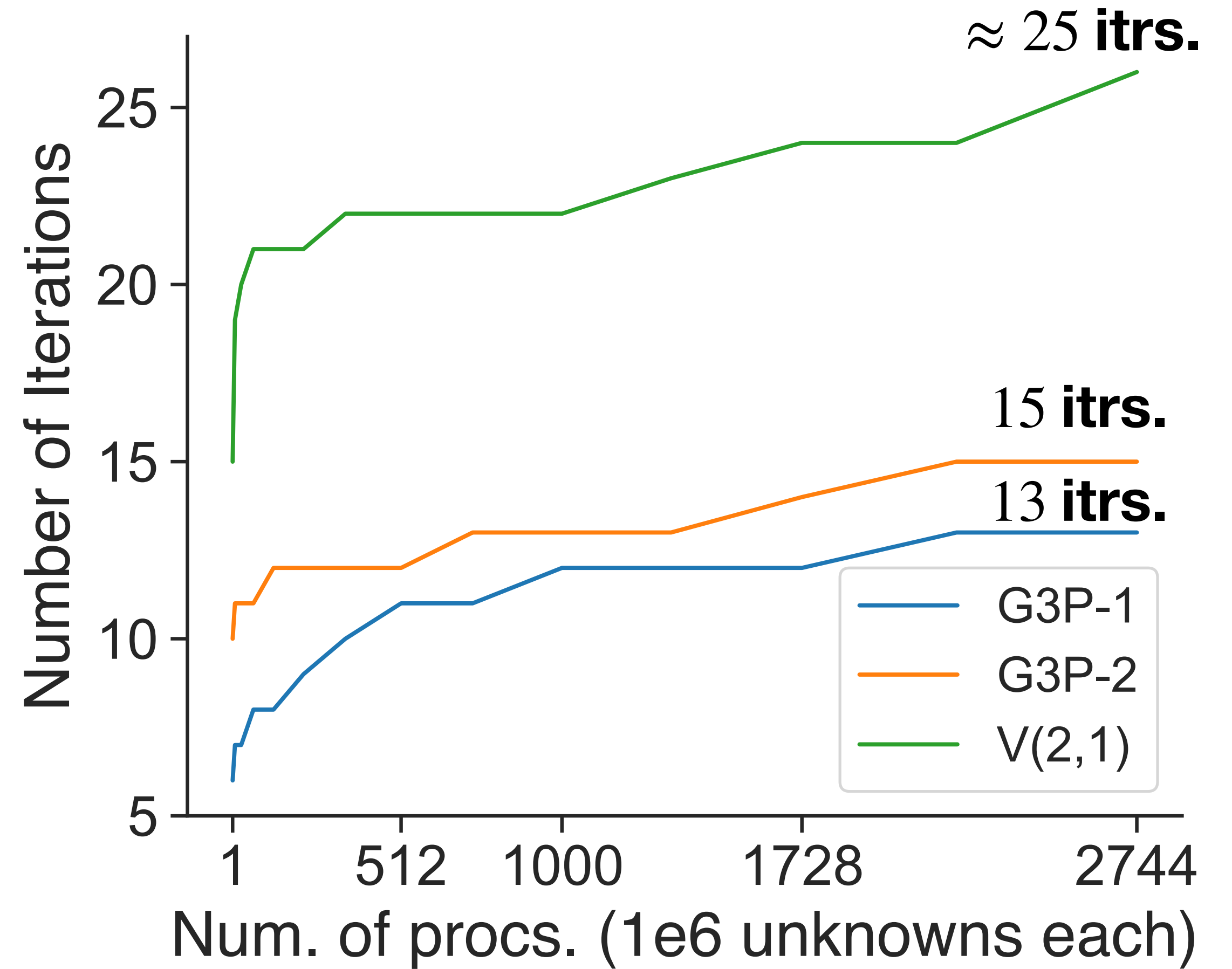
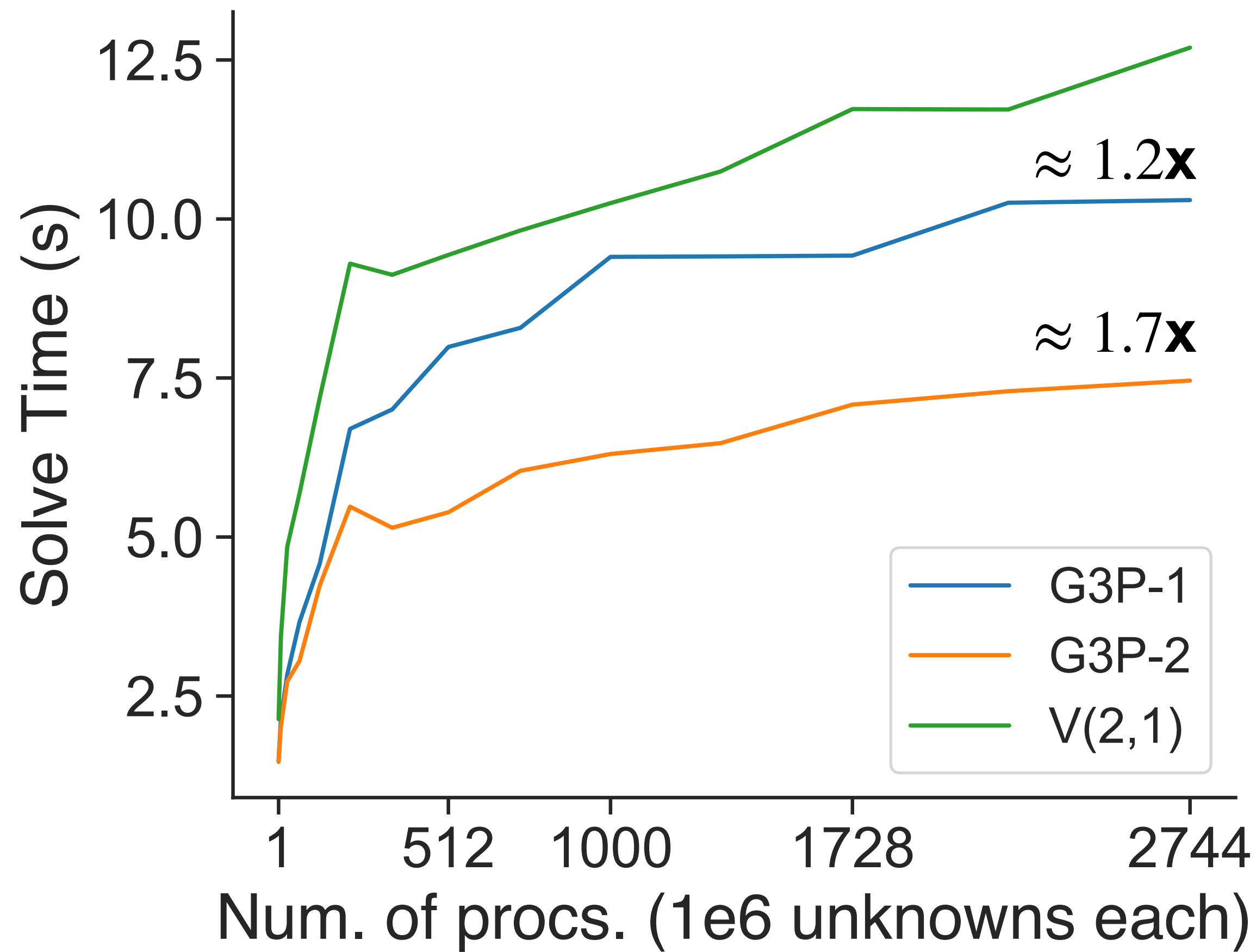
(Solve Time (s), Number of Iterations) on a $100 \times 100 \times 100$ grid

