



# **‘Full Physics’ and Uncertainty Quantification as Drivers for Exascale Computing**

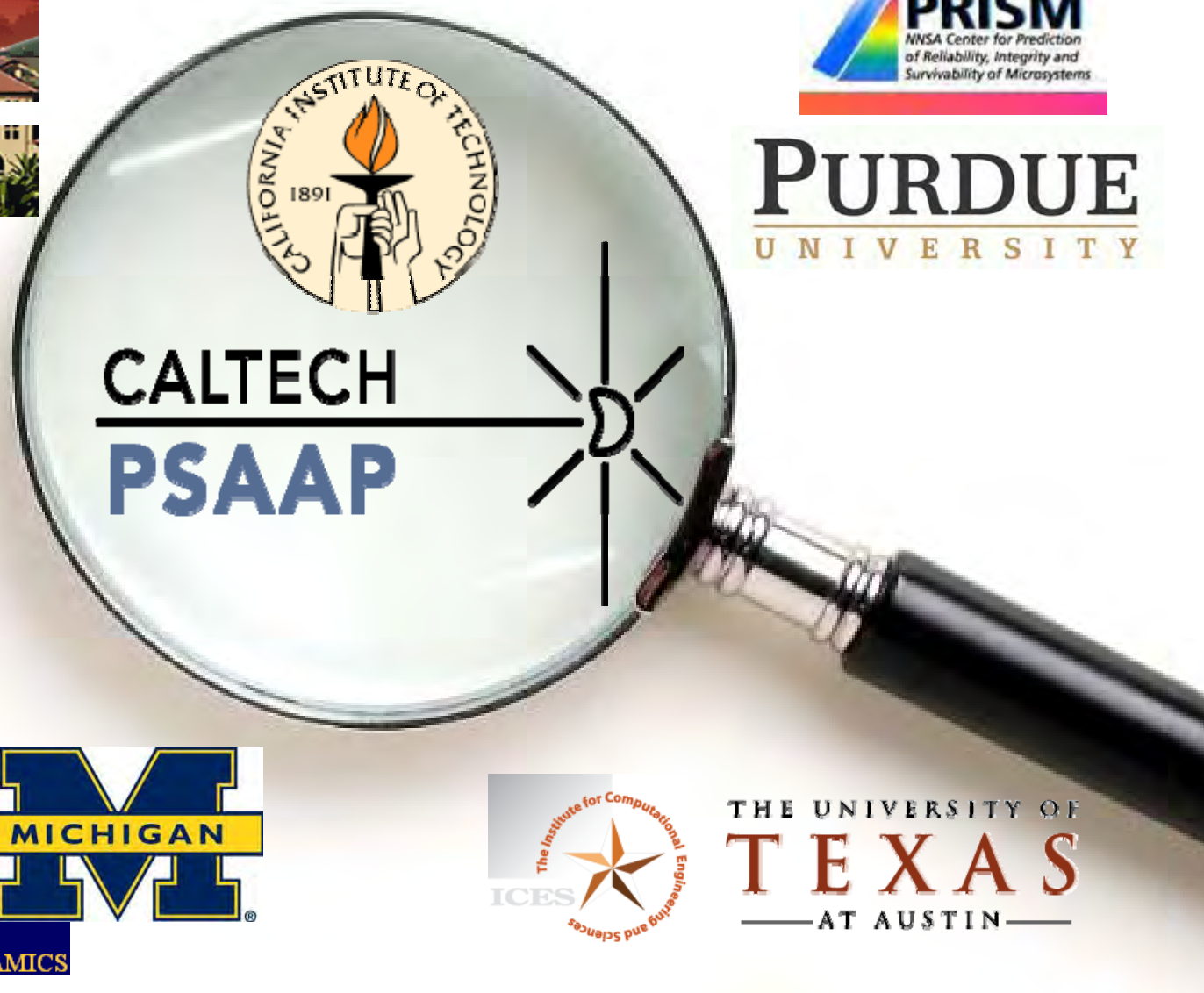
**M. Ortiz**

**California Institute of Technology**

SimTech Colloquium  
Universität Stuttgart, December 18, 2012

# DoE/ASC/PSAAP Centers

CALTECH

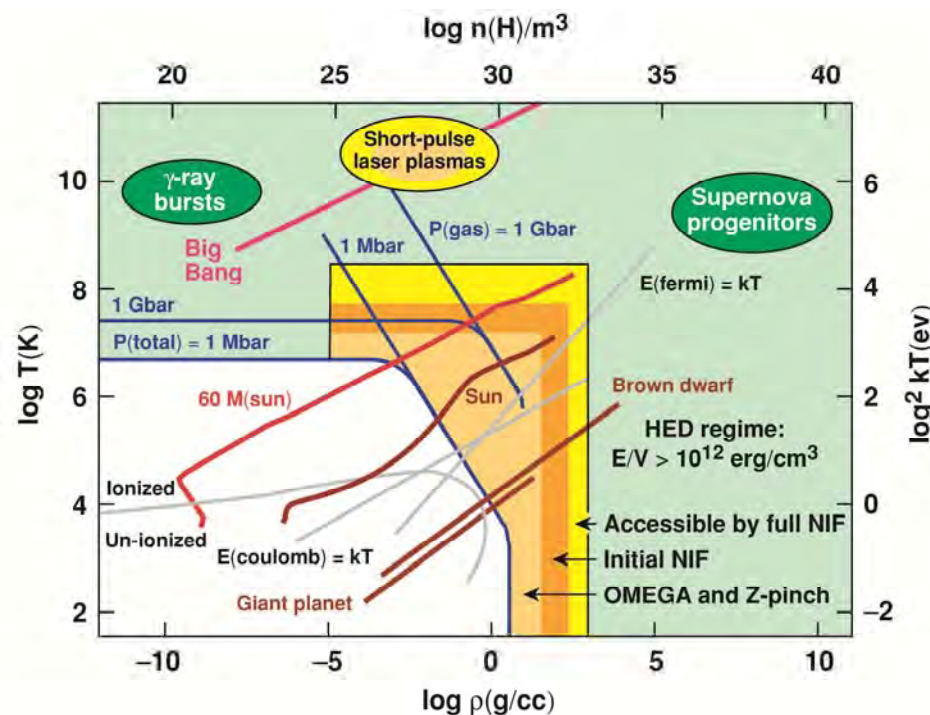


PSAAP: Predictive Science

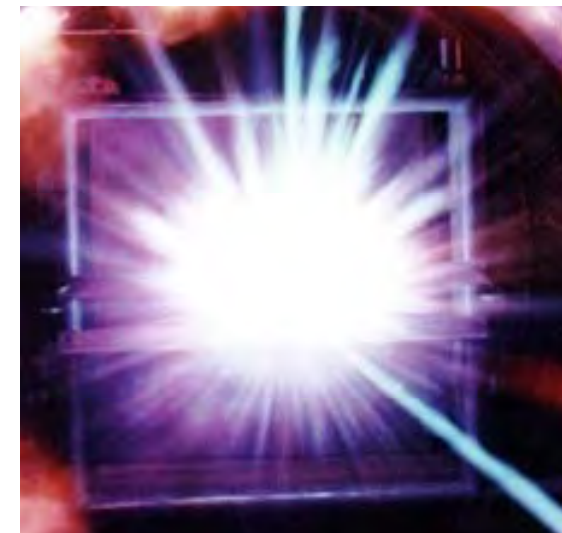
# The Predictive Science challenge



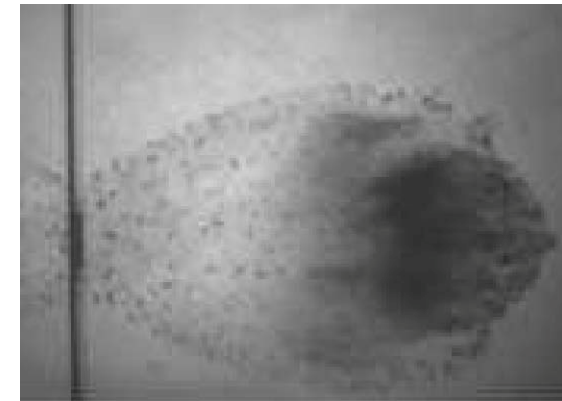
Aim: Demonstrate Predictive Science  
*in the field of hypervelocity impact*  
(impact velocities up to 10Km/s )



Hypervelocity impact test bumper shield  
(Ernst-Mach Institut, Freiburg Germany)



NASA Ames Research Center  
Energy flash from hypervelocity test  
at 7.9 Km/s



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# The Predictive Science Paradigm

- **Aim:** *Predict the behavior of complex physical/engineered systems **with quantified uncertainties***
- **Paradigm shift** in experimental science, modeling and simulation, scientific computing (***predictive science***):
  - Deterministic → Non-deterministic systems
  - Mean performance → Mean performance + Uncertainty



Old single-calculation paradigm



New ensemble-of-calculations  
paradigm

# The Predictive Science Paradigm

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Uncertainty  
Quantification

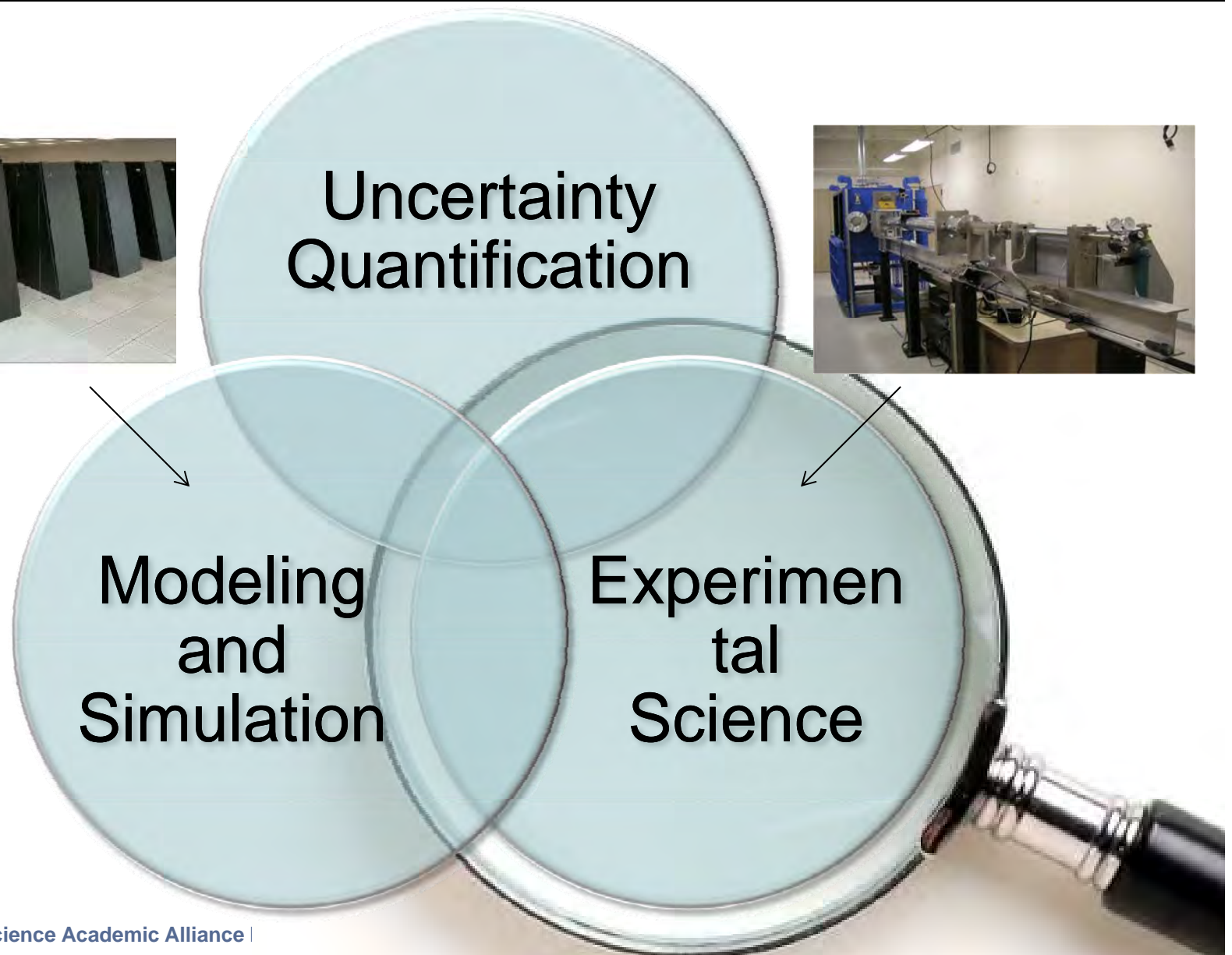


Modeling  
and  
Simulation

Experimen  
tal  
Science

# The Predictive Science Paradigm

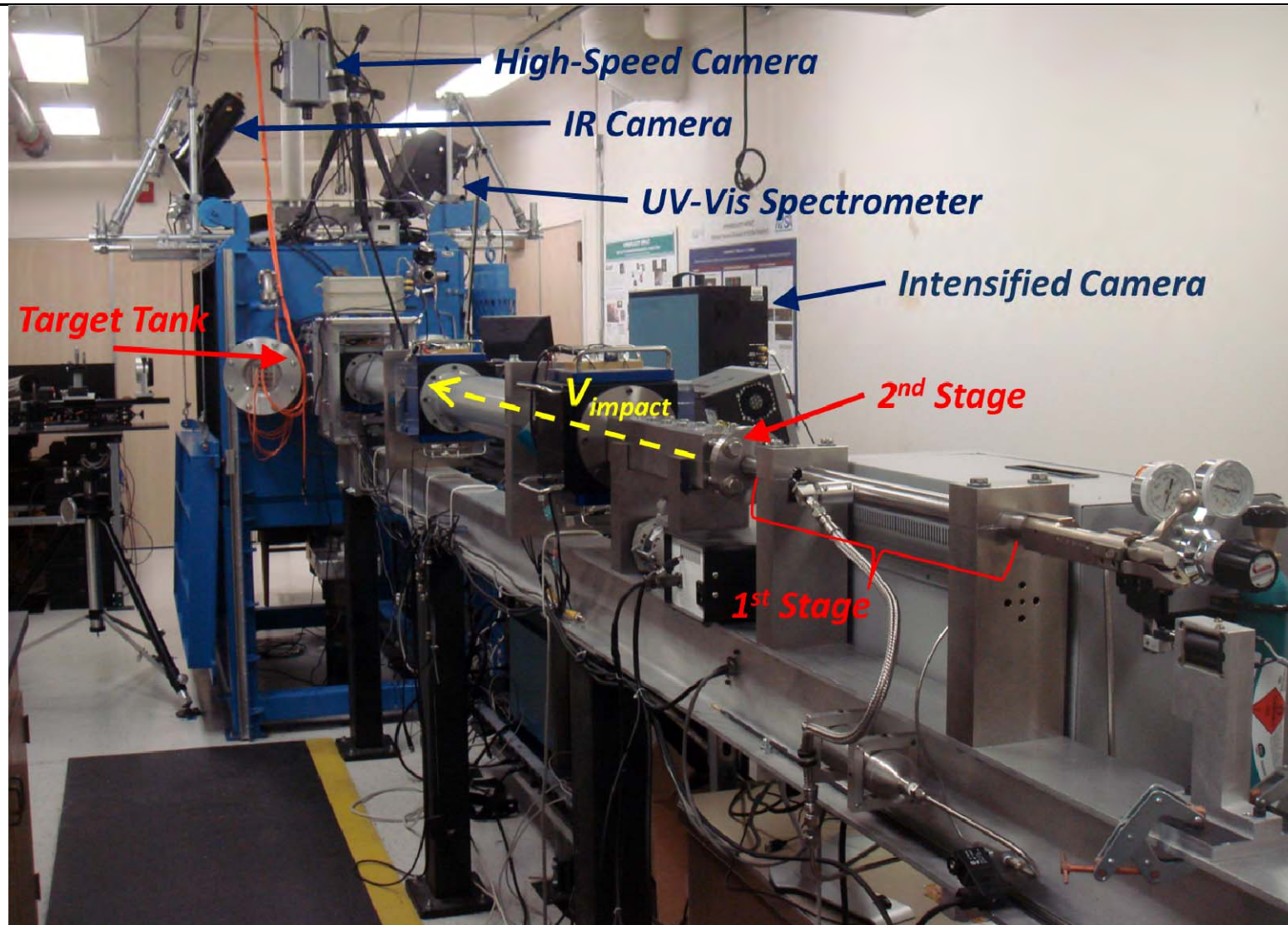
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# Hypervelocity Impact Testing

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Catech's Small Particle Hypervelocity Impact Range (SPHIR)

