







Pic-Vert: A Particle-in-Cell Implementation for Multi-Core Architectures

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Today's Outline

Pic-Vert

- Introduction
 - The context of this thesis.
 - Some computer architecture.
 - The Particle-in-Cell model.
- (Some) contributions
 - In the context of the standard algorithm.
 - With the help of a data structure crafted for our needs.
 - Comparison to the state-of-the-art.
- Conclusion
 - Other contributions.
 - Summary.
 - Perspectives.

Introduction

General Context: Controlled Thermonuclear Fusion



Step 1.

General Context: Controlled Thermonuclear Fusion



Step 2.





General Context: Controlled Thermonuclear Fusion



Step 3. ITER¹ tokamak²

(also applicable in other contexts, *e.g.*, astrophysics, where we have to model different particles / planets / ... that interact)

¹"The way" (in Latin) to produce energy (Cadarache, France) ²Токамак: <u>то</u>роидальная <u>ка</u>мера с <u>ма</u>гнитными <u>к</u>атушками (toroidal chamber with magnetic coils)

General Tool: Supercomputers



Marconi 🛯



During this thesis, we used:

- Occigen (■, 85 824 cores, Rank 70),
- Marconi (**I**, 54 432 cores, Rank 98),
- Curie (**I**, 77 184 cores, Rank 145), and
- lcps-gc-6 (2 \times 10 cores) and this laptop (2 cores).

Source: June 2018 list of https://www.top500.org.

$$\begin{bmatrix} \frac{\partial f}{\partial t} + \vec{v} \cdot \nabla_{\vec{x}} f - \vec{E} \cdot \nabla_{\vec{v}} f = 0 & \text{Vlasov} \\ \nabla_{\vec{x}} \vec{E} = \rho = 1 - \int f \, d\vec{v} & \text{Poisson} \end{bmatrix}$$

- Distribution function f: N numerical particles (red)
- Electric field \vec{E} and charge density ρ : 3d grids (black)



$$\frac{d\vec{x}}{dt} = \vec{v} \quad \text{and} \quad \frac{d\vec{v}}{dt} = -\vec{E} \qquad \text{Vlasov characteristics}$$
$$\nabla_{\vec{x}}\vec{E} = \rho = 1 - \int f \ d\vec{v} \qquad \text{Poisson}$$

- Distribution function f: N numerical particles (red) ٩
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Poisson



$$\begin{cases} \frac{d\vec{x}}{dt} = \vec{v} & \text{and} & \frac{d\vec{v}}{dt} = -\vec{E} \\ \nabla_{\vec{x}}\vec{E} = \rho = 1 - \int f \ d\vec{v} & \text{Poisson} \end{cases}$$

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 Physical effects on small scale (+ large scale)

• Noise (numerical errors when *N* is small)

• Frequent particle motion

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- Physical effects on small scale (+ large scale)
 ⇒ increase ncx × ncy × ncz (1 000 × 1 000 × 1 000)
- Noise (numerical errors when N is small)

• Frequent particle motion

$$\begin{cases} \frac{d\vec{x}}{dt} = \vec{v} & \text{and} & \frac{d\vec{v}}{dt} = -\vec{E} \\ \nabla_{\vec{x}}\vec{E} = \rho = 1 - \int f \ d\vec{v} & \text{Poisson} \end{cases}$$

- Distribution function f: N numerical particles (red)
- Electric field \vec{E} and charge density ρ : 3d grids (black)



- Physical effects on small scale (+ large scale)
 ⇒ increase ncx × ncy × ncz (1 000 × 1 000 × 1 000)
- Noise (numerical errors when N is small) \Rightarrow increase $\frac{N}{ncx \times ncy \times ncz}$ (10 000 to 1 000 000)
- Frequent particle motion

| Particle-in-Cell | (PIC) | Pseudo-Code |
|------------------|-------|-------------|
|------------------|-------|-------------|

| Initialization:1Initialize N particles2Compute ρ and Erho, E{x,y,z} of size | v{x,y,z} of size [N] ze [ncx][ncy][ncz] |
|--|--|
| Algorithm: | |
| 3 Foreach time iteration do | |
| 4 If (condition) then | |
| 5 Sort the particles ³ | $\mathcal{O}(N)$ counting sort |
| 6 End If | |
| 7 Set all cells of ρ to 0 | |
| 8 Foreach particle do | |
| 9 Update the velocity | $v + = -E\Delta t$ |
| 10 Update the position | $x + = v\Delta t$ |
| 11 Deposit the charge on the nearest ρ c | ells |
| 12 End Foreach | |
| 13 Compute <i>E</i> from ρ | FFT Poisson solver |
| 14 End Foreach | |
| | 1 |