	$f=0, \epsilon=0.01$	$f=0, \epsilon=0.001$	$f=0, \epsilon=0.0001$	$f=1, \epsilon=0.001$	$f=rand, \epsilon=0.001$
$V(2, 1)$	(0.33, 10)	(0.33, 10)	(0.31, 10)	(0.32, 10)	(0.26, 8)
$V(3, 2)$	(0.36, 9)	(0.31, 8)	(0.30, 8)	(0.31, 8)	(0.25, 6)
$V(3, 3)$	(0.35, 8)	(0.34, 8)	(0.30, 7)	(0.31, 7)	(0.31, 6)
$G3P-1$	(0.27, 7)	(0.22, 6)	(0.22, 6)	(0.26, 7)	(0.19, 5)
$G3P-2$	(0.29, 10)	(0.28, 10)	(0.29, 10)	(0.29, 10)	(0.24, 8)

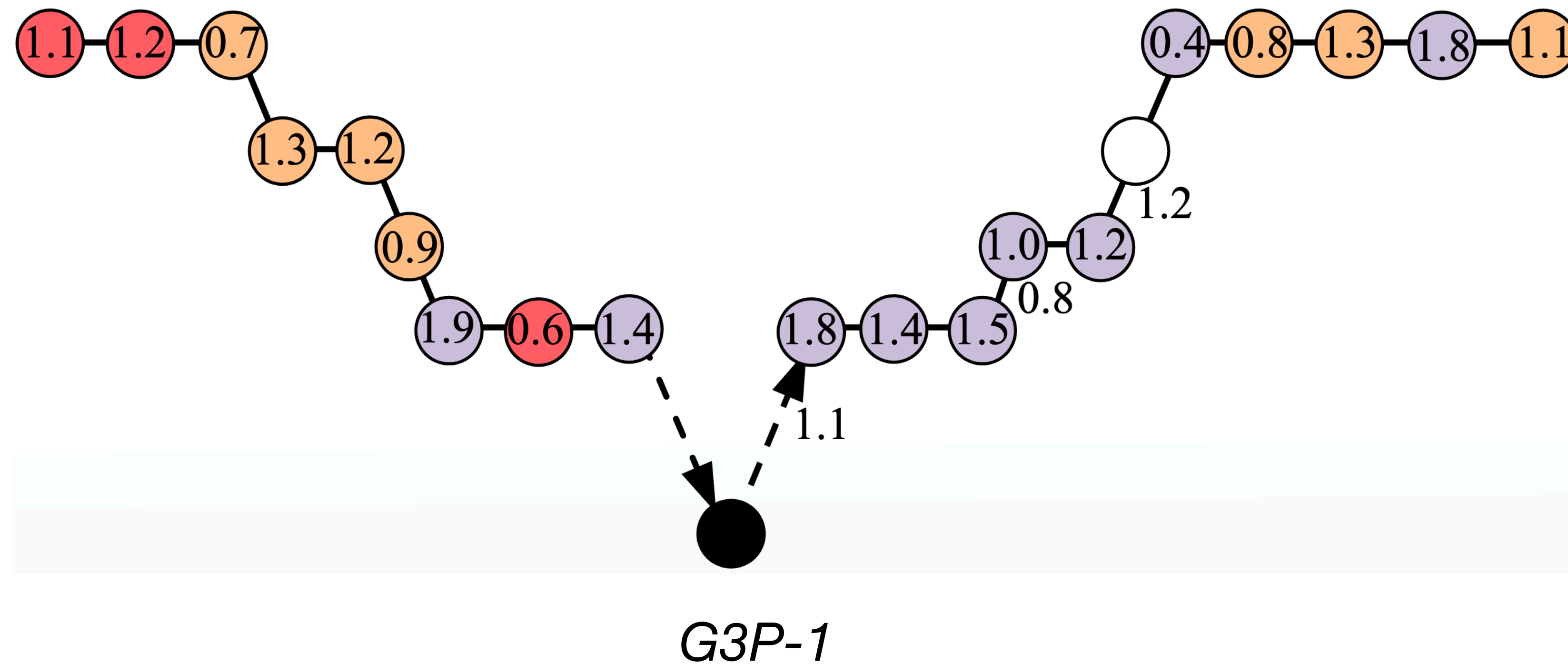
$\approx 1.2x - 1.4x$

$\approx 1x - 1.2x$