PSAAP: Predictive Science Academic Alliance Program

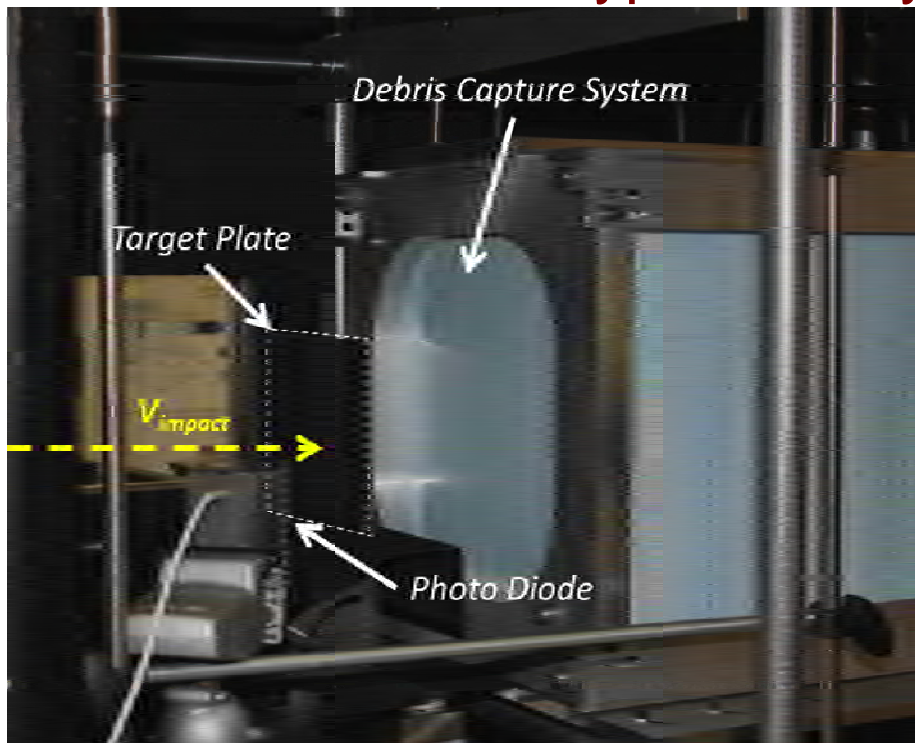
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# Hypervelocity Impact Testing



## Small Particle Hypervelocity Impact Range (SPHIR)



- Two-Stage Light-Gas Gun
- 1.8 mm bore diameter



### Target Materials

- Steel
- Aluminum
- *Tantalum*

### Test configuration parameters:

- Impact Speeds: 2 to 10 km/s
- Impact Obliquities: 0 to 80 degrees
- Impactor Mass: 1 to 50 mg
- Target plate thickness: 0.5-3 mm

### Impactor Materials

- 440 C Steel
- 6/6 Nylon



# Hypervelocity Impact Diagnostics

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## Diagnostic Technique

## Performance Measures



*Post Mortem  
Profilometry*

**Routine**

- Perforation Area
- Target back-surface slope
- ...



*In Situ Side-Lighting  
Shadowgraphs*

**Operational**

- Bulge formation
- Ejecta/debris cloud formation
- Ejecta/debris cloud distribution



*In Situ CGS  
by Transmission*

**Operational**

- Index of refraction gradient of  
Ejecta and Debris cloud



*In Situ VISAR*

**Operational**

- Back-surface normal velocity



*In Situ  
Spectrometry*

**Operational**

- Emission spectra
- Thermal distribution of  
target/debris cloud

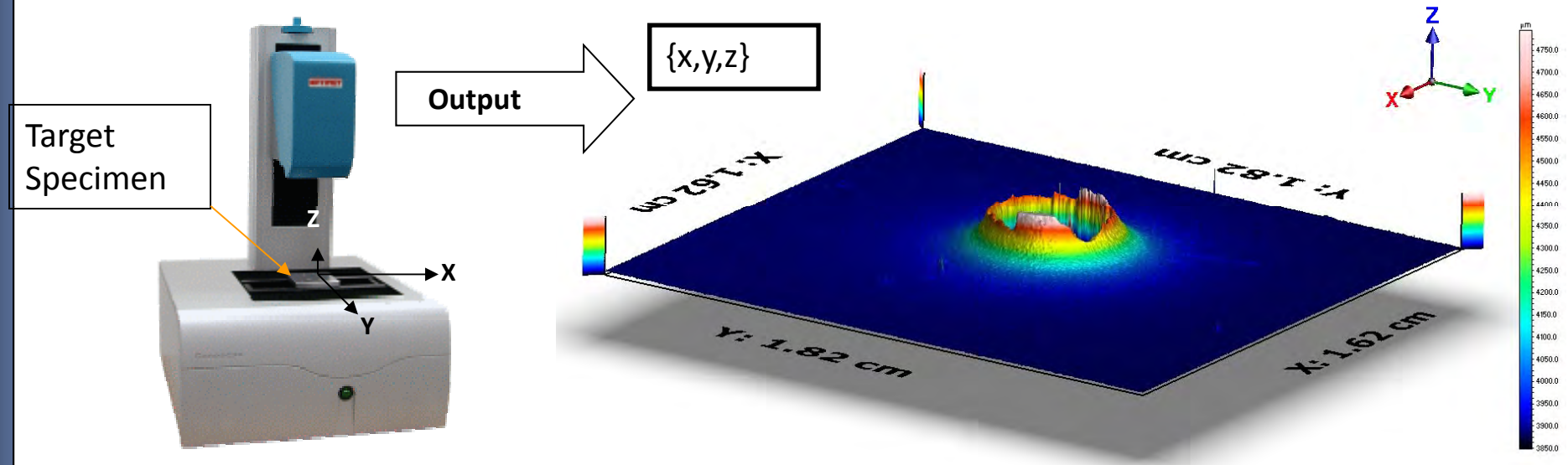
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# SPHIR — Post Mortem Profilometry

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## Optimet MiniConoscan 3000

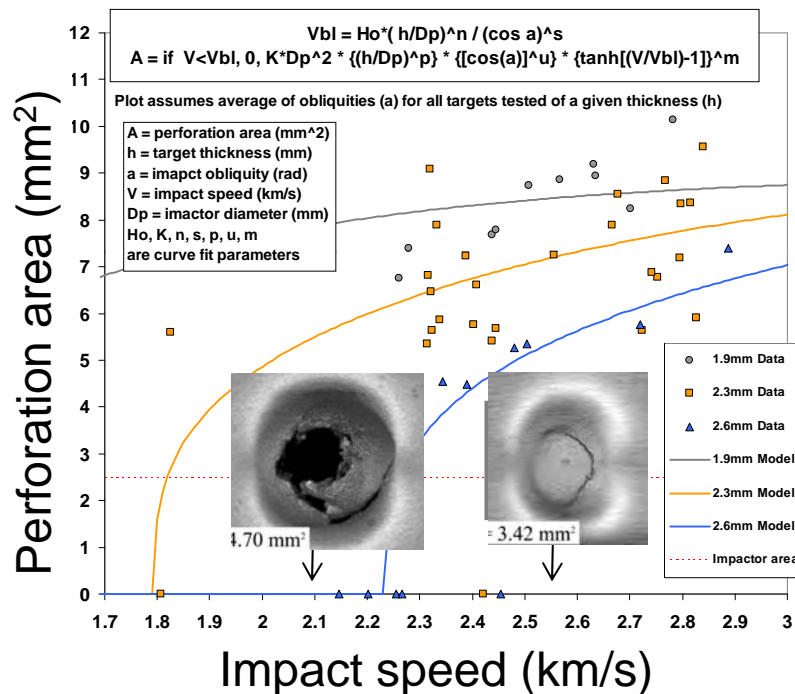


- Produces surface map as  $\{x,y,z\}$  coordinate table
- Scans 101 mm x 101 mm area
- 25 micron resolution in x, y, z

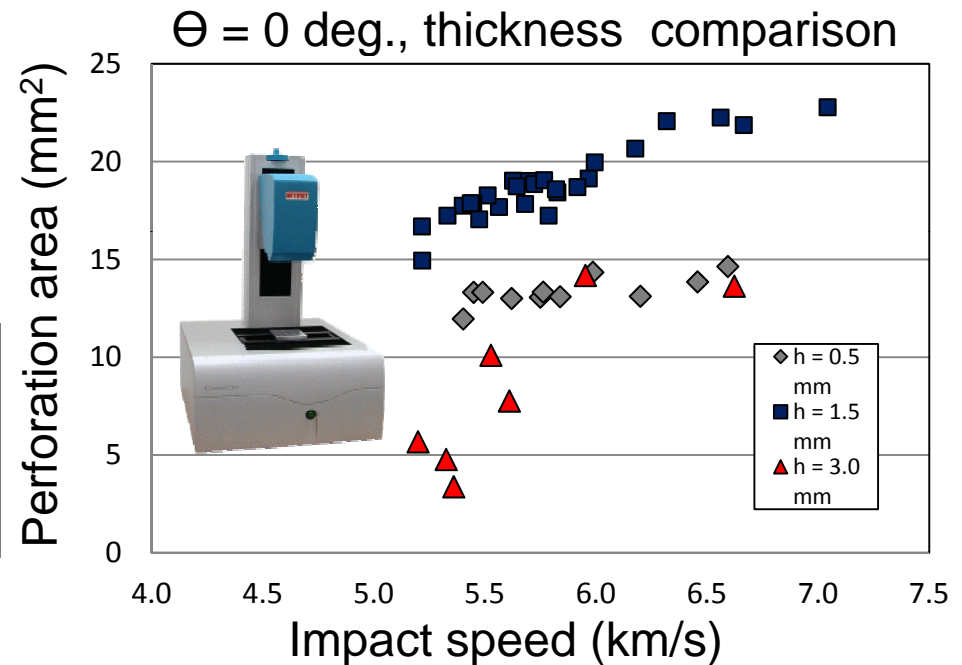
*Accurately measures post-test target deformation features for comparison with numerical simulation*