Pic-Ve

³Decyk, Karmesin, de Boer, & Liewer (1996)

Particle-in-Cell (PIC) Pseudo-Code

| Initialization: 1 Initialize N particle 2 Compute ρ and E | s icell, d{x,y,z}, v{x,y,z] rho, E{x,y,z} of size [ncx] | } of size [N] [ncy] [ncz] | | |
|--|--|------------------------------|--|--|
| Algorithm: | Execution time | e breakdown | | |
| 3 Foreach time iterat | tion do | | | |
| 4 If (condition) t | hen | | | |
| 5 Sort the par | ticles ³ | 10%4 | | |
| 6 End If | | | | |
| 7 Set all cells of | ho to 0 | | | |
| 8 Foreach particl | e do | | | |
| 9 Update the | velocity | 50% ⁴ | | |
| 10 Update the | position | 25% ⁴ | | |
| 11 Deposit the | charge on the nearest $ ho$ cells | 15% ⁴ | | |
| 12 End Foreach | | | | |
| 13 Compute E fro | m $ ho$ | <1%4 | | |
| 14 End Foreach | | | | |
| | | 1 | | |

³Decyk, Karmesin, de Boer, & Liewer (1996)

 $^{4}\mbox{Any}$ difference in system hardware or software design or configuration may affect actual performance (-:



⁵Birdsall & Fuss (1969)

Contributions (part I)

 Y. Barsamian, S. A. Hirstoaga, and É. Violard. "Efficient Data Structures for a Hybrid Parallel and Vectorized Particle-in-Cell Code". In: 2017 IEEE International Parallel and Distributed Processing Symposium Workshops (IPDPSW). IEEE Computer Society, 2017, pp. 1168–1177. DOI: 10.1109/IPDPSW.2017.74

[ii] Y. Barsamian, S. A. Hirstoaga, and É. Violard. "Efficient Data Layouts for a Three-Dimensional Electrostatic Particle-in-Cell Code". In: *Journal of Computational Science* 27 (2018), pp. 345–356.

DOI: 10.1016/j.jocs.2018.06.004.

To sort or not to sort?

| | Sort | Upd. v | Upd. x | Deposit | Total |
|----------------|-------|--------|--------|---------|-------|
| Do not sort | 0.0 | 98.0 | 64.6 | 35.9 | 199.0 |
| Sort every 100 | 3.6 | 78.3 | 64.4 | 25.6 | 177.0 |
| Always sort | 209.0 | 66.3 | 64.2 | 13.4 | 353.0 |
| | | | | | |

Execution time (in s). Test case: 200 000 000 particles, 128×128 grid,

 $\Delta t =$ 0.1, 500 iterations. Architecture: Intel Broadwell, 18 cores, 76.8 GB/s.

Periodic sorting: better data locality, and shorter overall time: find the best frequency⁶.

Sorting at each iteration⁷: enhancement of the data locality & vectorization of the update velocities loop, but too costly.

Magic sorting that lasts longer⁸: needs less frequent sorting.



⁶Marin, Jin, & Mellor-Crummey (2008)

⁷Lanti, Tran, Jocksch, Hariri, Brunner, Gheller, & Villard (2016) ⁸Barsamian, Hirstoaga, & Violard (2017); Barsamian, Hirstoaga, & Violard (2018)

Overall Optimization Gains

| | T (s) | % | Acc. % |
|--|-------|------|--------|
| Baseline ⁹ | 120.4 | 0.0 | 0.0 |
| + Loop not-so-invariant-code-motion | 113.4 | 5.8 | 5.8 |
| + Loop Fission | 97.9 | 13.7 | 18.7 |
| + Redundant arrays (E, $ ho)^{10,11}$ | 94.0 | 4.0 | 21.9 |
| + Structure of Arrays (<i>particles</i>) | 76.0 | 19.1 | 36.9 |
| + Space-filling curves (E, ρ) | 72.6 | 4.5 | 39.7 |
| + Optimized update-positions | 68.8 | 5.2 | 42.8 |

Total execution time, gains and accumulated gains, for a 128×128 grid, 50 million particles, 100 iterations simulation (sorting every 20 iterations). Architecture: Intel Haswell.

⁹Chacon-Golcher, Hirstoaga, & Lutz (2016), http://selalib.gforge.inria.fr ¹⁰Bowers (2003)

¹¹Vincenti, Lobet, Lehe, Sasanka, & Vay (2016)

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75 million particles processed/second on one core.