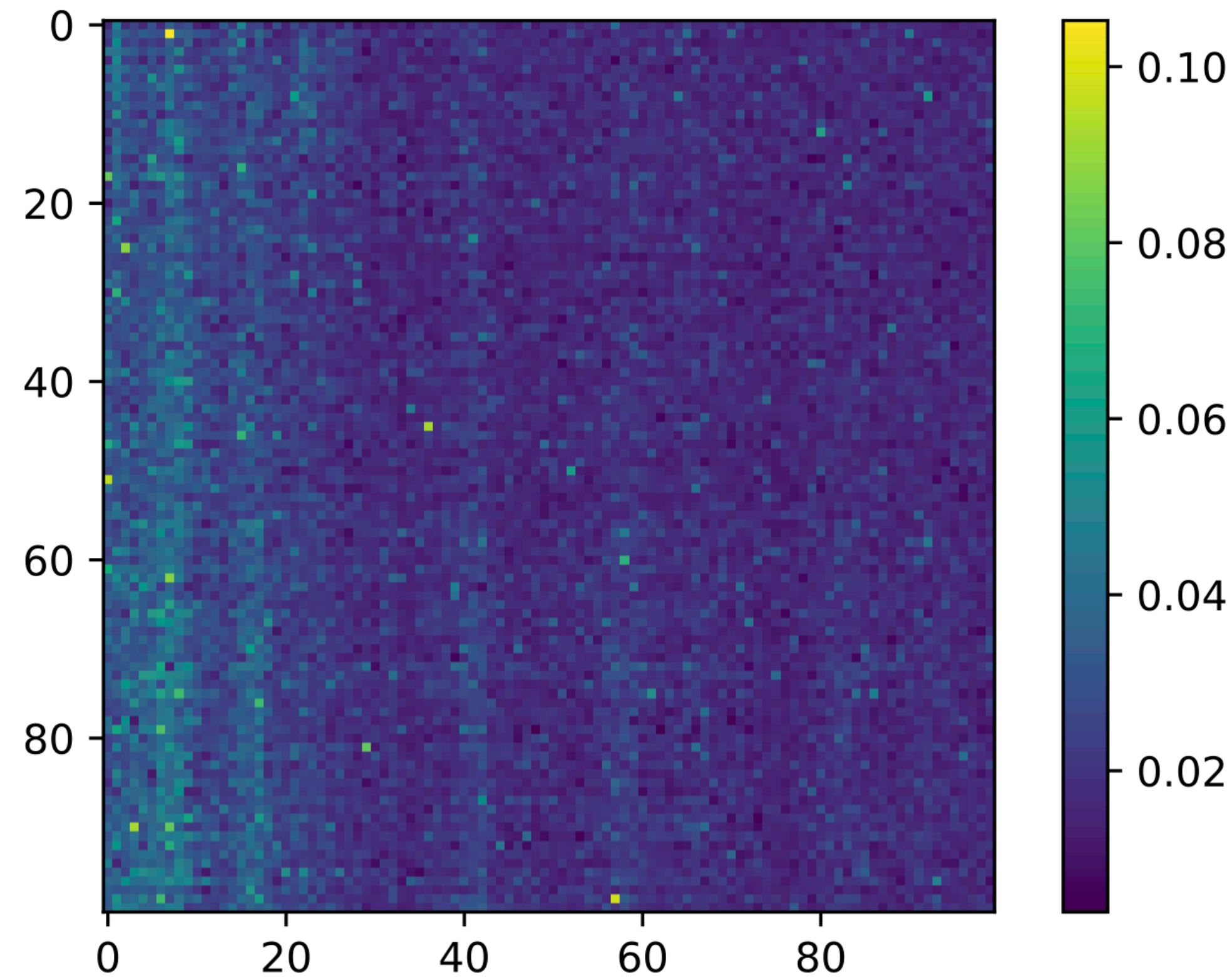
Weak scaling



Damping of fourier modes

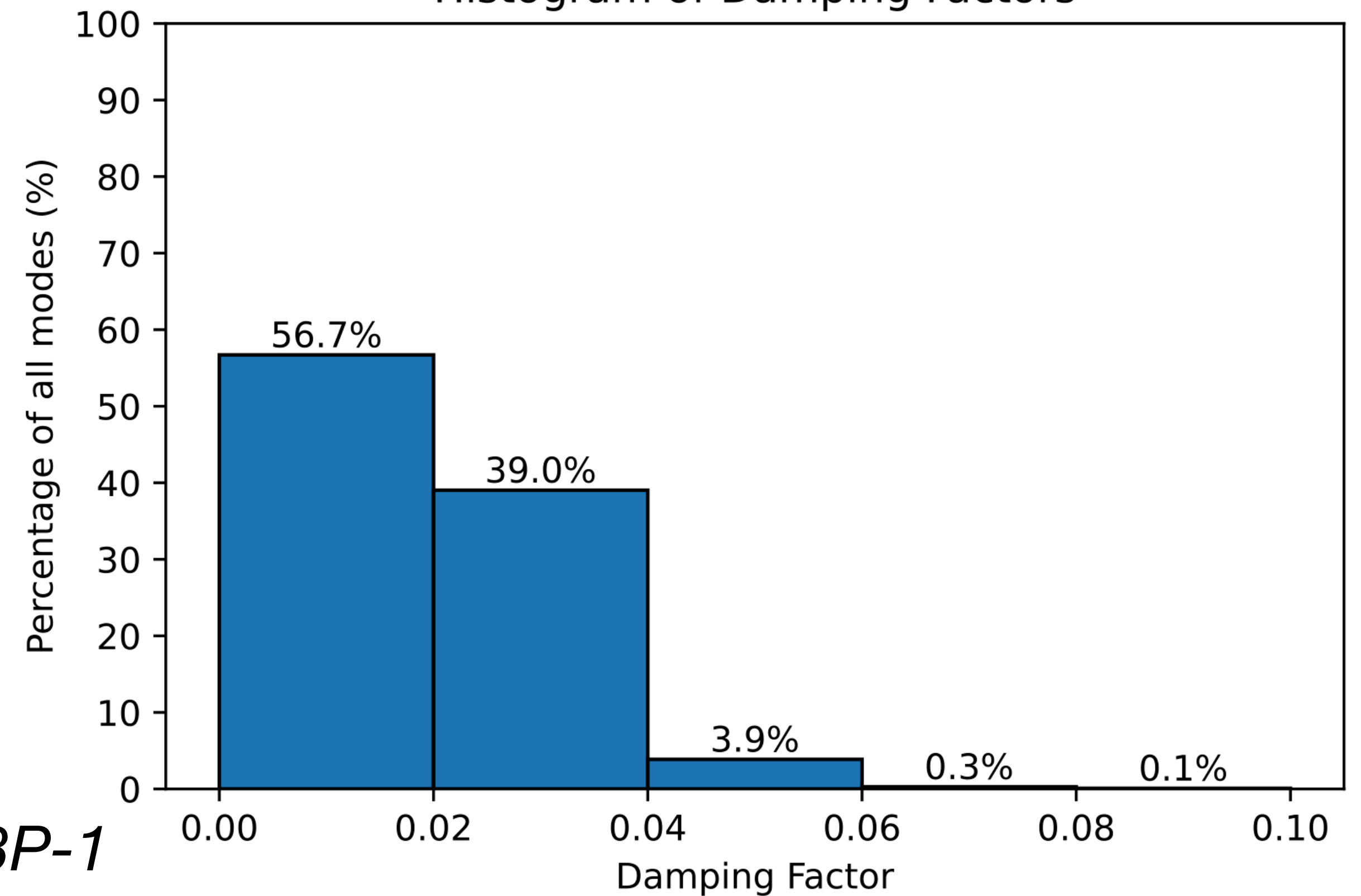


Damping of fourier modes

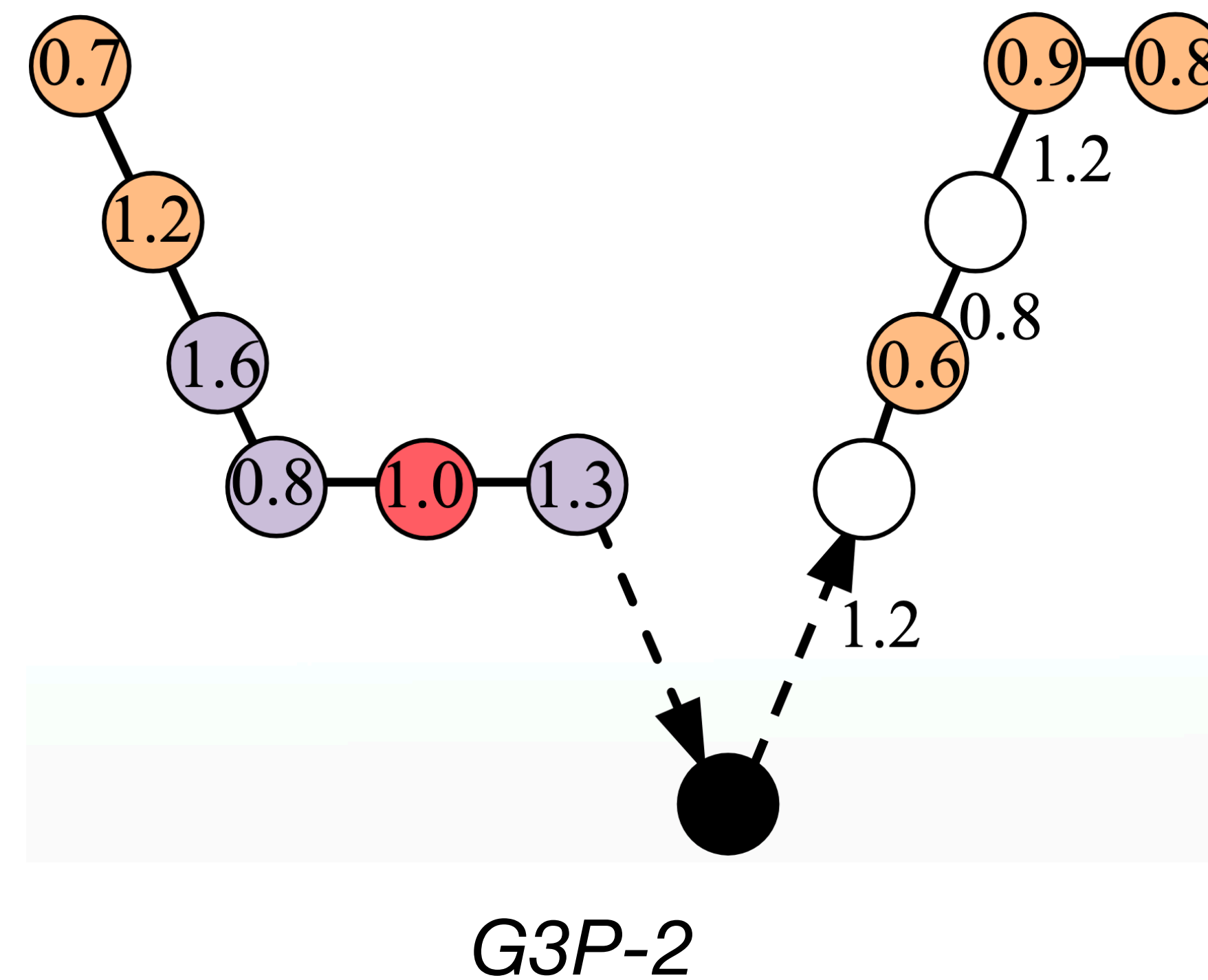


G3P-1

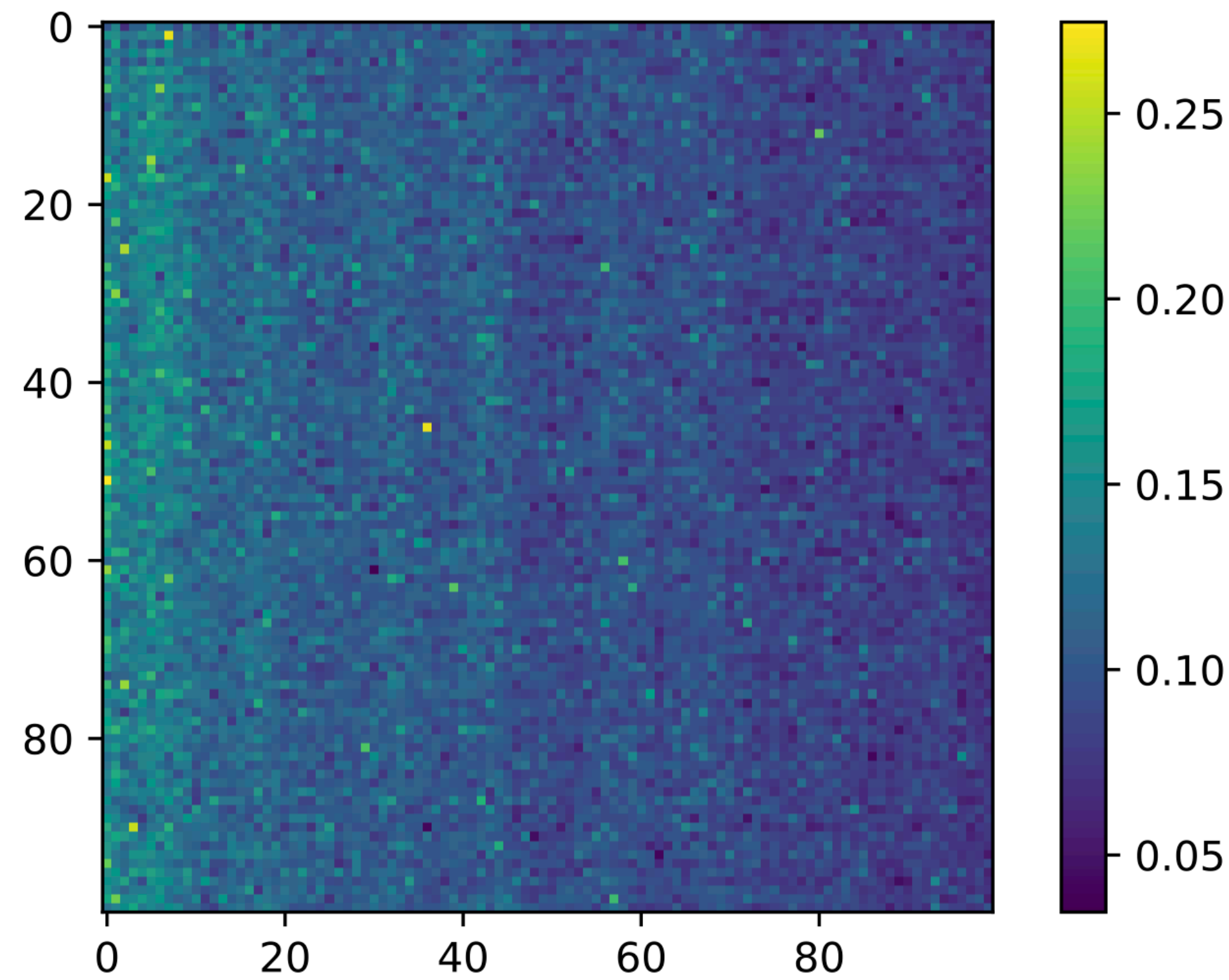
Histogram of Damping Factors



Damping of fourier modes

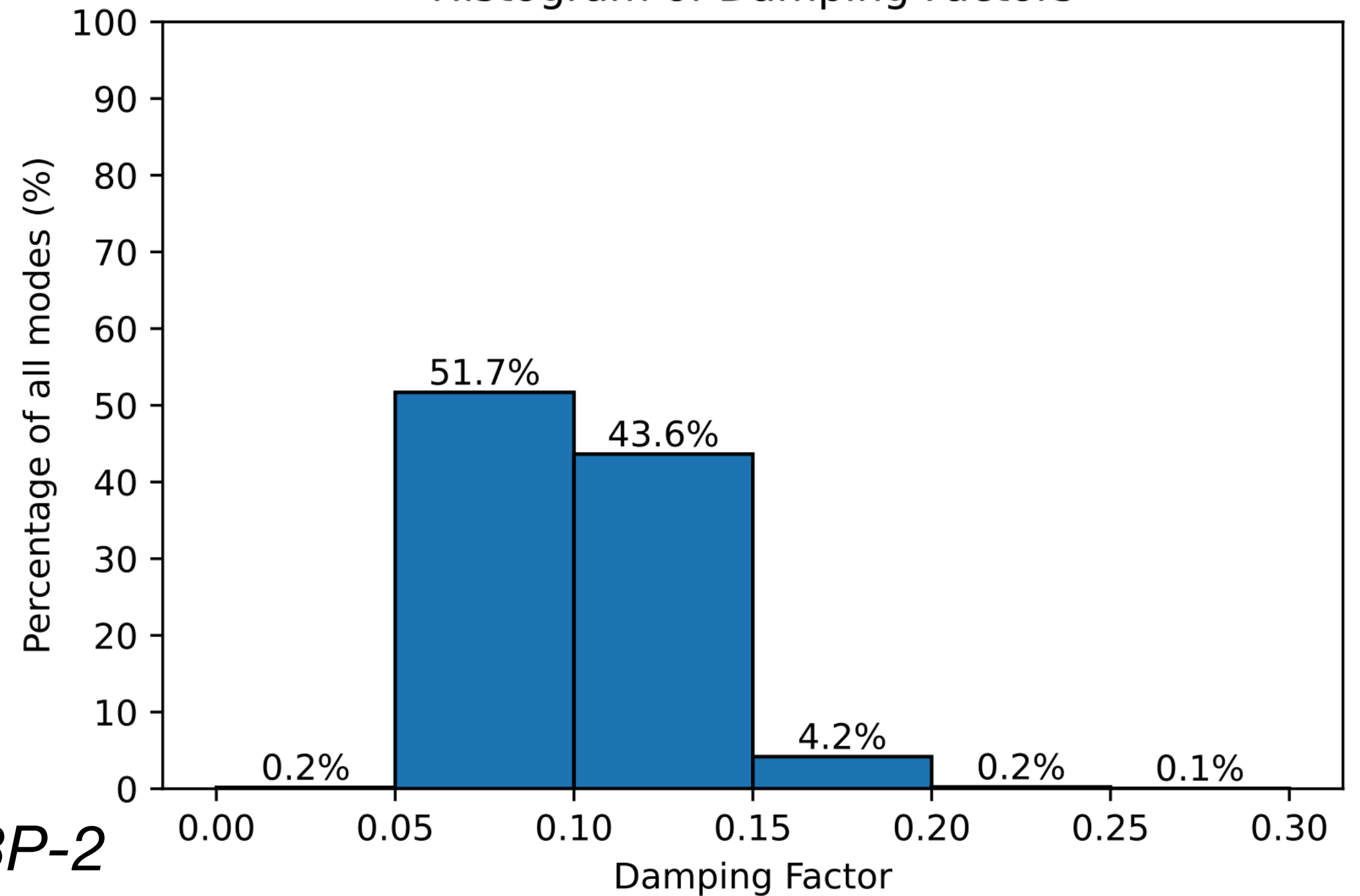


Damping of fourier modes



G3P-2

Histogram of Damping Factors

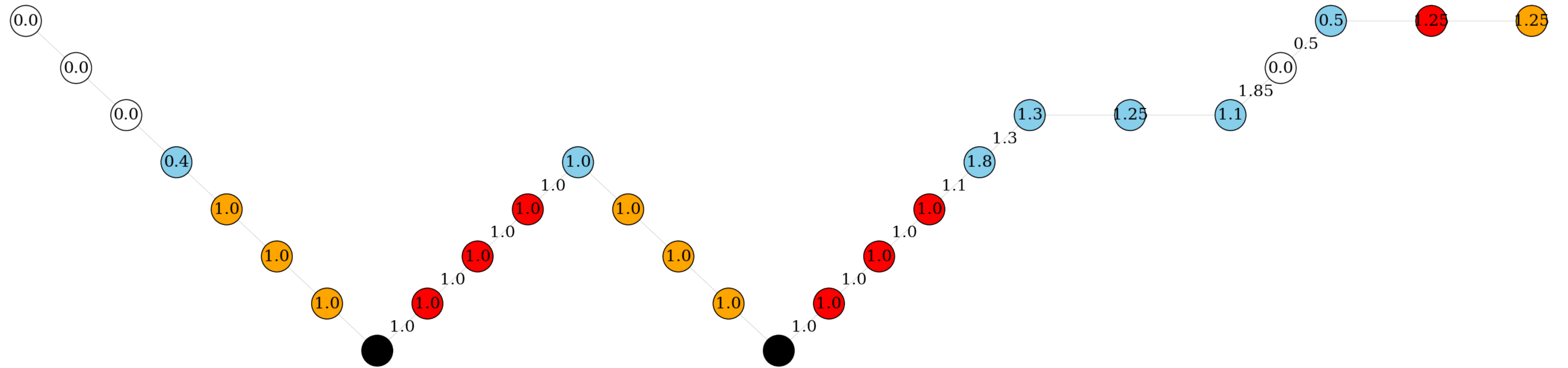


Time-stepping problem

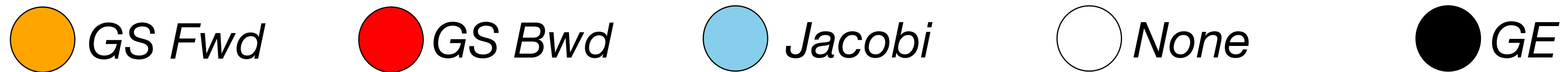
Problem setup