- **Target Perforation area**
- **Back-surface slope map**

# SPHIR – Perforation area data



440 C Steel spherical projectiles  
304 Stainless Steel plate targets

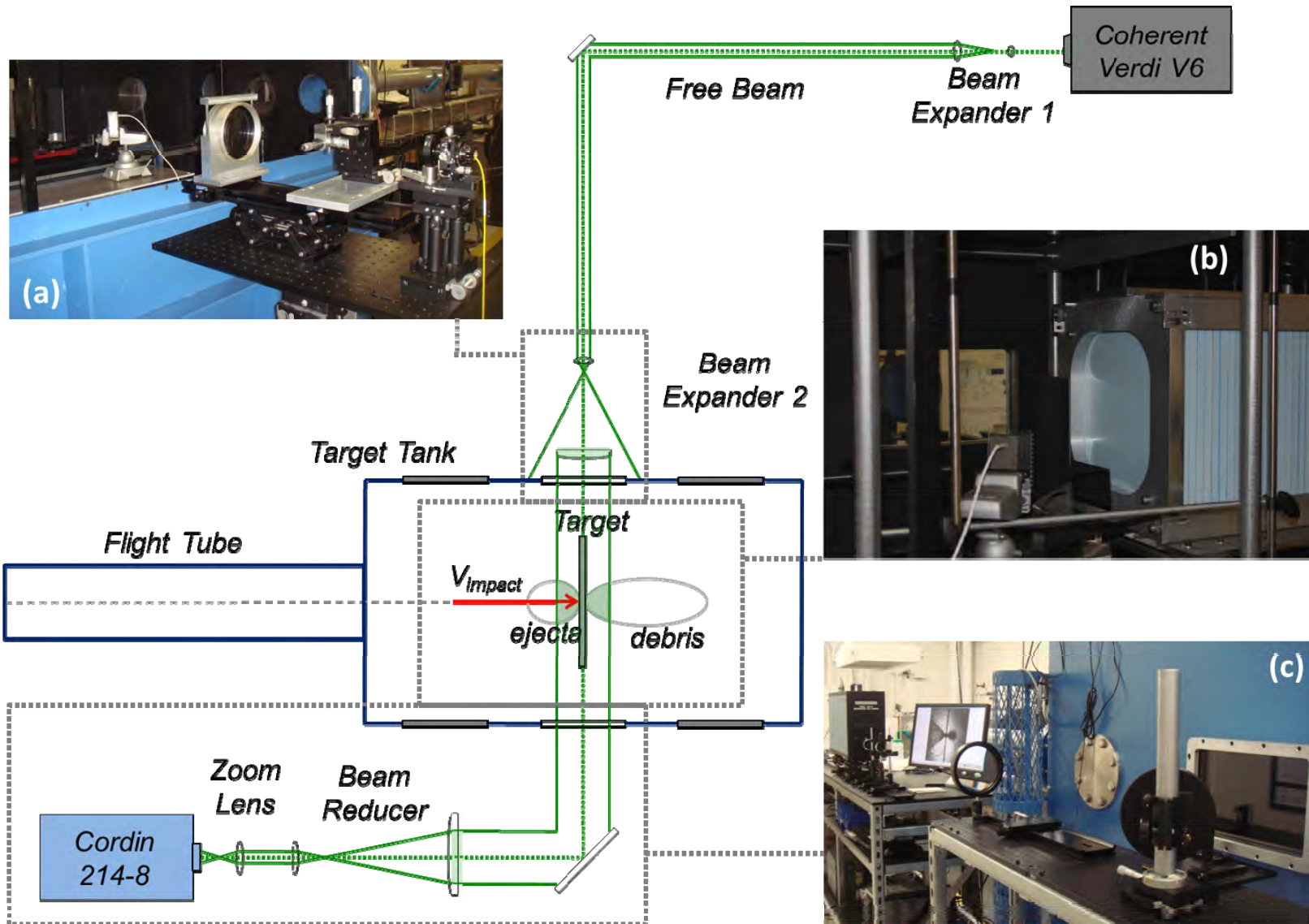


6/6 nylon cylindrical projectiles  
6061-T6 aluminum plate targets

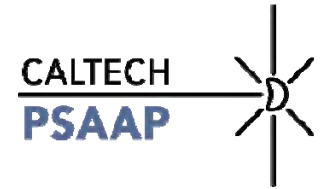


# SPHIR – Laser Side Lighting System

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# SPHIR – Shadowgraph Data



*Nylon 6/6 Impactor*  
*L/D=1 Cylinder*

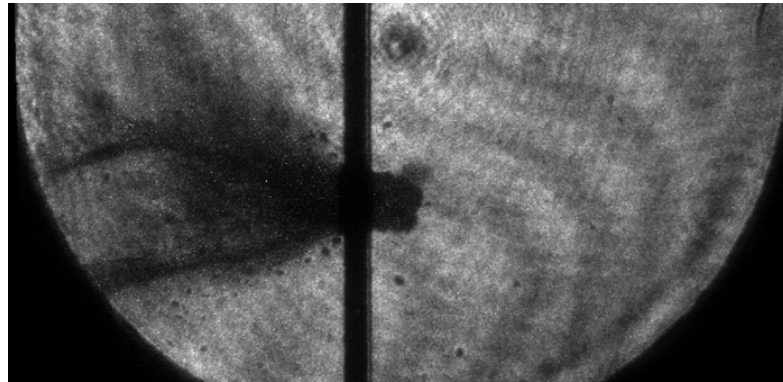
*6061-T6 Al. Target*

$P_{\text{atm}} = 1.0 \text{ Torr}$

$t = 10.3 \mu\text{s}$

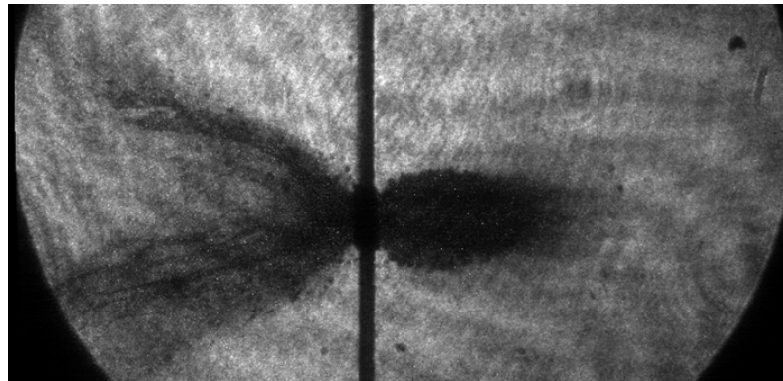
**$h = 3.0 \text{ mm}$**

$v_{\text{impact}} = 5.95 \text{ km/s}$



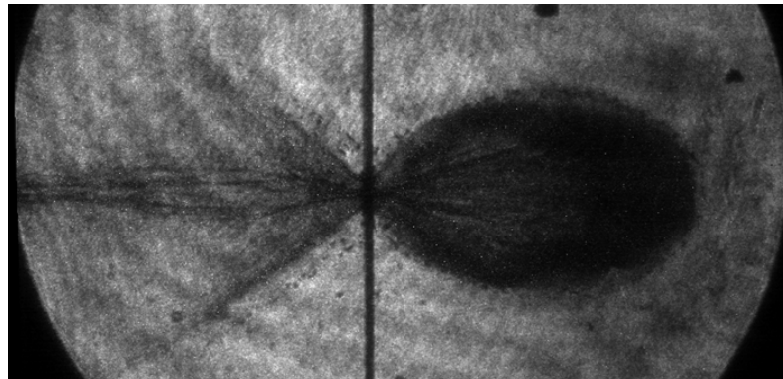
**$h = 1.5 \text{ mm}$**

$v_{\text{impact}} = 6.00 \text{ km/s}$

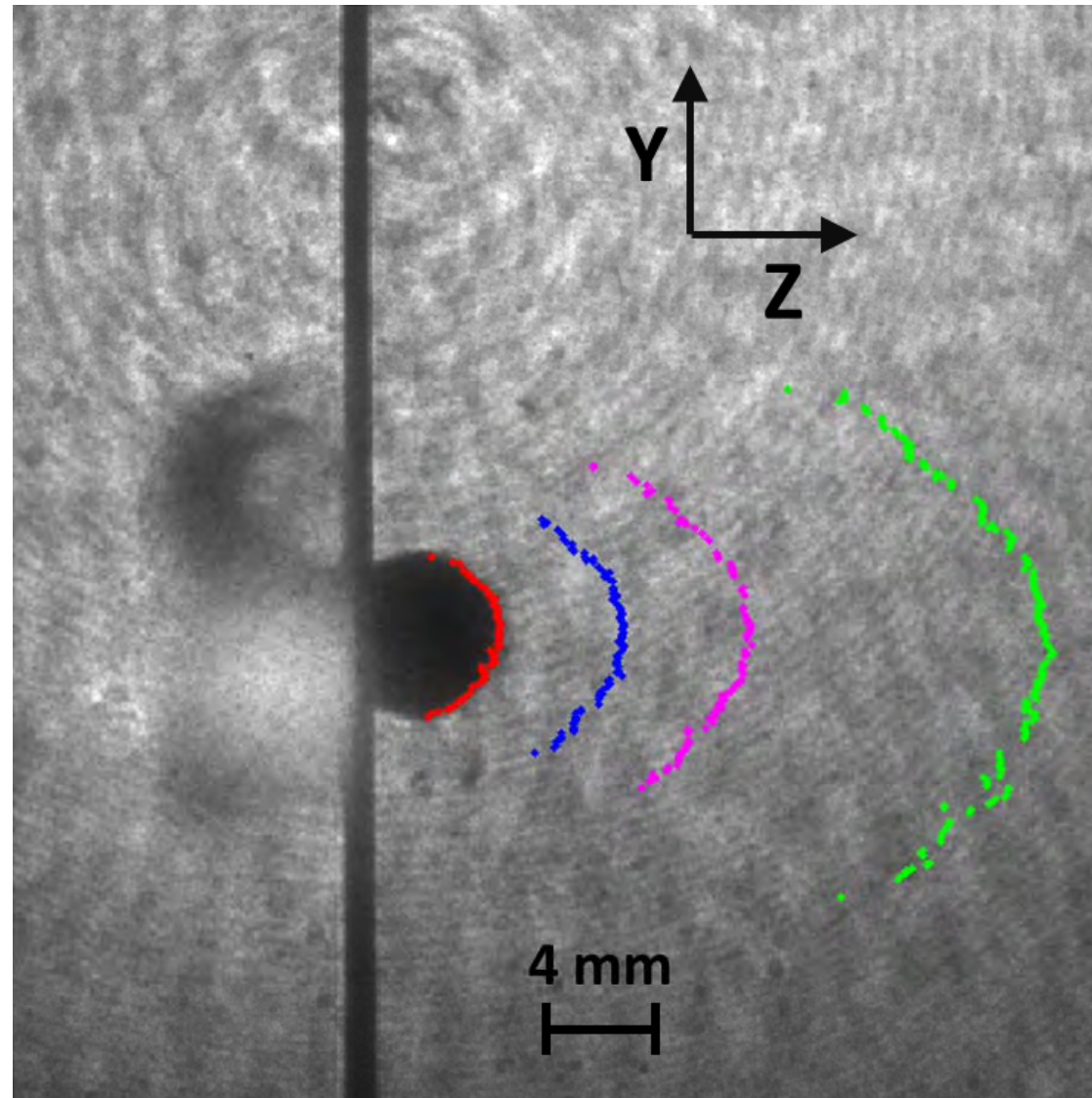


**$h = 0.5 \text{ mm}$**

$v_{\text{impact}} = 6.31 \text{ km/s}$

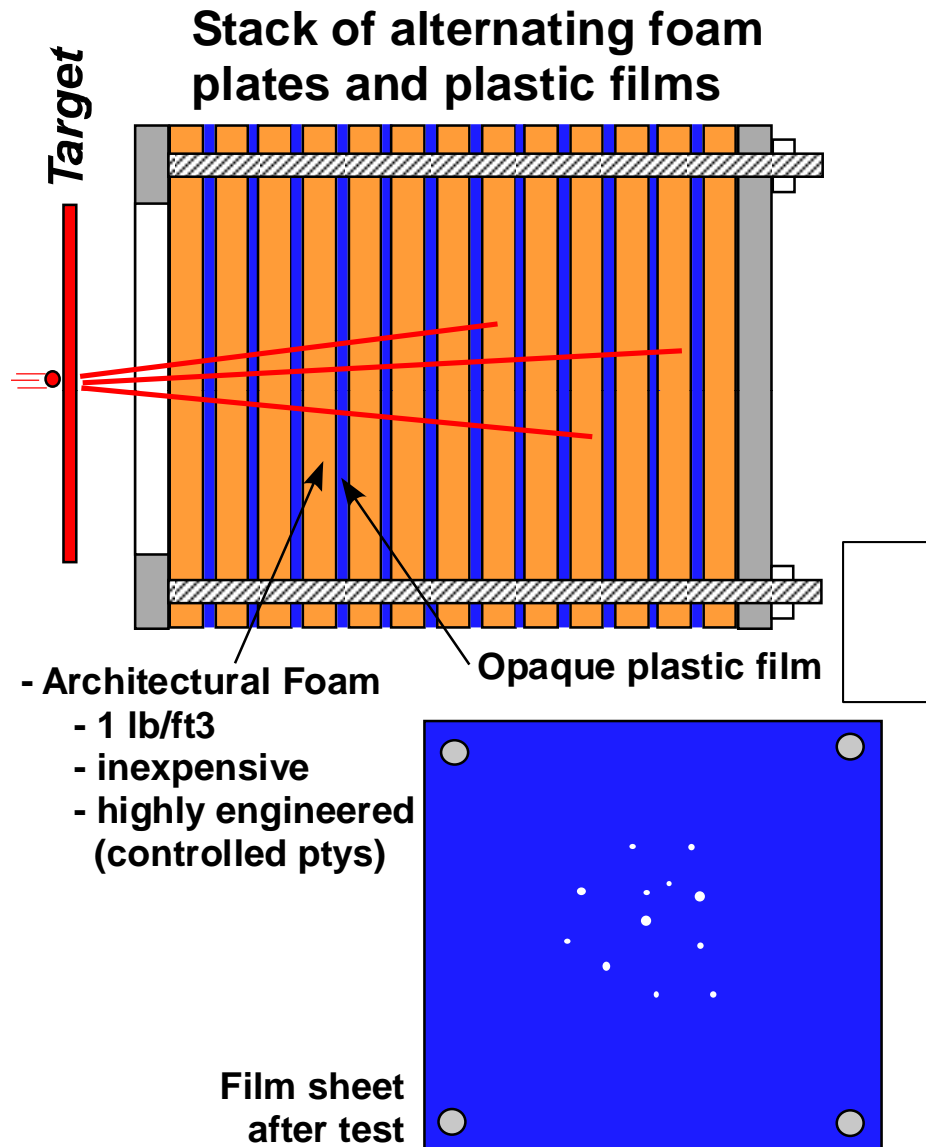


# SPHIR – Debris Front Data





# SPHIR – Debris Capture Data



## Measurements

- (1) X-Y position of debris particle perforations on each film [dispersion of debris]
- (2) Size of debris particle perforations [debris particle size]
- (3) #1 combined with film distance from target perforation site gives debris particle direction and penetration path length in foam [related to mass & velocity of debris particle]
- (4) Recovery of debris material from selected tests

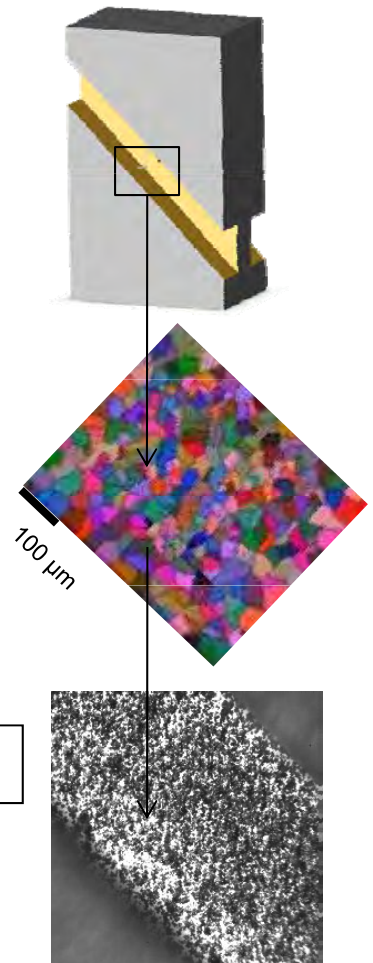
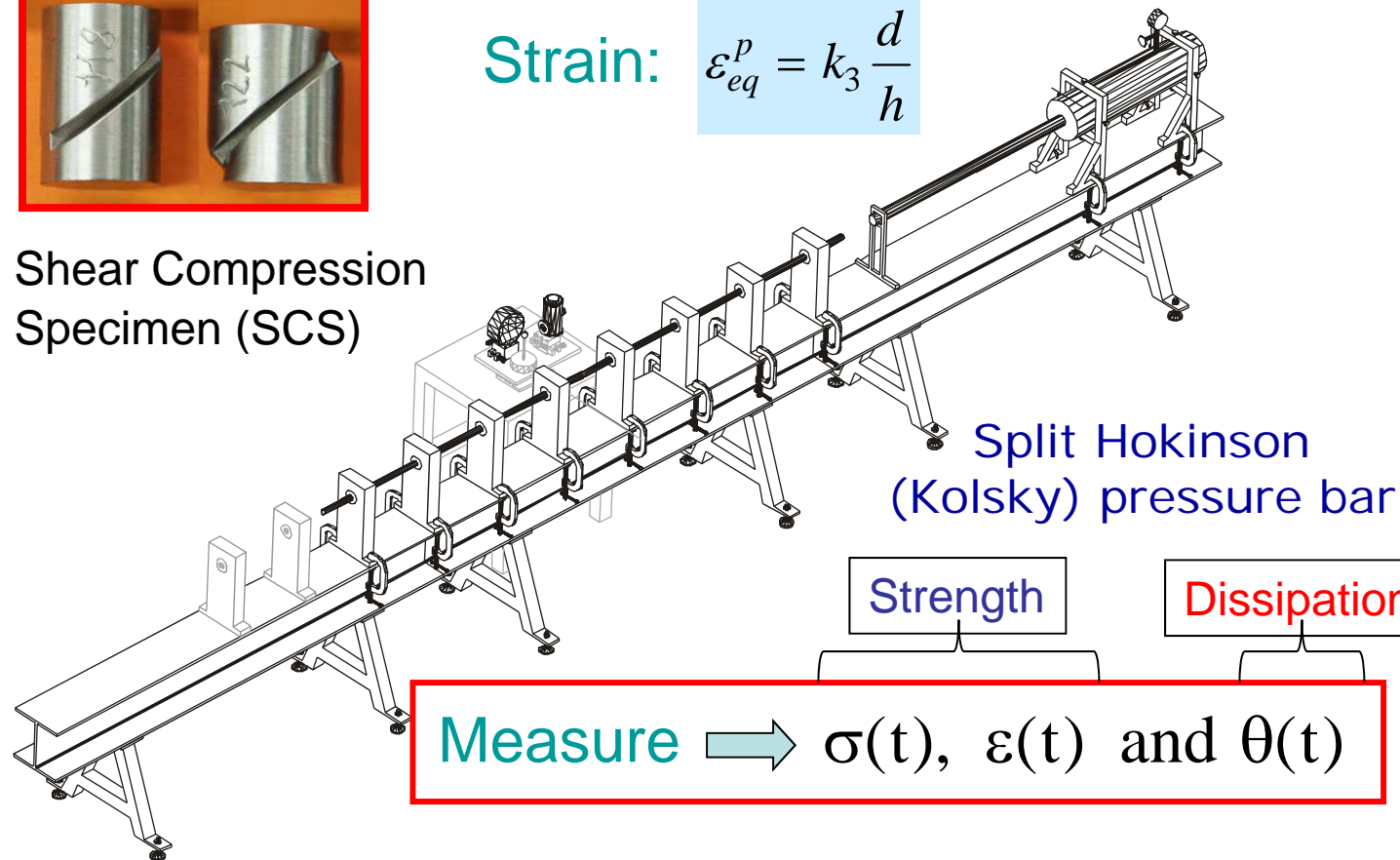
# High Strain-Rate Testing (HSRT)



Shear Compression Specimen (SCS)

Stress: 
$$\sigma_{eq} = k_1 (1 - k_2 \varepsilon_{eq}^p) \frac{P}{Dt}$$

Strain: 
$$\varepsilon_{eq}^p = k_3 \frac{d}{h}$$



Full-field imaging,  
Sub-grain resolution

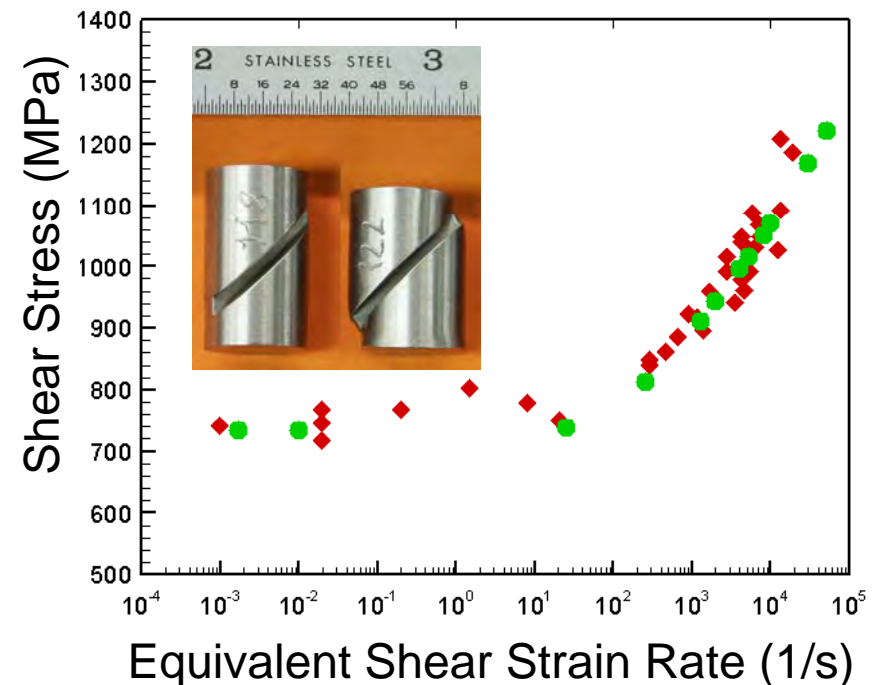
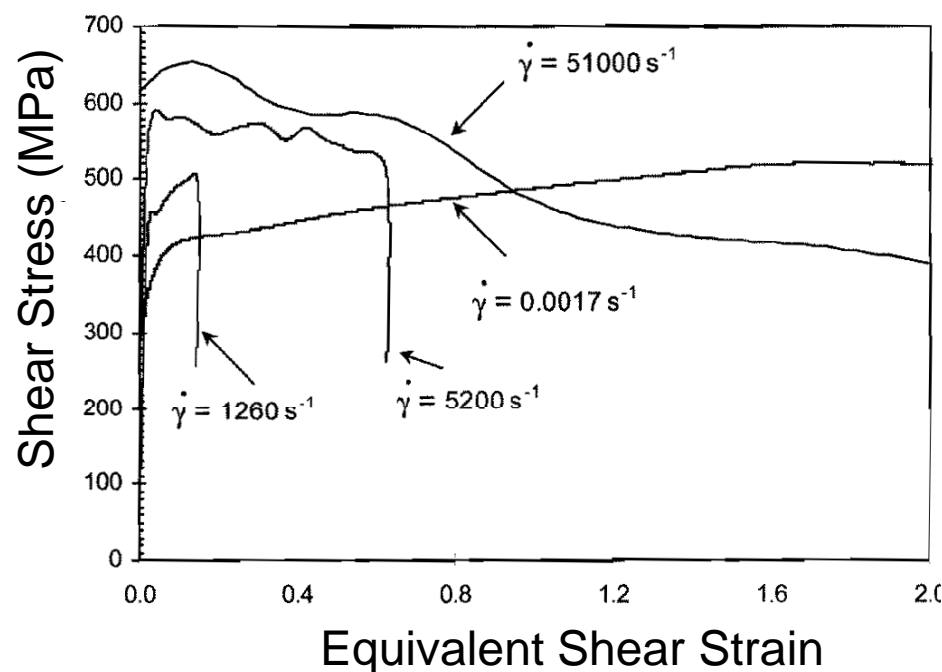
Caltech's High Strain-Rate Testing (HSRT) facility  
(Prof. G. Ravichandran, Director)