¹¹Vincenti, Lobet, Lehe, Sasanka, & Vay (2016)

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Space-Filling Curves for E and ρ : in 2d



Row-Major (Standard layout in C)









Space-Filling Curves for E and ρ : Details

These layout functions are inappropriate for programs that access array elements randomly. [...] Even more than for the 4D layout, the Morton layout function is expensive to compute naively. Chatterjee *et al.*, 1999

This paper investigates using data and computation reorderings to improve [...] irregular applications.
 Mellor-Crummey, Whalley, & Kennedy, 2001

As Morton-order representation [...] attracts more users because of its excellent block locality, the efficiency of these conversions becomes important. Raman & Wise, 2007

Space-Filling Curves for E and ρ : Results

| | Update v | Update x | Deposit | Sort | Total |
|-----------|----------|----------|---------|------|-------|
| Row-major | 63.6 | 39.7 | 42.8 | 28.6 | 177 |
| L4D | 57.5 | 40.0 | 32.0 | 28.6 | 161 |
| Morton | 59.3 | 39.8 | 29.8 | 28.4 | 160 |
| Hilbert | 59.0 | 323.7 | 33.6 | 28.6 | 452 |

| | Update v | Update x | Deposit | Sort | Total |
|-----------|----------|----------|---------|------|-------|
| Row-major | 92.6 | 55.3 | 31.5 | 21.4 | 202 |
| L6D | 85.5 | 55.5 | 29.9 | 20.9 | 193 |
| Morton | 89.4 | 56.7 | 33.5 | 19.8 | 200 |
| Hilbert | 87.3 | 244.4 | 29.2 | 20.3 | 382 |

Time spent in the different loops (in seconds) when using several space-filling curves.

Top: 2d, 512×512 grid, 1 billion particles, 100 iterations (sorting every 20 iterations).

Bottom: 3d, $64 \times 64 \times 64$ grid, 1 billion particles, 100 iterations (sorting every 10 iterations).

Loop not-so-invariant-code-motion



// Update-velocities for (size_t i = 0; i < num_particle; i++) { vx[i] -= delta_t * E_x_part; // Reads array Ex vy[i] -= delta_t * E_y_part; // Reads array Ey }</pre>

```
void poisson_solver([...] double** Ex, double** Ey) { 🌬
    [...]
    for (size_t i = 0; i < ncx; i++) {</pre>
        for (size_t j = 0; j < ncy; j++) {</pre>
            Ex[i][j] *= delta_t;
            Ey[i][j] *= delta_t;
        }
    }
}
// Update-velocities
for (size_t i = 0; i < num_particle; i++) {</pre>
    vx[i] -= E_x_part; // Reads array Ex
    vy[i] -= E_y_part; // Reads array Ey
}
```

Strong Scaling on 24 Cores, With Loop Fission



Strong scaling: $64 \times 64 \times 64$ grid, 1 billion particles, 100 iterations (sorting every 10 iterations). Architecture: Intel Skylake.

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¹²McCalpin (1995) - Code v5.10 (2013)

Strong Scaling on 24 Cores, With Strip-Mining



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Strong Scaling on 24 Cores, With Strip-Mining



Strong scaling: $64 \times 64 \times 64$ grid, 1 billion particles, 100 iterations (sorting every 10 iterations). Architecture: Intel Skylake. Strip-mined is 6.7% slower on 1 core but 12% faster on 24 cores.

Roofline Model¹⁴ on Intel Haswell (12 Cores)



- Baseline (1): missing computational efficiency.
- Loop fission (2): missing memory efficiency.
- Loop strip-mining
 (3): the best of two worlds.

Roofline Model¹⁴ on Intel Haswell (12 Cores)



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Can we do better?

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- Baseline (1): missing computational efficiency.
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 (3): the best of two worlds.

Can we do better?

Contributions (part II)

[iii] Y. Barsamian, A. Charguéraud, and A. Ketterlin. "A Space and Bandwidth Efficient Multicore Algorithm for the Particle-in-Cell Method". In: *Parallel Processing and Applied Mathematics: 12th International Conference (PPAM).* vol. 10777. Lecture Notes in Computer Science. Springer, Cham, 2018, pp. 133–144.

DOI: 10.1007/978-3-319-78024-5_13

 [iv] Y. Barsamian, A. Charguéraud, S. A. Hirstoaga, and M. Mehrenberger.
 "Efficient Strict- Binning Particle-in-Cell Algorithm for Multi-Core SIMD Processors". In: 24th International Conference on Parallel and Distributed Computing (Euro-Par). Vol. 11014. Lecture Notes in Computer Science.
 Springer, Cham, 2018, pp. 749–763.
 DOI: 10.1007/978-3-319-96983-1_53

 [v] Y. Barsamian, A. Charguéraud, S. A. Hirstoaga, and M. Mehrenberger. Software artifacts for Euro-Par 2018 paper: "Efficient Strict-Binning Particle-in-Cell Algorithm for Multi-Core SIMD Processors". Figshare. 2018.