- 3D radiation-diffusion application on Ares, a multiphysics code developed at LLNL.
- AMG-PCG : 1 cycle of AMG per CG.
- Evolve AMG cycles for a system from a single timestep (512k unknowns, 8lvls.)

Preconditioner structure



G3P-3



Results

	V(1,1)		G3P-3	
	T(ms)	CG Itrs.	T(ms)	CG Itrs.
<i>t=1</i>	330	15	210	10
<i>t=2</i>	270	12	240	11
<i>t=3</i>	290	13	210	10
<i>t=4</i>	290	12	230	11
<i>t=5</i>	310	14	210	10
<i>t=6</i>	240	10	220	10
<i>t=7</i>	300	13	210	10
<i>t=8</i>	220	9	210	10
<i>t=9</i>	320	14	210	10
<i>t=10</i>	220	9	200	9

2790ms

2150ms

≈ 1.3x

Conclusion

- Optimal flexible cycles perform better compared to standard cycle types.
- 3D anisotropic: generalises well over problem variants and sizes.
- Time-stepping code: generalises well over multiple timesteps, when the system matrix is perturbed.
- Produces fast solvers which are still interpretable (not a black-box algorithm).

Future directions

- Clever initialisation of starting population of solvers.
- Refine grammar during evolution.
- Extend the grammar rules : AMG setup, other solvers and preconditioners.
- Use the Pareto optimal solutions as data to train a ML model.

Thank you for listening!
Questions?

References

- [1] R. Huang, R. Li, and Y. Xi, Learning optimal multigrid smoothers via neural networks, *SIAM J. Sci. Comput.*, 45 (2023), pp. S199–S225.
- [2] Luz, M. Galun, H. Maron, R. Basri, and I. Yavneh, Learning algebraic multigrid using graph neural networks, in *Proceedings of the 37th International Conference on Machine Learning, ICML'20*, JMLR.org, 2020.
- [3] A. Taghibakhshi, S. P. MacLachlan, L. Olson, and M. West, Optimization-based algebraic multigrid coarsening using reinforcement learning, *ArXiv*, abs/2106.01854 (2021), <https://api.semanticscholar.org/CorpusID:235313621>.
- [4] Schmitt, J., Kuckuk, S. & Köstler, H. EvoStencils: a grammar-based genetic programming approach for constructing efficient geometric multigrid methods. *Genet Program Evolvable Mach* **22**, 511–537 (2021). <https://doi.org/10.1007/s10710-021-09412-w>