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# High Strain-Rate Testing (HSRT)



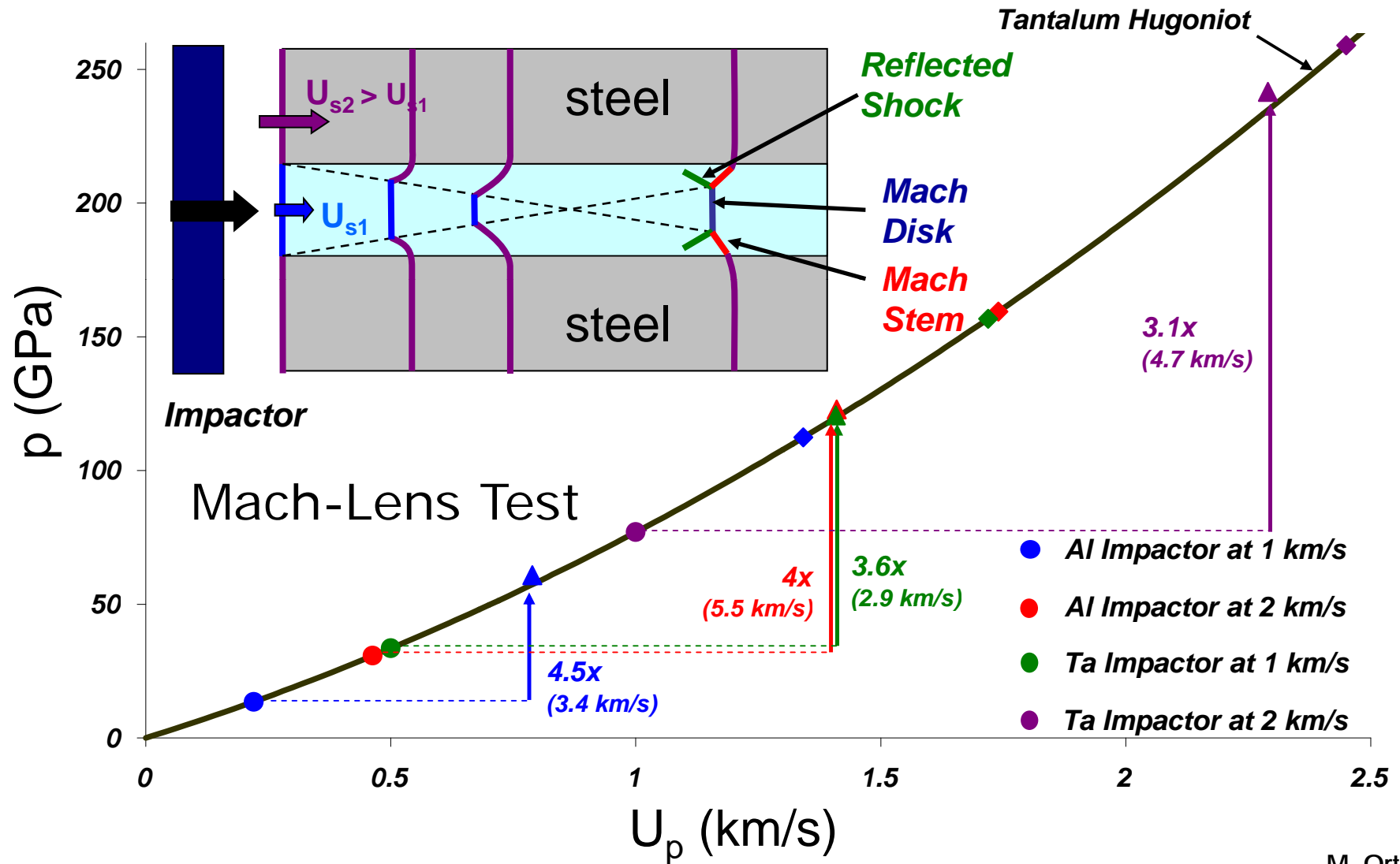
## Shear-compression specimen test



M. Vural, D. Rittel and G. Ravichandran, "Large strain mechanical behavior of 1018 cold-rolled steel over a wide range of strain rates," *Metallurgical and Materials Transactions A*, Vol. 34A (2003) p. 2873.



# High Strain-Rate Testing (HSRT)



# Experimental data at Caltech

- Experimental Science, full-device testing, component and materials testing, essential to Predictive Science:  
***No data, no prediction!***
- The Caltech center houses experimental facilities:
  - **Small Particle Hypervelocity Impact Range**
  - High-Strain Rate Facility (constitutive characterization)
- The material characterization facilities supply material data for ***model calibration and validation***
- Hypervelocity impact facility defines performance measures to be predicted and supplies quantitative data for ***Uncertainty Quantification***



# The Predictive Science Paradigm

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Uncertainty  
Quantification



Modeling  
and  
Simulation

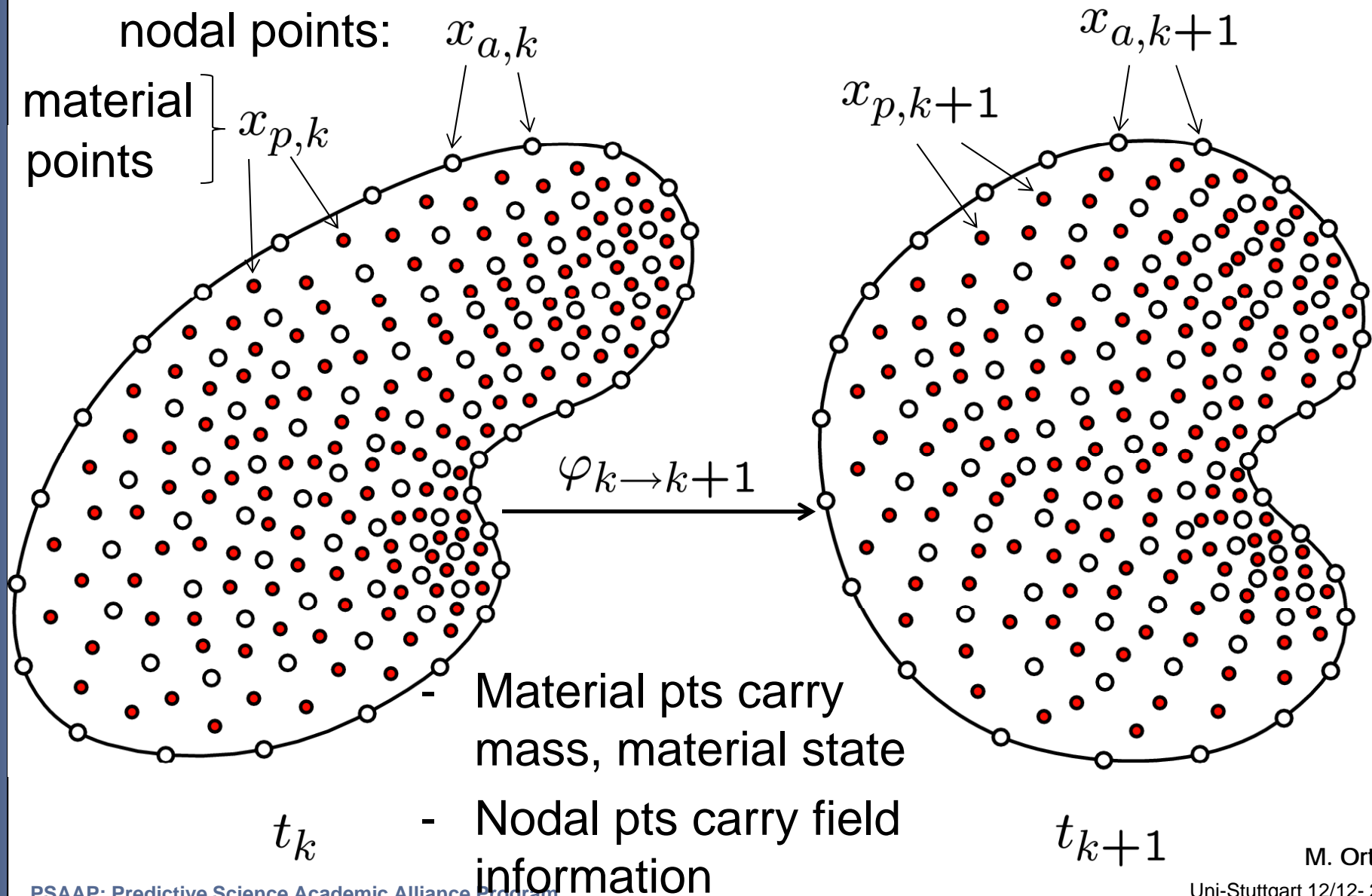
Experimen  
tal  
Science





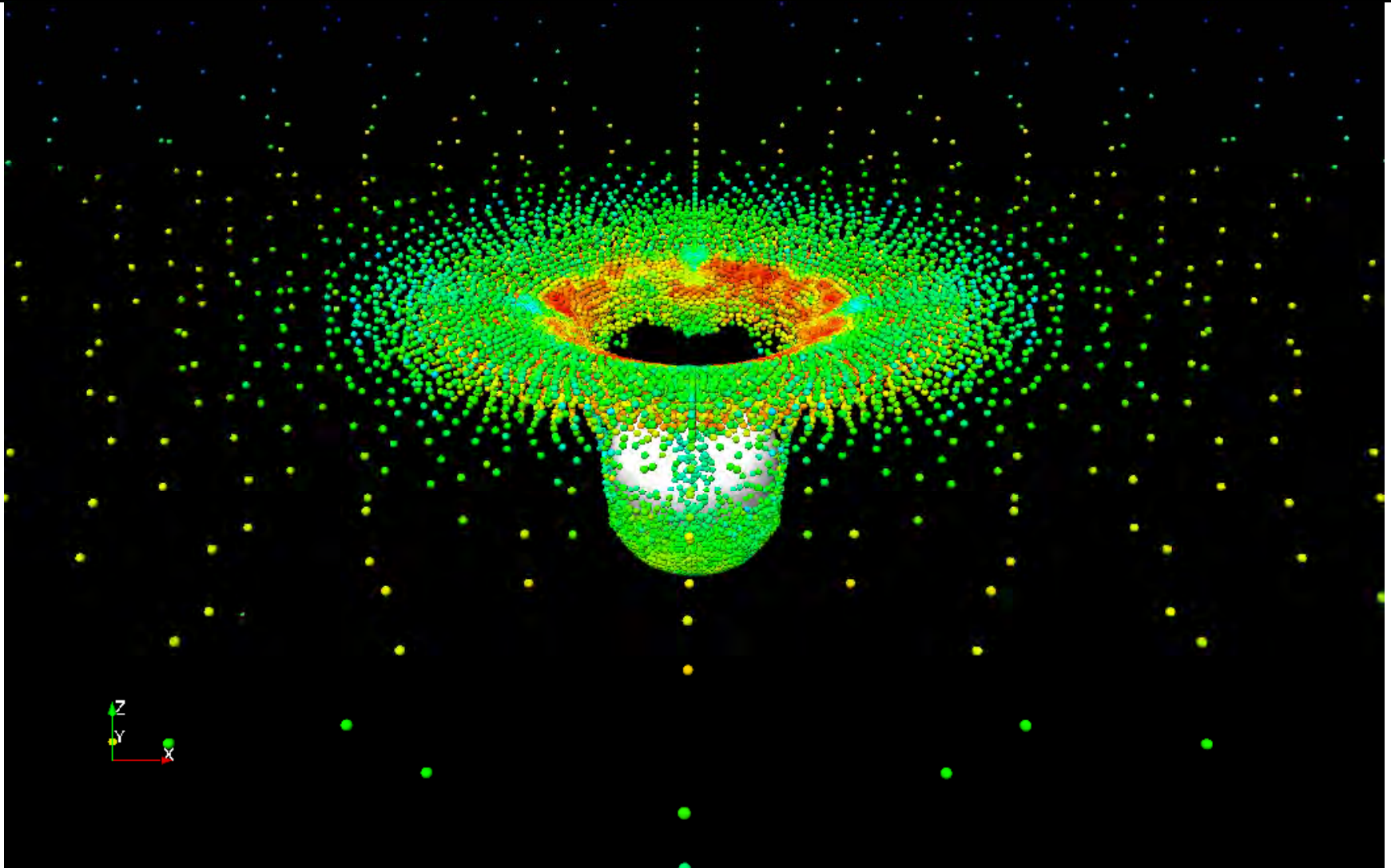
- Phenomena that ***challenge modeling and simulation***:
  - Plasma magneto-hydrodynamics
  - Coupled multiphase large-deformation thermo-plasticity
  - Fracture, fragmentation, collisions/contact
- Physics that ***challenge modeling and simulation***:
  - Pressure  $\sim 1\text{-}2$  Mbar, strain rates  $\sim 10^{11}$  1/s, temp  $\sim 10^4$  K
  - melting and vaporization, dissociation, ionization, plasma
  - luminescence and radiative transport
  - hydrodynamic instabilities, mixed-phase flows, mixing
  - solid-solid phase transitions, high-strain-rate deformation, thermo-mechanical coupling
  - fracture, fragmentation, spall and ejecta, deformation instabilities such as shear banding

# Optimal-Transport Meshfree



# OTM meshfree spatial discretization

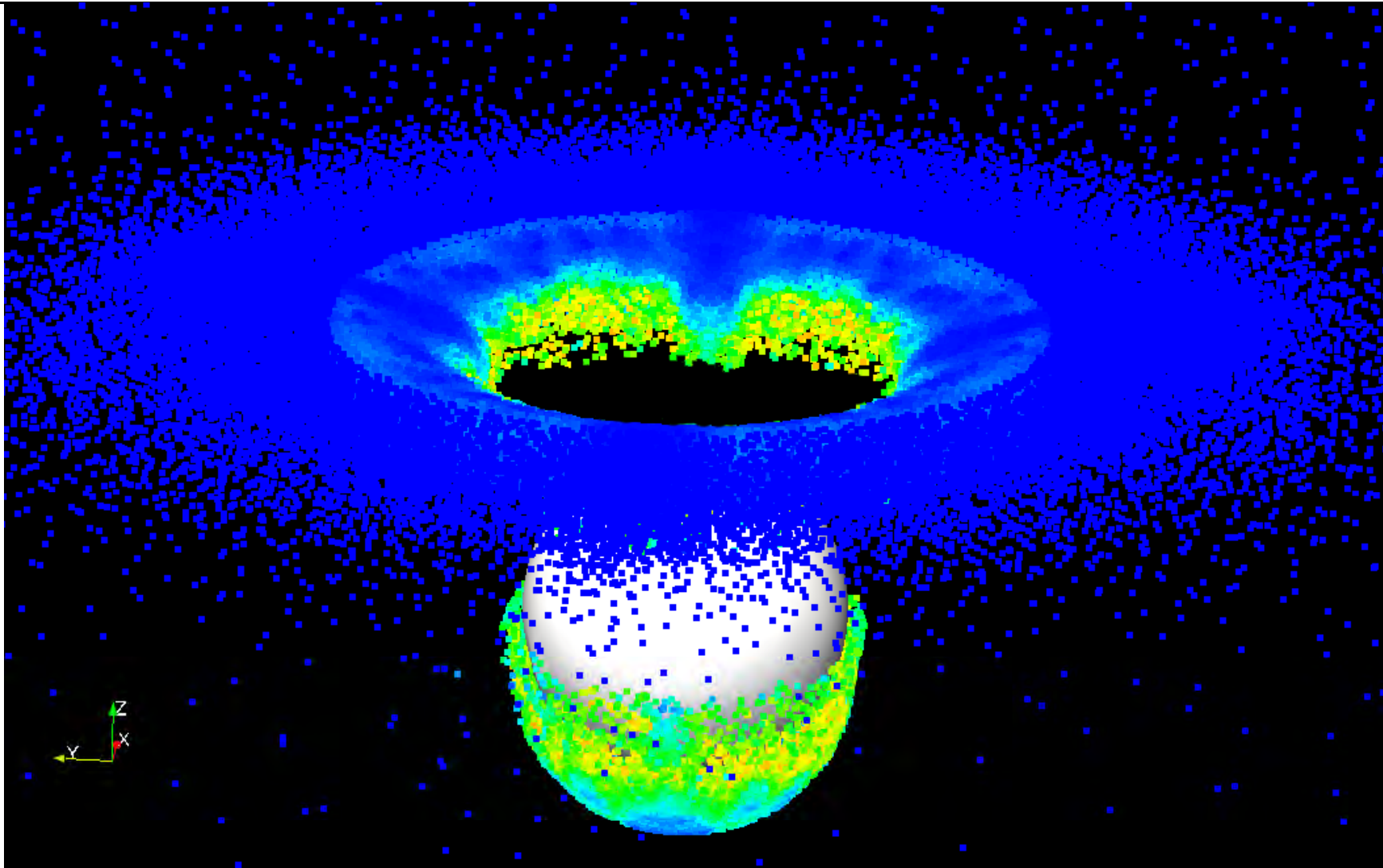
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Steel projectile/aluminum plate: Nodal set