URL: https://doi.org/10.6084/m9.figshare.6391796.

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| E /! | \ T . | 000 000 | | 1 100 1/ | 20 11 |

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Sorting at each iteration: enhancement of the data locality & vectorization of the update velocities loop, but too costly.

Magic sorting that lasts longer: needs less frequent sorting. Efficient data structure to keep particles sorted¹⁶: avoid the sorting step.



¹⁶Durand, Raffin, & Faure (2012); Nakashima, Summura, Kikura, & Miyake (2017); Barsamian, Charguéraud, & Ketterlin (2017)

Chunk Bags: Linked Lists of Fixed-Size Arrays



The Eight-Colors Algorithm¹⁷



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The Eight-Colors Algorithm¹⁷



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Chunk Bags: Particle Arrays

chunkbag particles[nbCells] // nbCells = ncx*ncy*ncz



→particles with cell identifier 0

- particlesNextPrivate[i] receives particles moving to a nearby cell *i*: no atomic operation required.
- particlesNextShared[i] receives particles moving to a remote cell *i*: atomic push used.
- particles[i] at the next time step is obtained by merging the two.

Chunk Bags: Code

ŀ

```
void bag_push_serial([...]) {
    chunk* c;
    int id;
```

c = b->front; // The front chunk.

id = c->size++; // The id of the last free cell.

c->dx[id] = dx; c->dy[id] = dy; c->dz[id] = dz; c->vx[id] = vx; c->vy[id] = vy; c->vz[id] = vz; if (id == CHUNK_SIZE - 1) // The chunk is now full. add_front_chunk(b, thread_id);

Chunk Bags: Code

```
void bag_push_concurrent([...]) {
  chunk* c;
  int id;
  while (true) { // Until success.
    c = b->front; // The front chunk.
    #pragma omp atomic capture
    id = c->size++; // The id of the last free cell.
    if (id < CHUNK_SIZE) { // The chunk was not full.
      c \rightarrow dx[id] = dx; c \rightarrow dy[id] = dy; c \rightarrow dz[id] = dz;
      c \rightarrow vx[id] = vx; c \rightarrow vy[id] = vy; c \rightarrow vz[id] = vz;
       if (id == CHUNK_SIZE - 1) // The chunk is now full.
         add_front_chunk(b, thread_id);
      return;
    } else { // The chunk was full.
      #pragma omp atomic write
      c->size = CHUNK_SIZE;
      while (atomic_read(&b->front) == c) {}
    }
  }
```

Chunk Bags: Merge Operation







Upper bound on the number of chunks: $\lceil N/K \rceil + 4 \cdot nbCells$. All chunks allocated at initialization (no dynamic malloc/free).

Roofline Model¹⁹ on Intel Skylake (24 Cores)



Comparison of Pic-Vert to Other Implementations

Different implementations on different architectures: cores, memory bandwidth in GB/s, number of particles processed by second (absolute and normalized w.r.t. memory bandwidth). Top: CPUs. Bottom: accelerators (GPUs, MICs).

| Implem. | Architecture | Cores | M.B. | Part./s | Norm. |
|----------|---------------------------|-------|-------|-----------------------|-------|
| VPIC | IBM PowerXCell 8i | 9 | 204.8 | $173\cdot10^{6}$ | 0.85 |
| OSIRIS | Intel Xeon E5-2680 | 8 | 51.2 | $134 \cdot 10^{6}$ | 2.62 |
| ORB5 | Intel Xeon E5-2670 | 8 | 51.2 | $69 \cdot 10^{6}$ | 1.35 |
| PICADOR | Intel Xeon E5-2697 v3 | 14 | 68 | 127 · 10 ⁶ | 1.87 |
| GTC-P | Intel Xeon E5 2692 v2 | 12 | 59.7 | $100 \cdot 10^6$ | 1.68 |
| PIConGPU | Intel Xeon E5-2698 v3 | 16 | 68 | $111 \cdot 10^{6}$ | 1.63 |
| Pic-Vert | Intel Xeon Platinum 8160 | 24 | 128 | $740 \cdot 10^{6}$ | 5.78 |
| Pic-Vert | Intel Xeon E5-2690 v3 | 12 | 68 | $374 \cdot 10^{6}$ | 5.49 |
| PIConGPU | NVIDIA Tesla GK210 | 2496 | 480 | 336 · 10 ⁶ | 0.70 |
| ORB5 | NVIDIA Tesla K20X | 2688 | 250.0 | 177 · 10 ⁶ | 0.71 |
| PICADOR | Intel Xeon Phi 7250 (KNL) | 68 | 115.2 | $298 \cdot 10^{6}$ | 2.59 |
| EMSES | Intel Xeon Phi 7250 (KNL) | 68 | 115.2 | $1300 \cdot 10^{6}$ | 11.3 |

A parameter that affects the efficiency of any PIC simulation is p, the fraction of particles that cross cell boundaries.