# OTM meshfree spatial discretization

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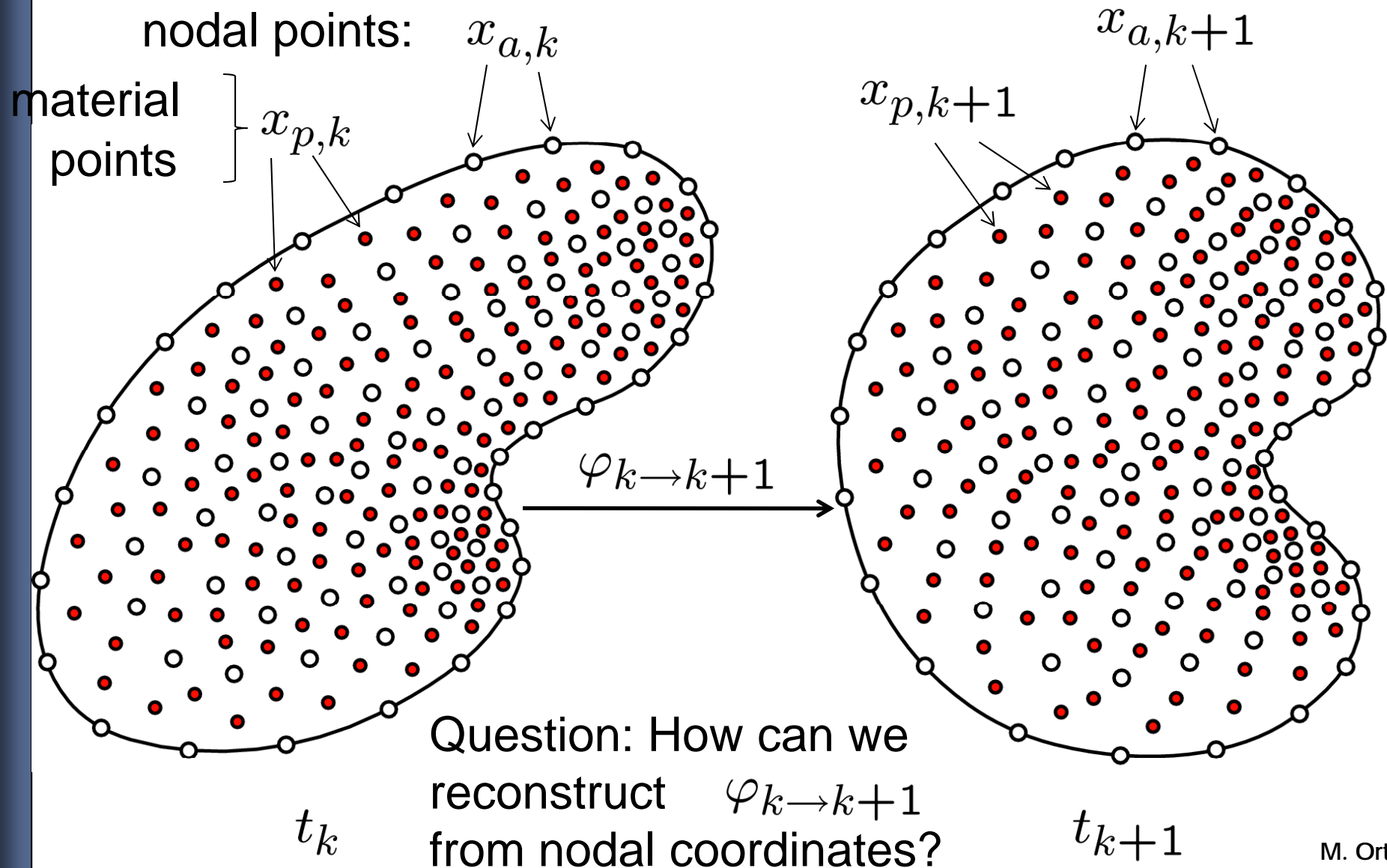


Steel projectile/aluminum plate: Material point set

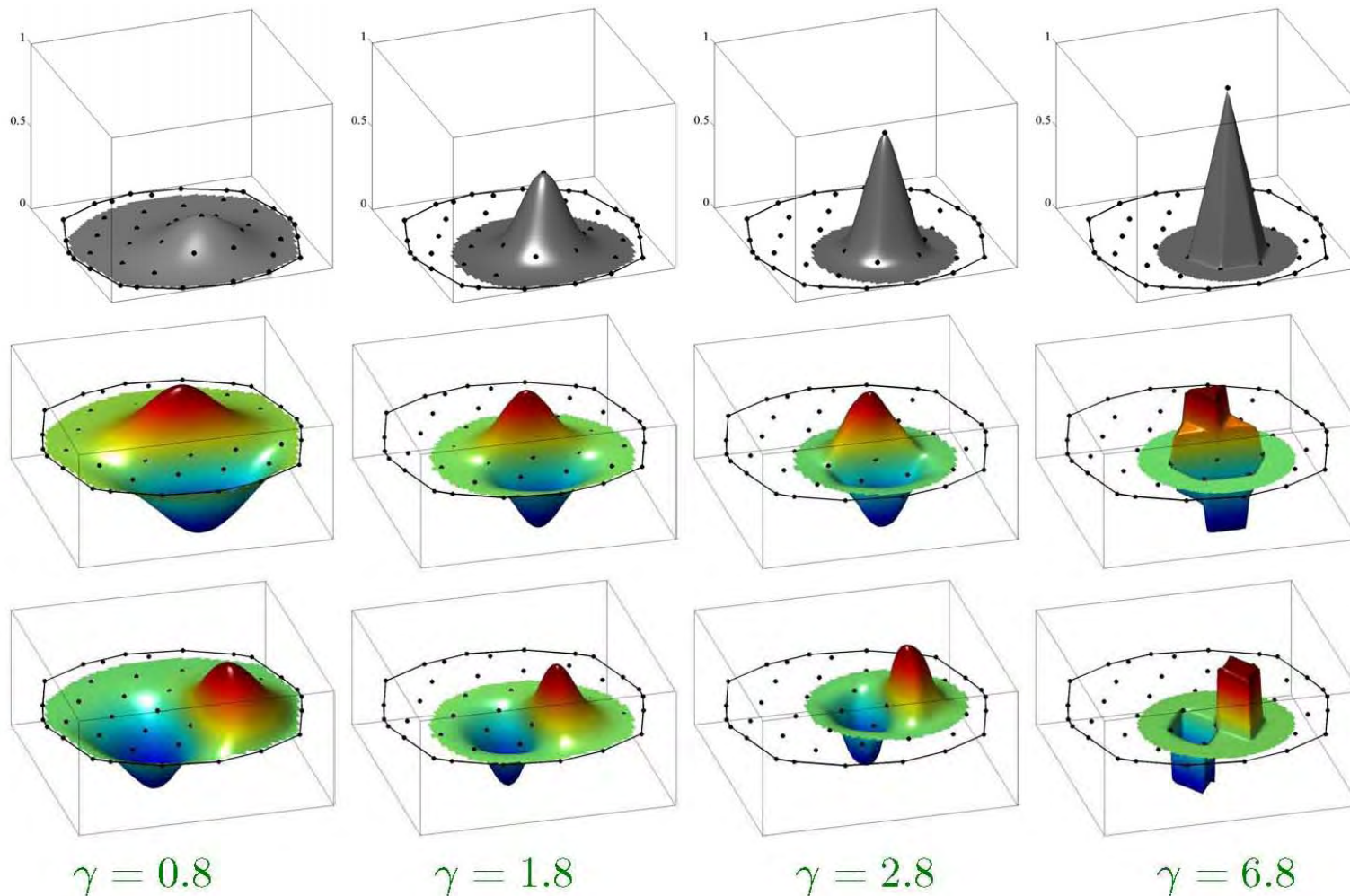
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# Meshfree spatial discretization



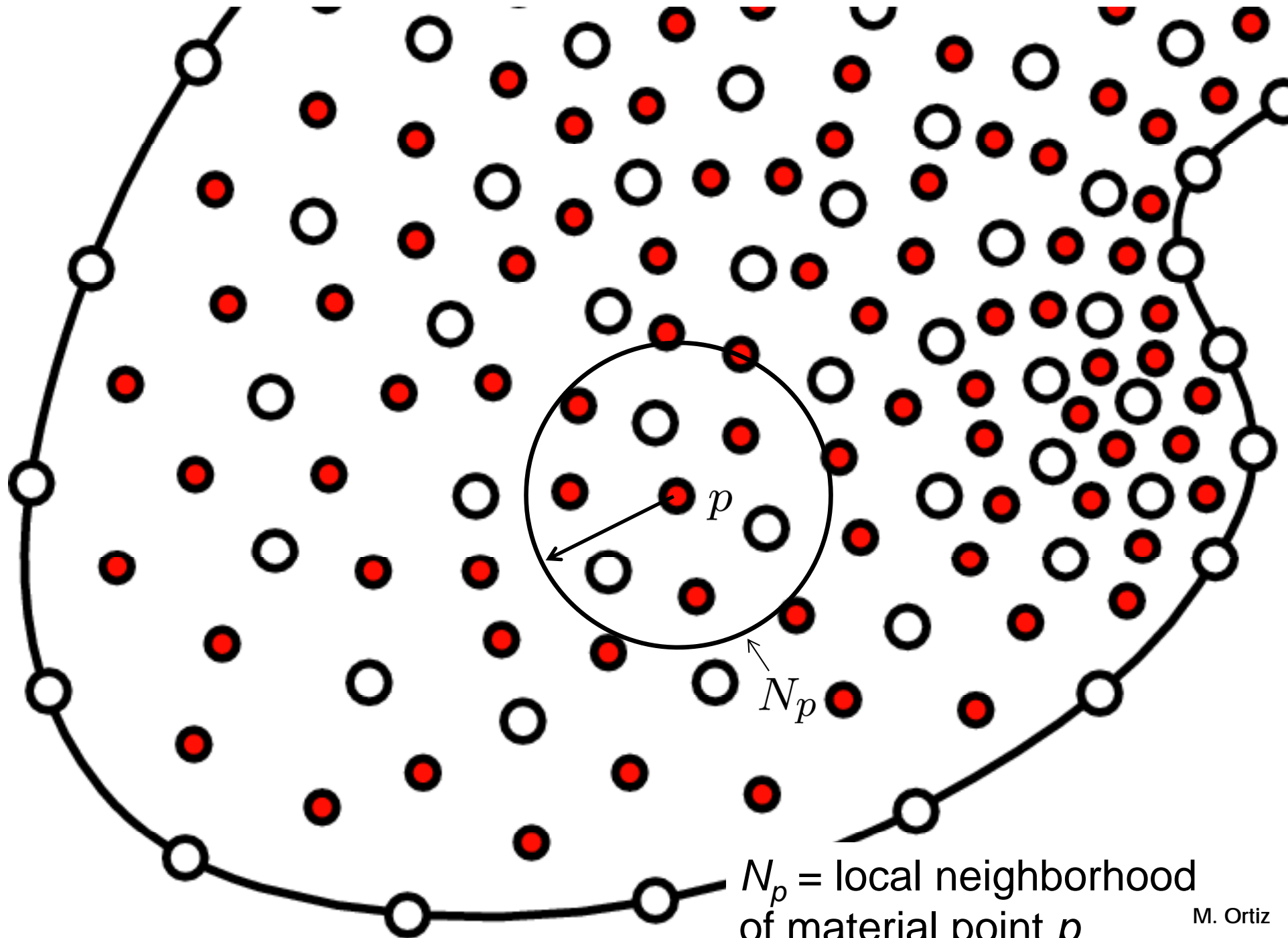
# Max-ent spatial interpolation



Max-ent shape functions of decreasing entropy

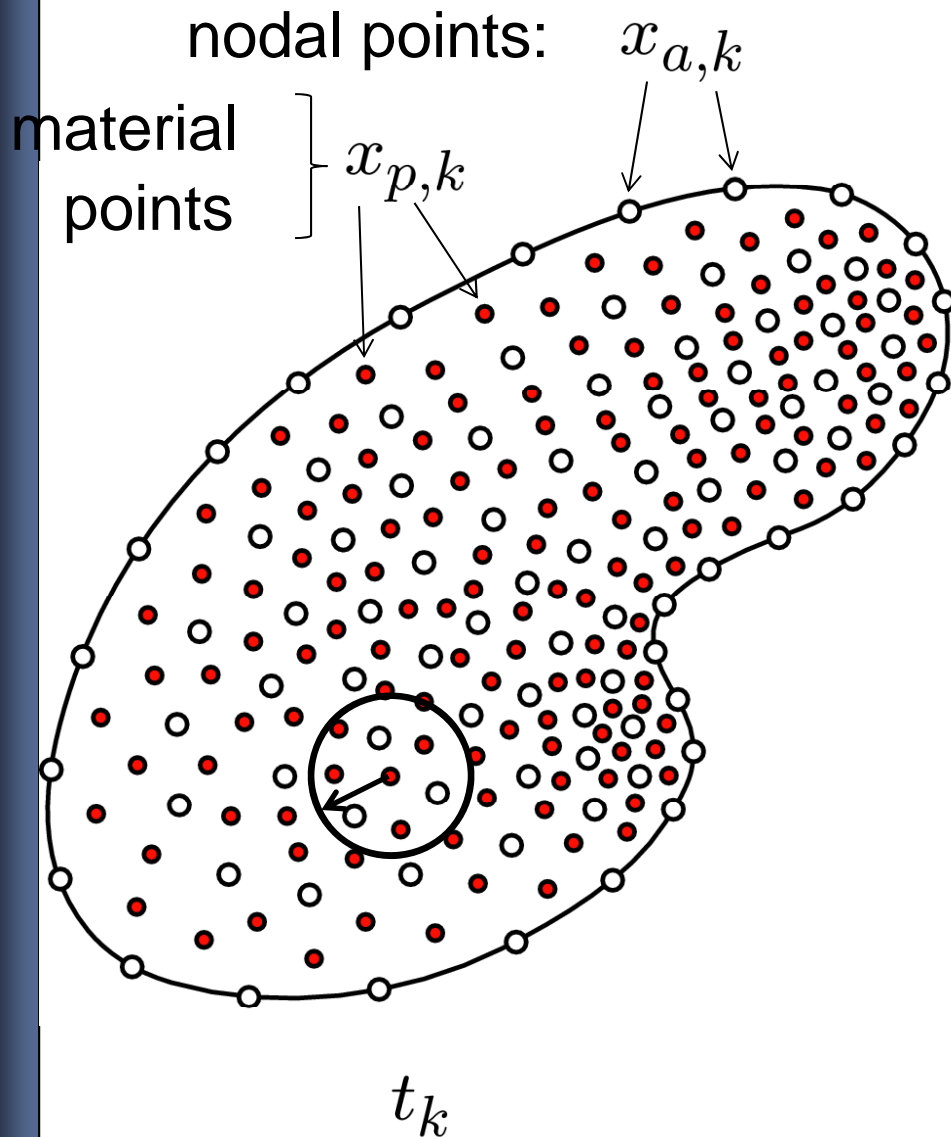
Arroyo, M. & MO, *Int. J. Numer. Meth. Engr.*, **65**:2167-2202, 2006

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$N_p$  = local neighborhood  
of material point  $p$