Most previous work focus on simulations with a low value of p.

- VPIC: the deposit step is only vectorized on 4 particles when none of those particles cross cell boundaries²⁰.
- UPIC: results are shown for p up to 12%.
- EMSES: the mechanism is shown to be efficient only when p is low (1–2% in this paper).

In our test cases, p reaches up to 99% (and particles move to arbitrarily far away cells).

By design, p has only little impact on our performance.

²⁰With p = 5%, this happens only $0.95^4 = 81\%$ of the time.

Fast-Moving Particles

Experiments with different particle velocities, where the initial velocities follow the sum of two Gaussian distributions, like in the bump-on-tail instability:

$$\begin{split} f_0(\mathbf{x}, v\mathbf{x}, v\mathbf{y}, v\mathbf{z}) &= g(v\mathbf{x}) \cdot g(v\mathbf{y}) \cdot g(v\mathbf{z}), \quad \text{with} \\ g(w) &= \frac{1}{\sqrt{2\pi} v_{th}} \left(p_{\text{drift}} \exp\left(-\frac{(w - v_{\text{drift}})^2}{2v_{th}^2}\right) + (1 - p_{\text{drift}}) \exp\left(-\frac{w^2}{2v_{th}^2}\right) \right) \end{split}$$

- up to 4.4% of "fast-moving particles" (more than 2 cells away),
- up to 3.7% of possible conflicts²¹,
- if processed sequentially (EMSES): 85% slowdown on 24 cores²²,
- when processed with our shared bags: only 7.0% slowdown.

 $^{21}\rm Not$ all fast-moving particles go out of the "extended tile" — consider a particle on the far left of the tile moving 3 cells to the right.

²²Let *t* denote the single-core execution time. Assume 3.7% of sequential execution, and 96.3% using 24 cores. The parallel execution time is: 0.037t + 0.963t/24 = 1.85t/24.

Conclusion

Validation: 2d3v Electron Hole Test Case²³

- 64 billion particles,
- grid of size 512×512 ,
- time step 0.1,
- spatial domain $[0, 32]^2$,
- magnetic field 0.2.

Snapshots of ρ at t=0 (top right), 20 (bottom left), and 40 (bottom right).





Other Contributions

- Full advantage of vectorization (SIMD)
- Design of other variants for our algorithm with chunk bags
- Efficient 2d semi-Lagrangian implementation
- A common framework for Particle-in-Cell and semi-Lagrangian methods
- New 2d test cases with their theoretical analyses

[vi] Y. Barsamian, J. Bernier, S. A. Hirstoaga, and M. Mehrenberger. "Verification of $2D \times 2D$ and two-species Vlasov–Poisson solvers". In: *ESAIM: Proceedings and Surveys* 63 (2018), pp. 78–108. DOI: 10.1051/proc/201863078.

[vii] Y. Barsamian, and M. Mehrenberger. "Semi-Lagrangian Simulations for Solving 2d2v Vlasov–Poisson Systems (one and two species)". In: *Platform for Advanced Scientific Computing (PASC), Minisymposium "Kinetic Simulations on HPC Platforms for Plasma Physics Applications (3/3): Parallelization and New Hardware".* 2017.

Slides: slides_2017-06-27.pdf.





- Contributions
 - Particles sorted at all time with low memory overhead (4 · nbCells extra chunks, lowest in the state-of-the-art)
 - Optimal memory bandwidth usage: each particle is loaded from/written to main memory only once per iteration
 - Full advantage of SIMD
 - Efficient handling of fast particles
- Results on Intel Skylake, 24 cores, 128 GB/s
 - 740 million particles / second in 3d
 - 55% of the maximum bandwidth
- Comparison to state-of-the-art implementations thanks to a new metric



- Test our ideas when solving the Vlasov-Maxwell equations
- Test Pic-Vert on Many Integrated Core (MIC) architecture (more cores)
- Investigate the use of chunks in domain decomposition (distributed memory parallelism)
- Collaborate with other teams

http://www.barsamian.am/Pic-Vert/

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That's all Folks!