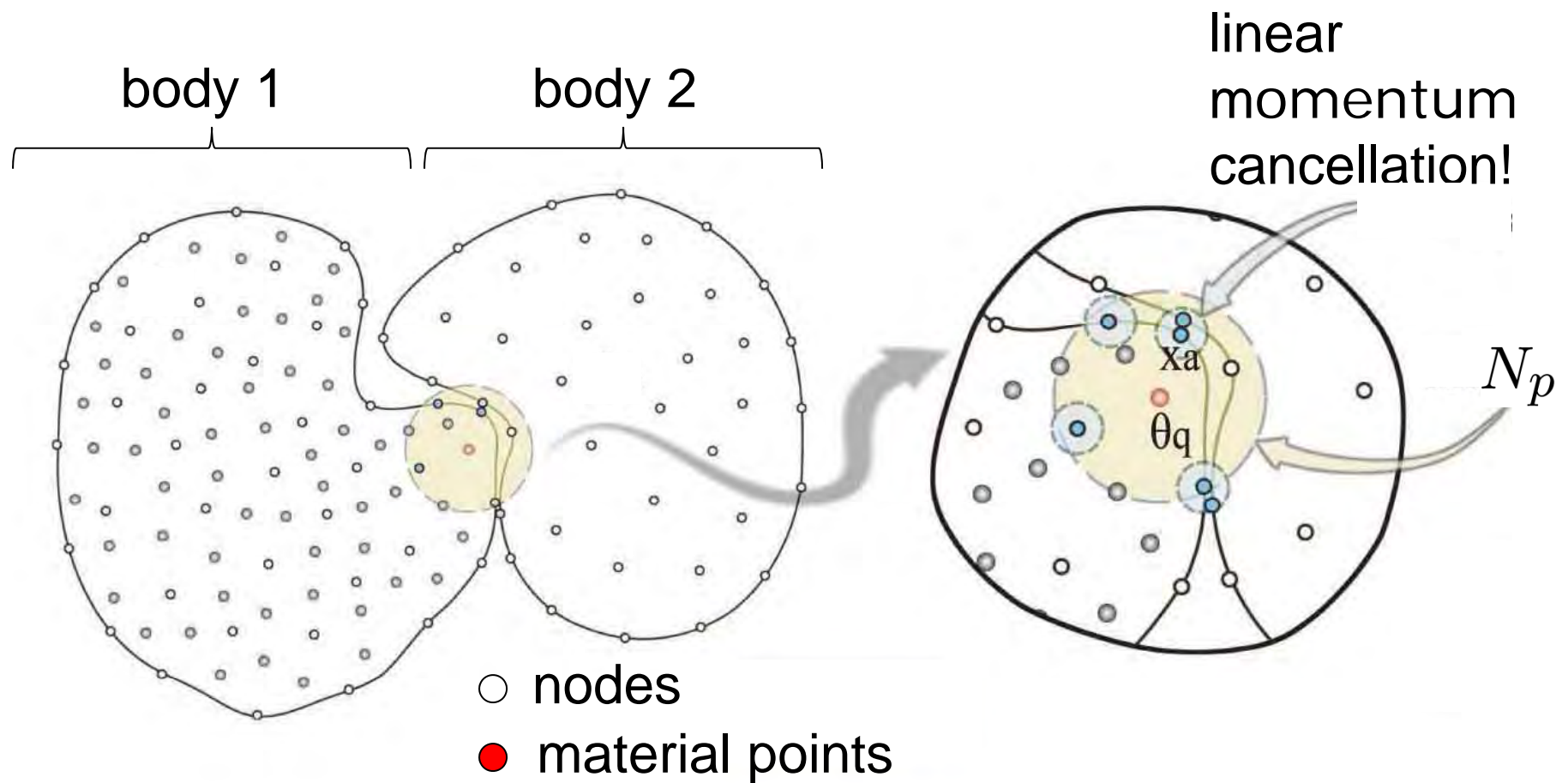
# Max-ent spatial discretization



- Max-ent interpolation at material point  $p$  determined by nodes in its local environment  $N_p$  *only*
- Local environments determined 'on-the-fly' by range searches
- Local environments evolve continuously during flow (dynamic reconnection)
- Dynamic reconnection requires no remapping of history variables!

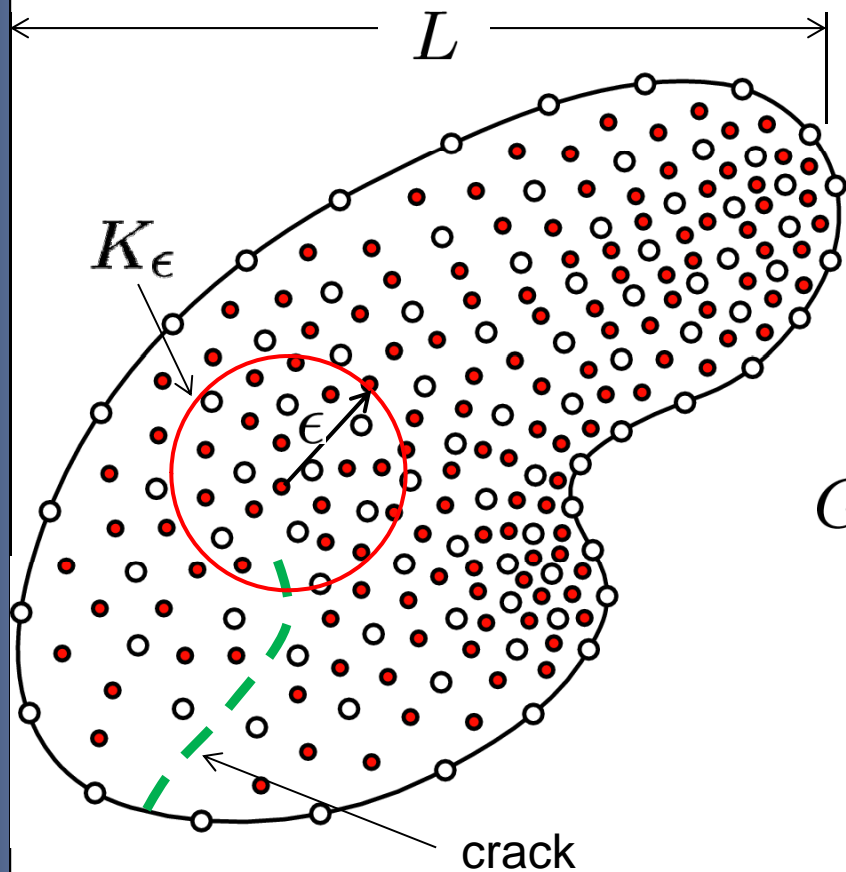


# OTM – Seizing contact



Seizing contact (infinite friction)  
is obtained for free in OTM!

# OTM – Material-point erosion



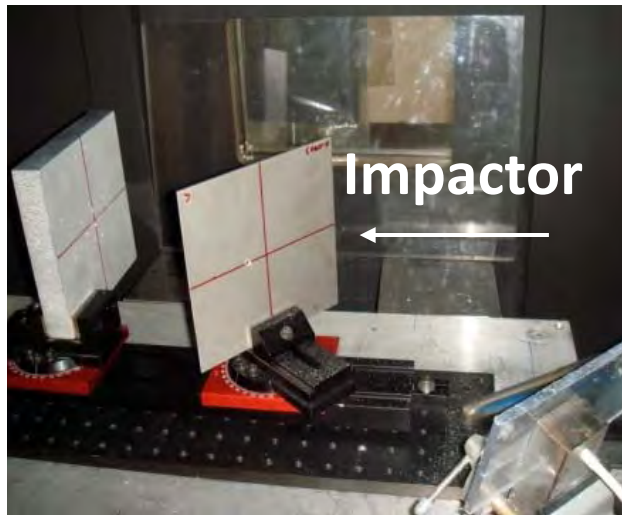
Schematic of  
 $\epsilon$ -neighborhood  
construction

- $\epsilon$ -neighborhood construction:  
Choose  $h \ll \epsilon \ll L$
- Erode material point if

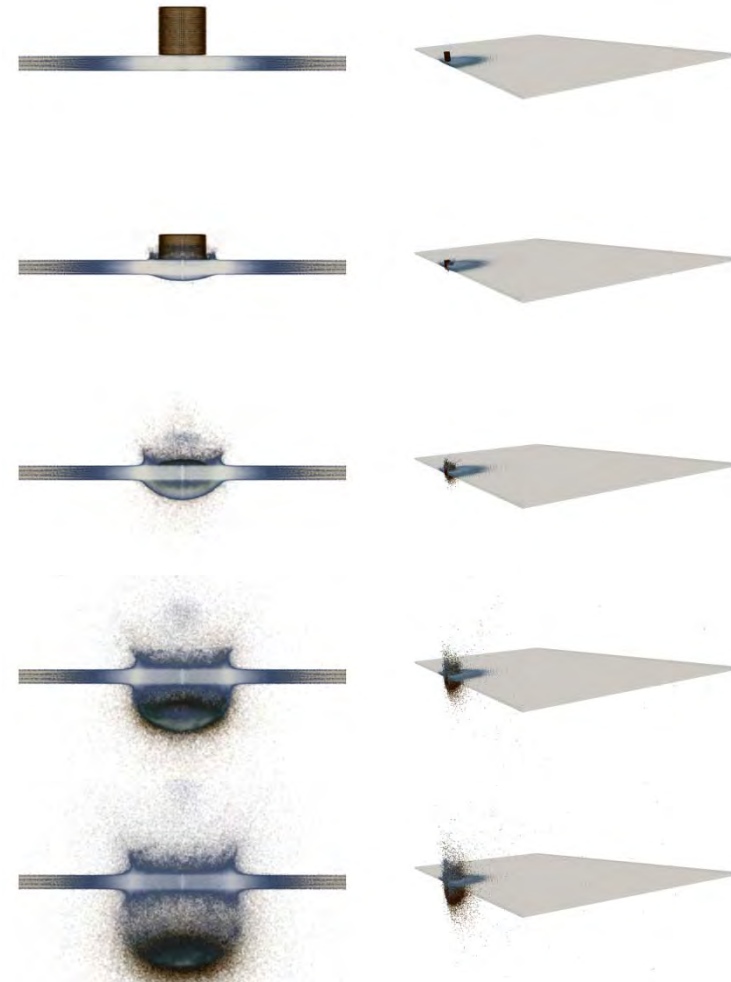
$$G_\epsilon \sim \frac{h^2}{|K_\epsilon|} \int_{K_\epsilon} W(\nabla u) dx \geq G_c$$

- Proof of convergence to Griffith fracture:
  - Schmidt, B., Fraternali, F. & MO, *SIAM J. Multiscale Model. Simul.*, **7**(3):1237-1366, 2009.

# Hypervelocity impact - Simulation



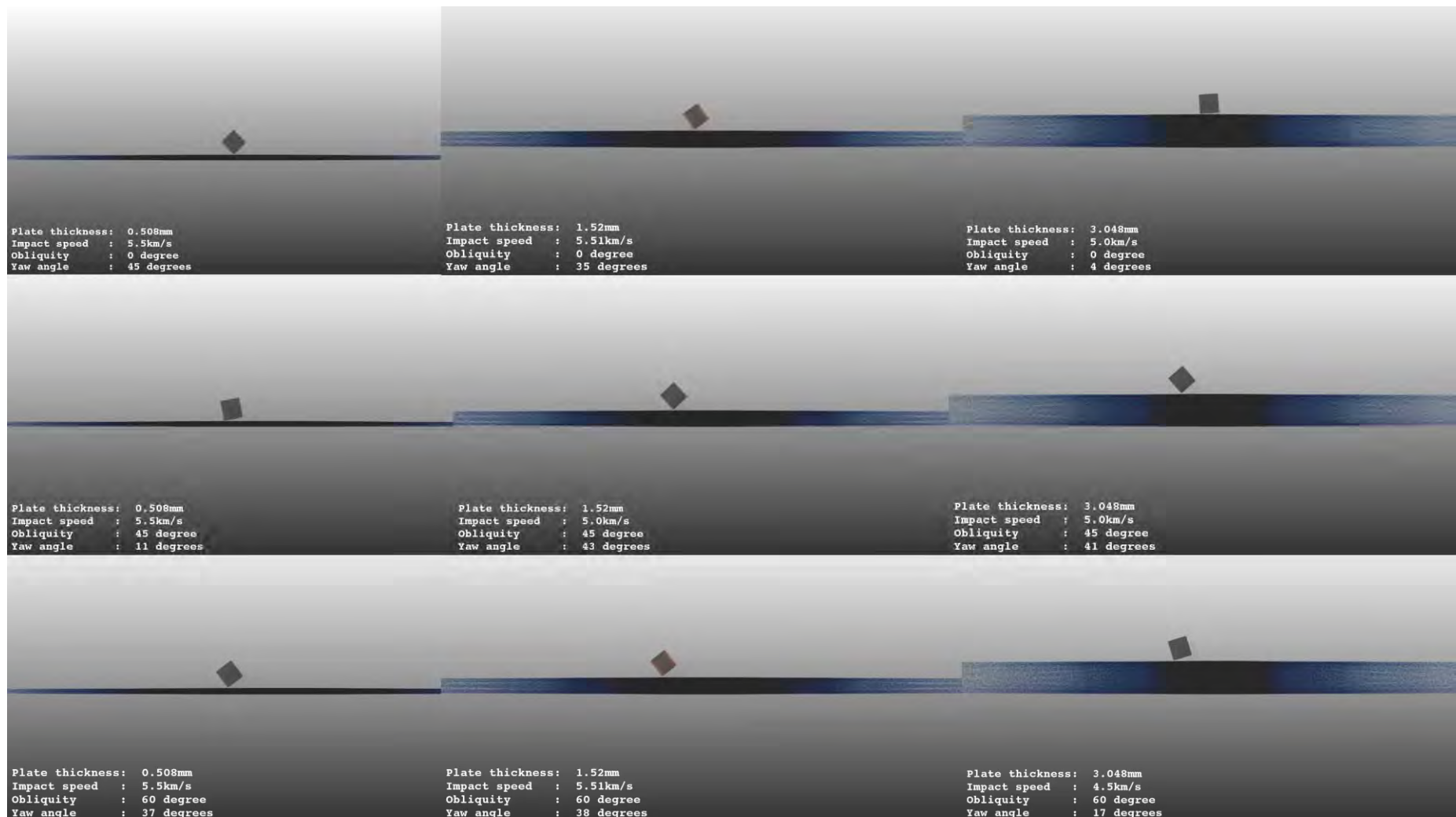
Caltech's hypervelocity  
Impact facility



OTM simulation, 5.2 Km/s,  
Nylon/Al6061-T6,  
20 million points

# Solvers — Massively Parallel OTM

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# The Predictive Science Paradigm



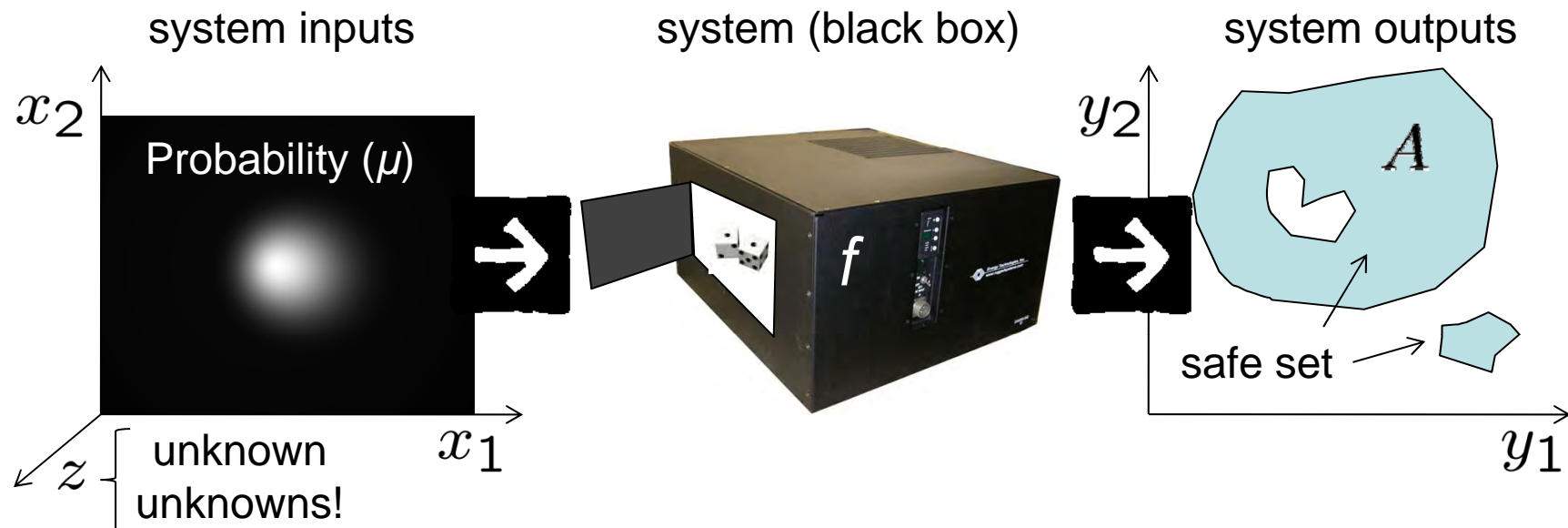
Uncertainty  
Quantification



Modeling  
and  
Simulation

Experimen  
tal  
Science

# Uncertainty Quantification (UQ)

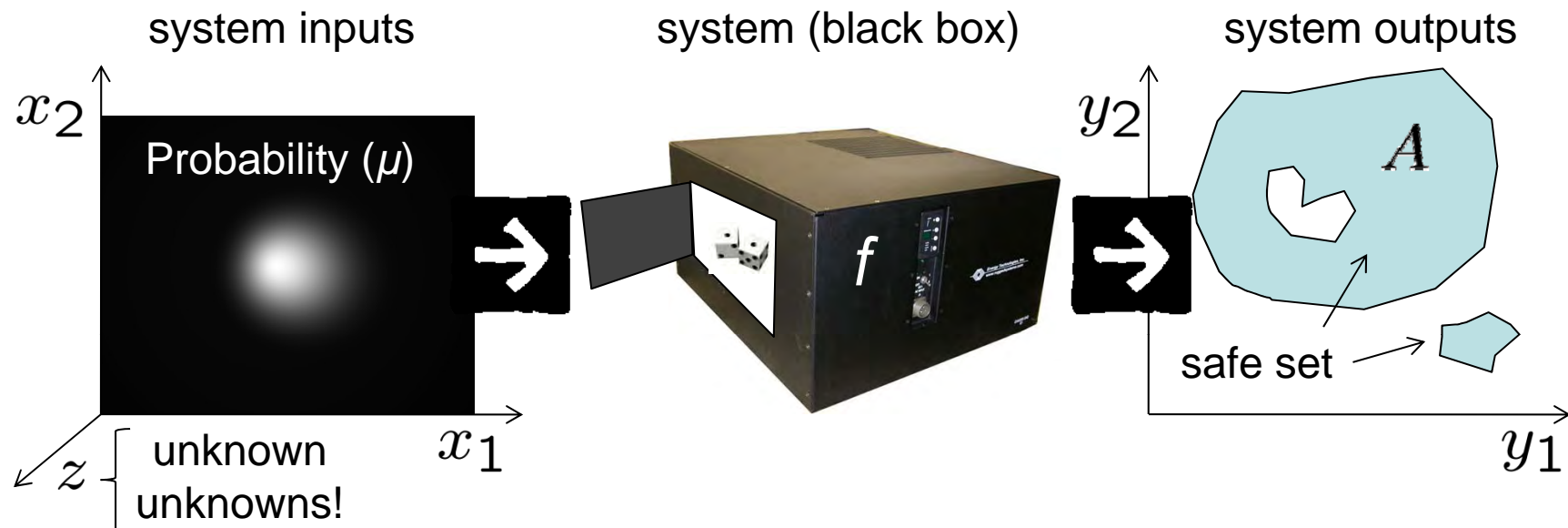


- Black box:  $x \equiv$  inputs,  $y \equiv$  outputs
- Response function:  $y = f(x)$
- Exact probability of outcomes:

$$\mathbb{E}_\mu[\{f \in A\}] = \int \left\{ \begin{array}{ll} 1, & \text{if } f(x) \in A \\ 0, & \text{if } f(x) \notin A \end{array} \right\} d\mu(x)$$



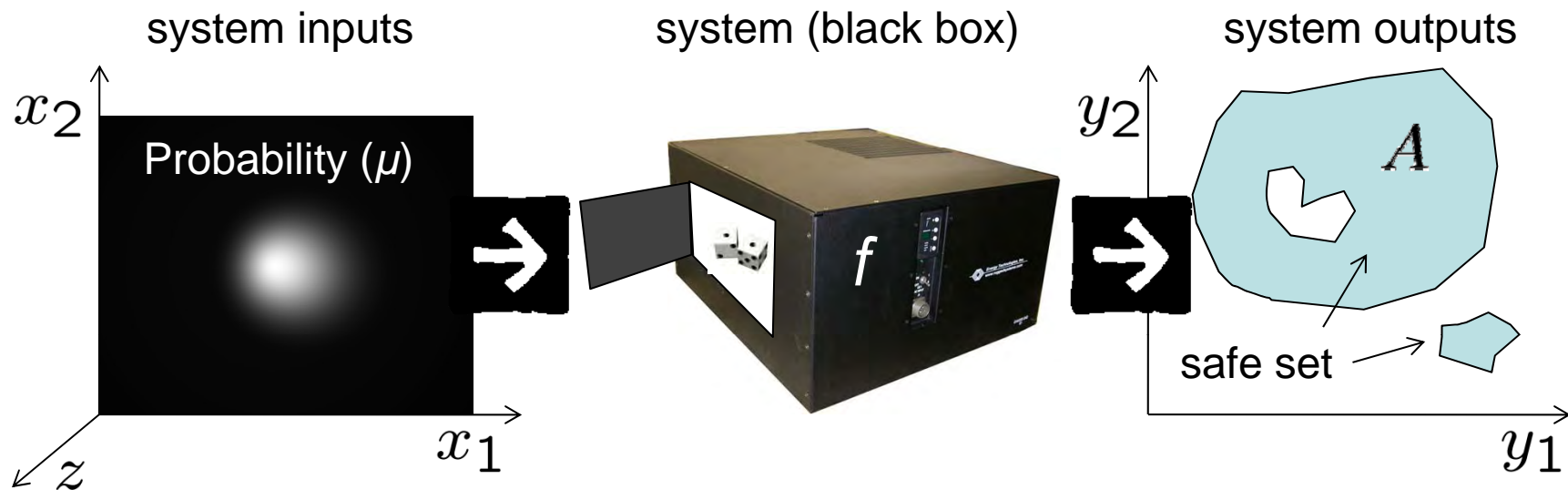
# UQ – Essential difficulties



- Input space of high dimension, unknown unknowns
- Probability distribution of inputs not known in general
- System response stochastic, not known in general
- Models are inaccurate, partially verified & validated
- System performance cannot be tested on demand
- Legacy data incomplete, inconsistent, and noisy
- Failure events rare, high consequence decisions...



# Optimal Uncertainty Quantification



- Wanted:  $\mathbb{E}_\mu[\{f \in A\}]$
- Assume information about  $(\mu, f)$ : Data, models...
- Admissible set:  $\mathcal{A} = \{(\mu, f) \text{ compatible with info}\}$
- Wanted: Optimal probability bounds,

$$\inf_{(\mu, f) \in \mathcal{A}} \mathbb{E}_\mu[\{f \in A\}] \leq \sup_{(\mu, f) \in \mathcal{A}} \mathbb{E}_\mu[\{f \in A\}]$$



# OUQ – The Reduction Theorem



**Theorem** [Owhadi *et al.* (2011)] Suppose that

$$\mathcal{A} = \left\{ (\mu, f) \mid \begin{array}{l} \langle \text{some conditions on } f \text{ alone} \rangle \\ \mathbb{E}_\mu[\varphi_1] \leq 0, \dots, \mathbb{E}_\mu[\varphi_n] \leq 0 \end{array} \right\}. \text{ Let:}$$

$$\mathcal{A}_{\text{red}} = \left\{ (\mu, f) \in \mathcal{A} \mid \mu = \sum_{i=1}^n \alpha_i \delta_{x_i}, \alpha_i \geq 0, \sum_{i=1}^n \alpha_i = 1 \right\}$$

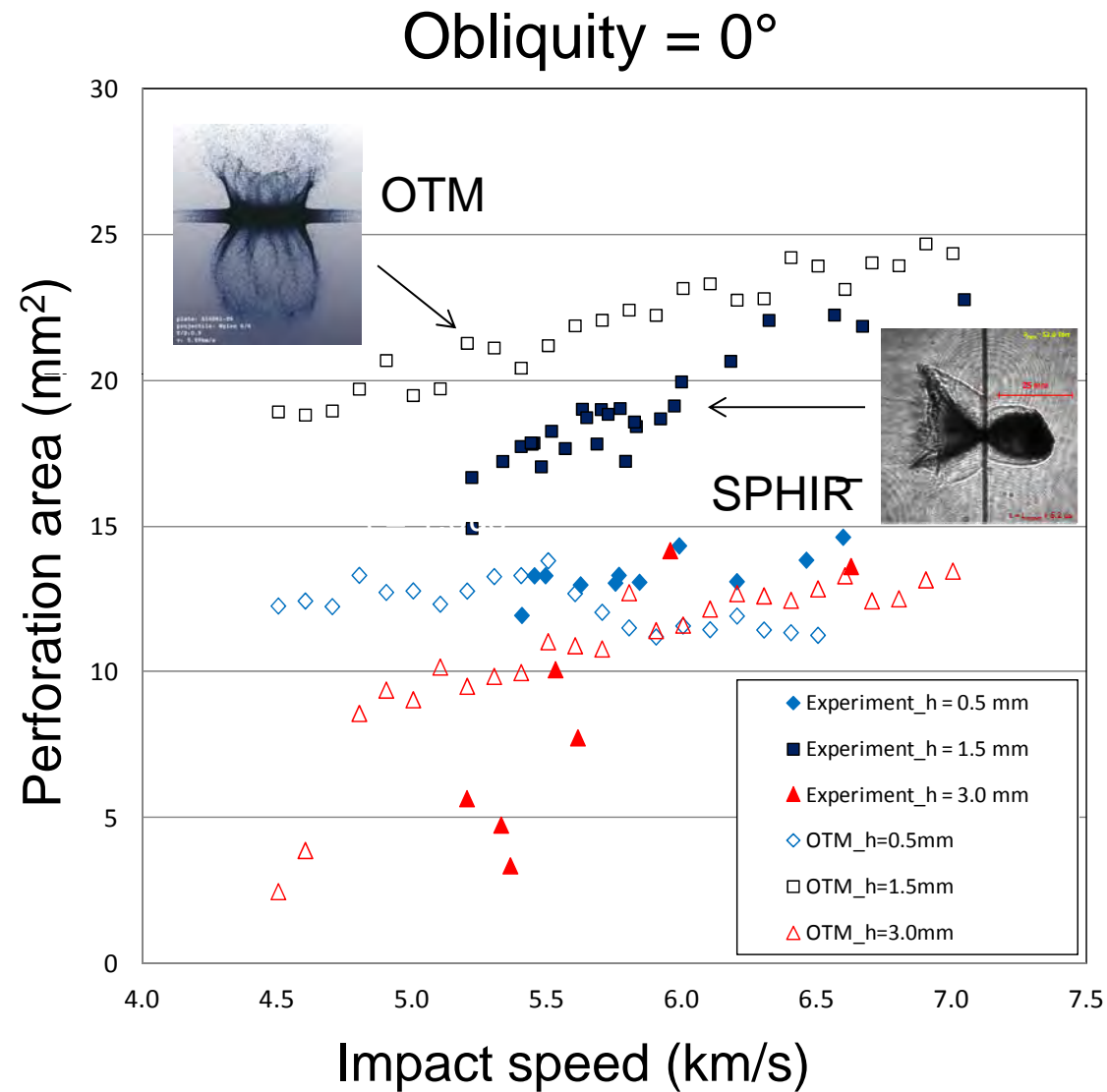
$$\text{Then: } \inf_{(\mu, f) \in \mathcal{A}} \mathbb{E}_\mu[\{f \in A\}] = \inf_{(\mu, f) \in \mathcal{A}_{\text{red}}} \mathbb{E}_\mu[\{f \in A\}]$$

$$\sup_{(\mu, f) \in \mathcal{A}} \mathbb{E}_\mu[\{f \in A\}] = \sup_{(\mu, f) \in \mathcal{A}_{\text{red}}} \mathbb{E}_\mu[\{f \in A\}]$$

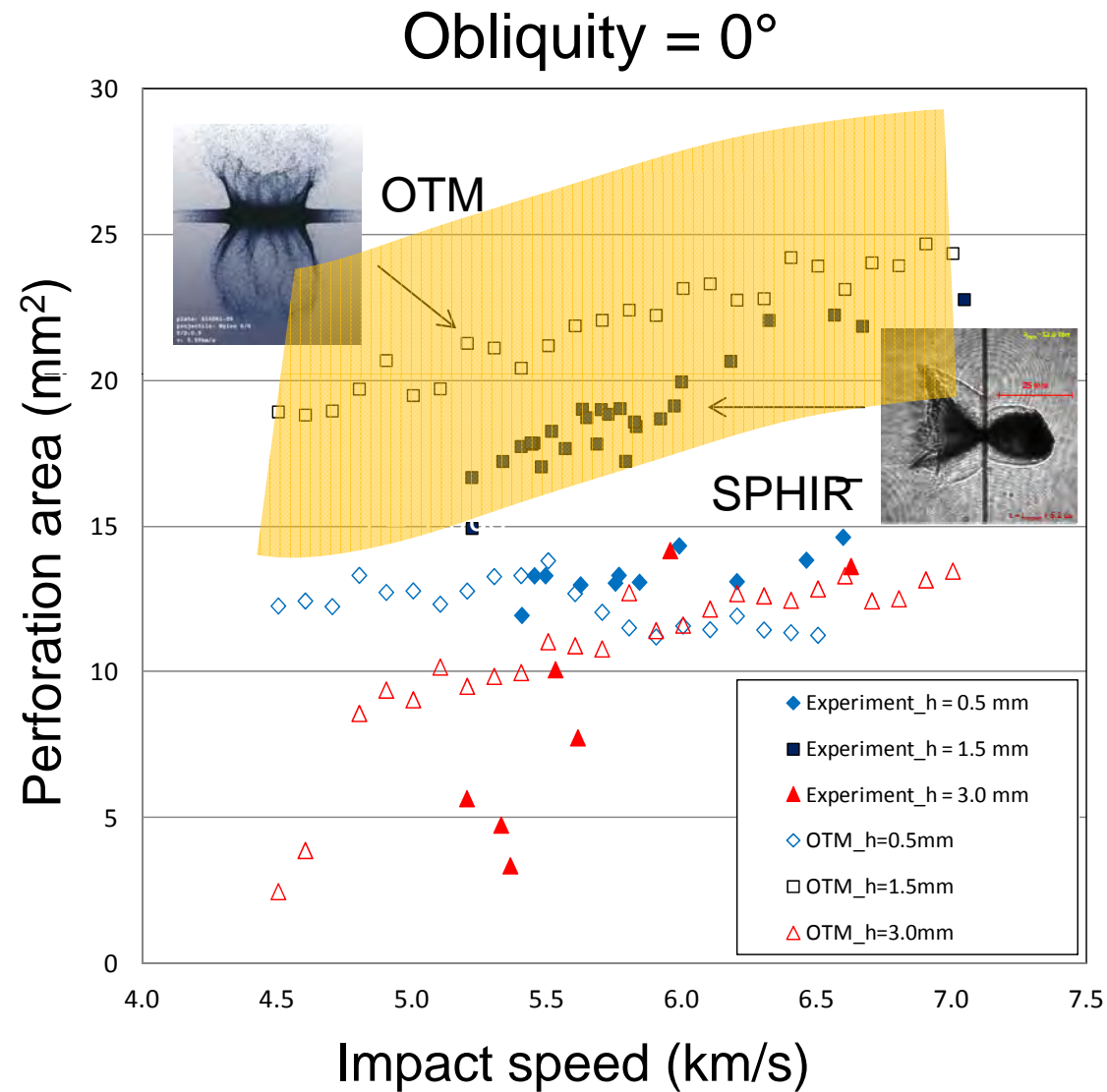
- OUQ problem is reduced to optimization over finite-dimensional space of measures: Program feasible!

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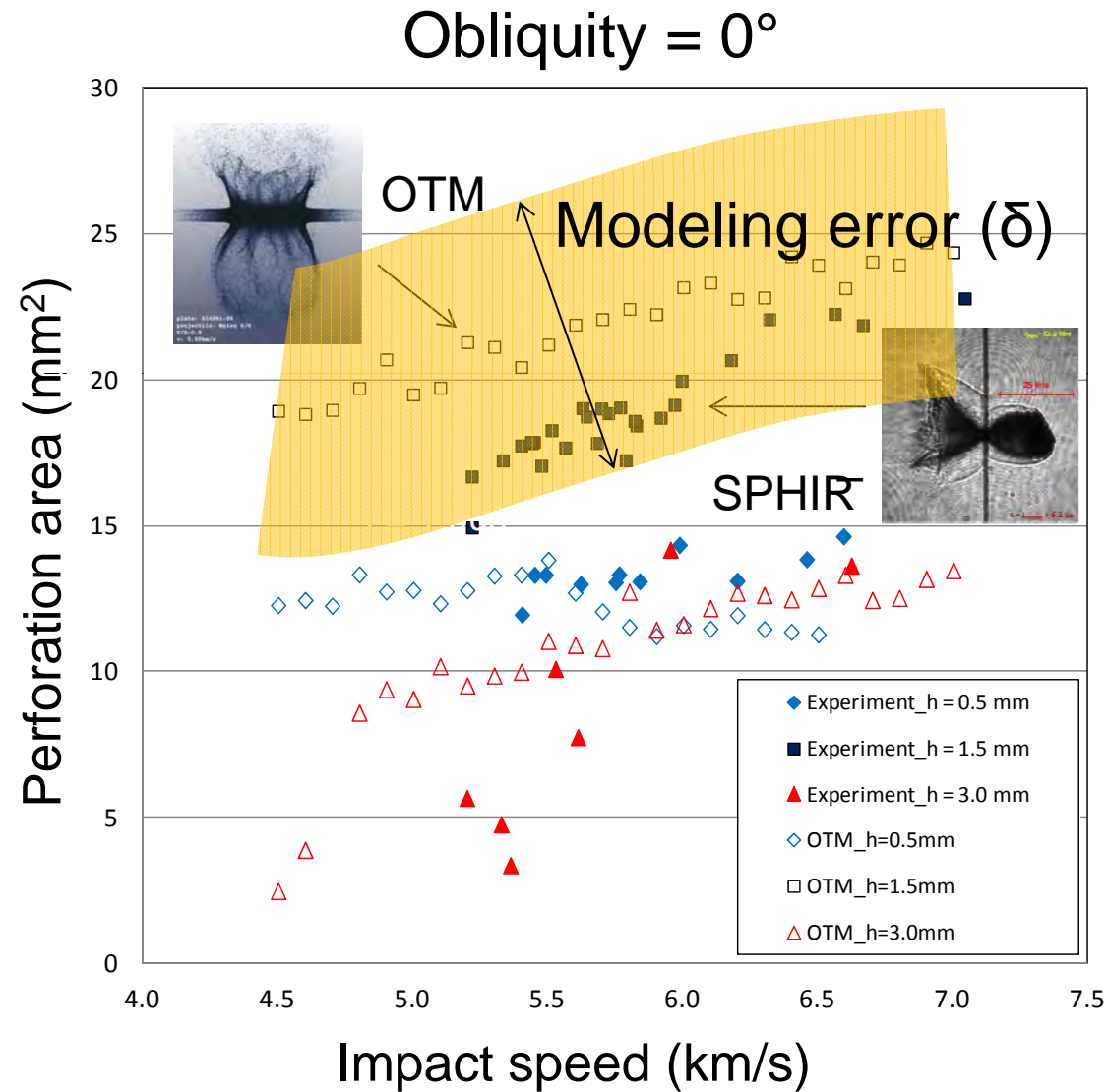
# OUQ – Model based protocol



# OUQ – Model based protocol



# OUQ – Model based protocol





# Hypervelocity — Model-based OUQ



Caltech's SPHIR facility

- Inputs:  $x \equiv \begin{cases} h \in [1.524, 2.667] \text{ mm} \\ \theta \in [0, \frac{\pi}{6}] \\ v \in [2.1, 2.8] \text{ km s}^{-1} \end{cases}$
- Output:  $y \equiv$  perforation area

- Admissible set:

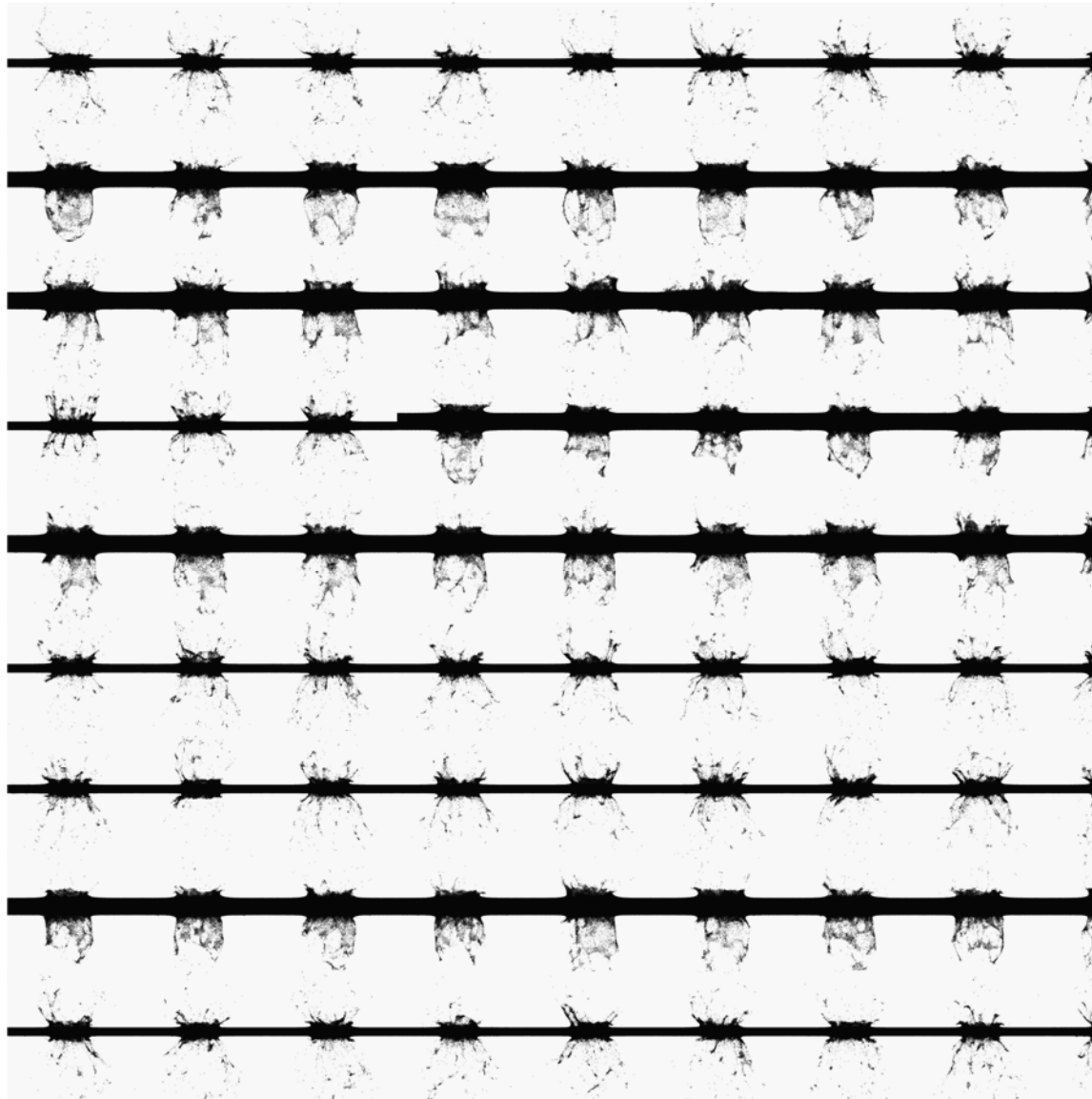
$$\mathcal{A} \equiv \left\{ (f, \mu) \mid \begin{array}{l} d(f, f_{\text{OTM}}) \leq \delta \\ \mu = \mu_1 \otimes \mu_2 \otimes \mu_3 \end{array} \right\}$$

- Reduced admissible set:

$$\mathcal{A}_{\text{red}} \equiv \left\{ (f, \mu) \mid \begin{array}{l} d(f, f_{\text{OTM}}) \leq \delta, \\ \mu = \mu_1 \otimes \mu_2 \otimes \mu_3, \\ \mu_i = \alpha_i \delta_{a_i} + (1 - \alpha_i) \delta_{b_i}, \quad i = 1, 2, 3 \end{array} \right\}$$

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# Hypervelocity — OUQ/OTM calcs.



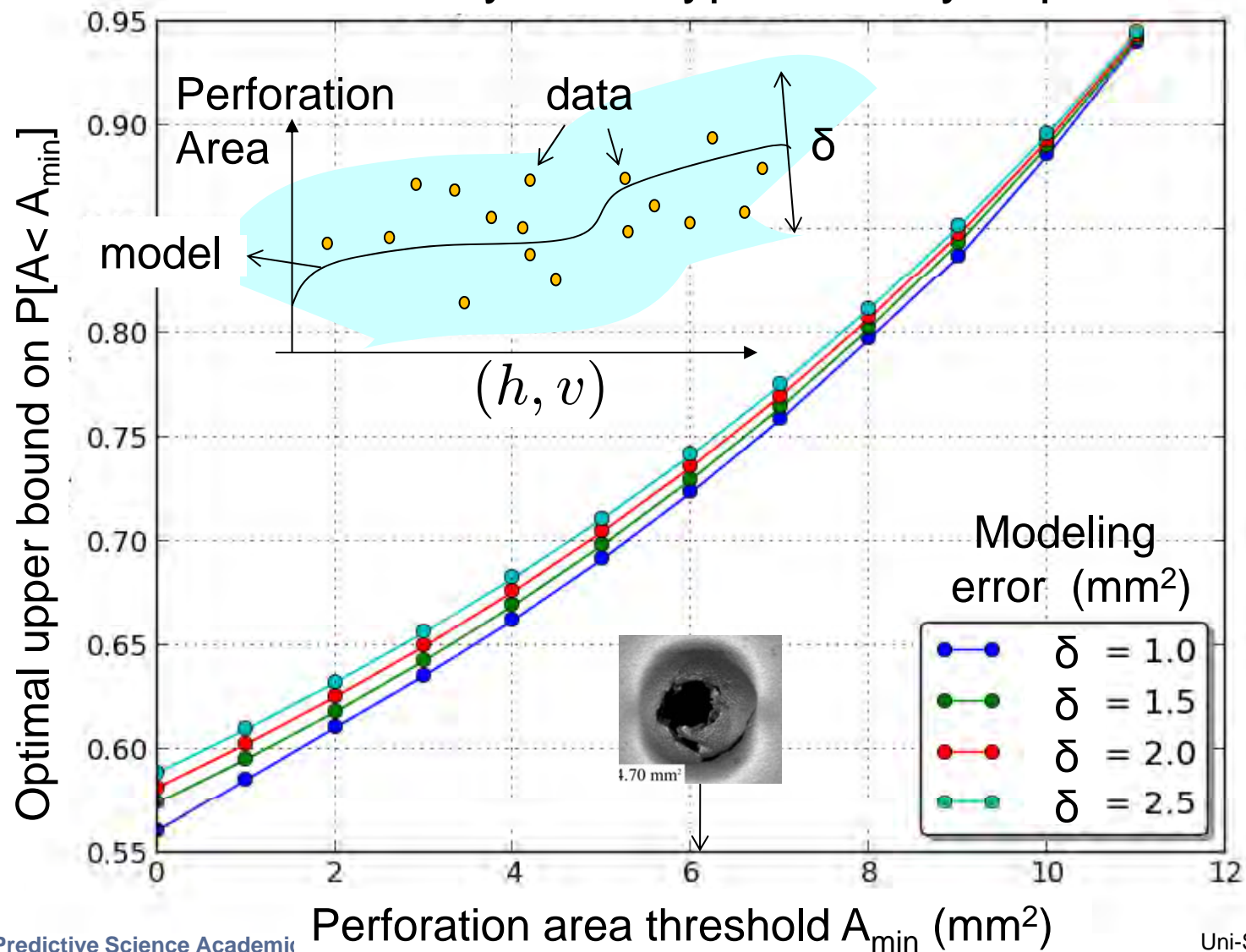
OTM calculations based  
On engineering material  
models with first principles  
input (EoS, elastic moduli,  
viscosity, melting, cohesive  
energy...)

- Each point averages  
4 runs with different yaw  
angles (uncontrollable)
- Each run uses ~1million  
material points to model  
plate and projectile
- Each run is performed  
using 512 mpi tasks in  
10 hours on:  
hera, glory, mapache,  
moonlight, cab, chama  
and others

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## OUQ analysis of hypervelocity impact



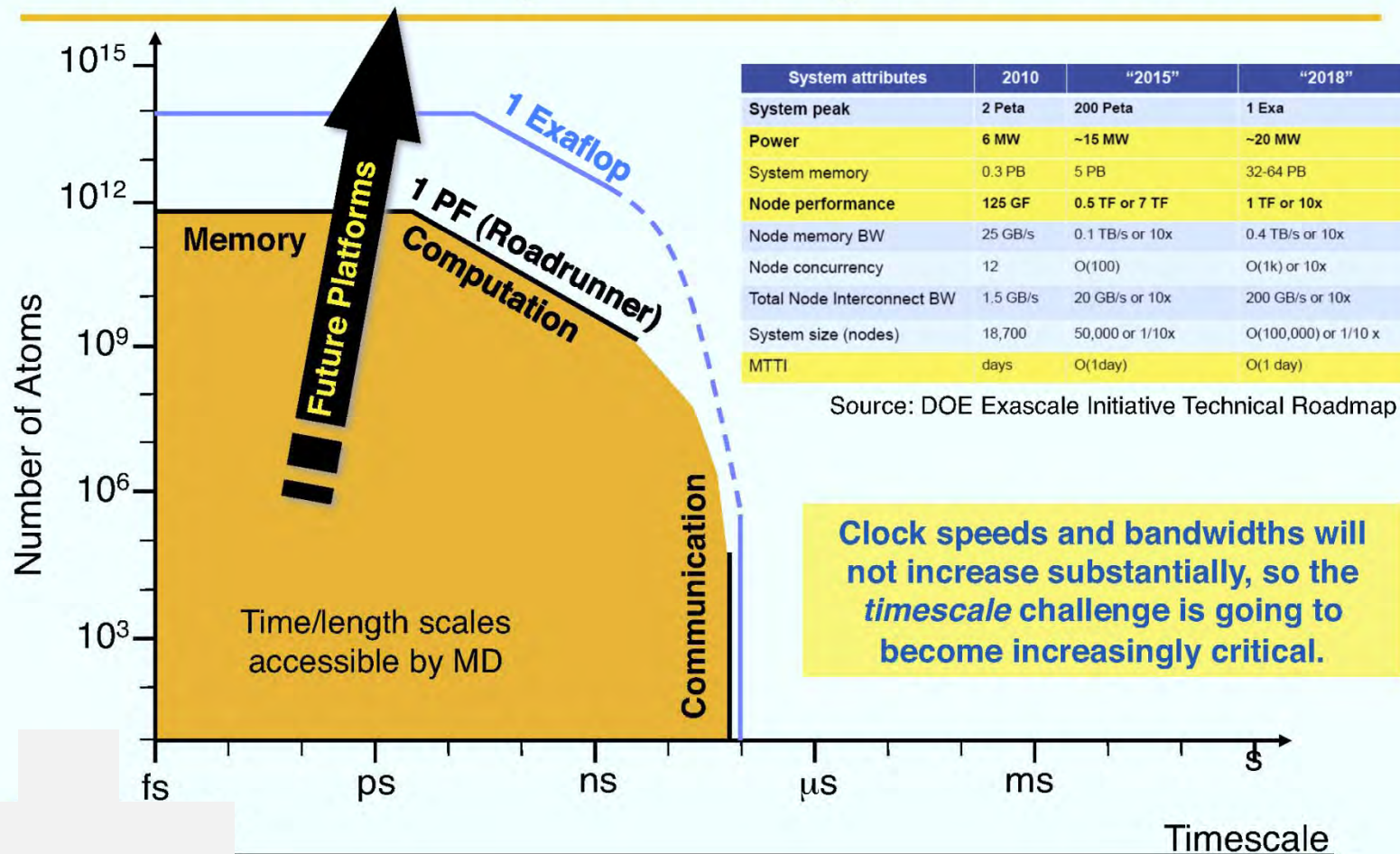
- The optimal bounds on probabilities of outcomes tend to be loose, i.e., the **levels of uncertainty** regarding the behavior of complex systems are often **unacceptably high**. Path forward?
- In order to **reduce uncertainty** we need:
  - More data (but this may not be possible or too expensive)
  - Better statistics: Larger samples, larger parametric dimension...
  - Higher fidelity models, 'full physics': Quantum mechanical? Atomistic? Coarse-grained atomistic? Multiscale?
- These drivers (**'full-physics, uncertainty quantification'**) place increasing demands on computing power: **Exascale Computing!**



# Outlook for Exascale Computing



Current trends will increase the *length*, but not *time*, scales accessible by molecular dynamics simulation



(From: Timothy C. Germann, LANL, April 25-28, 2011)

# Outlook for Exascale Computing



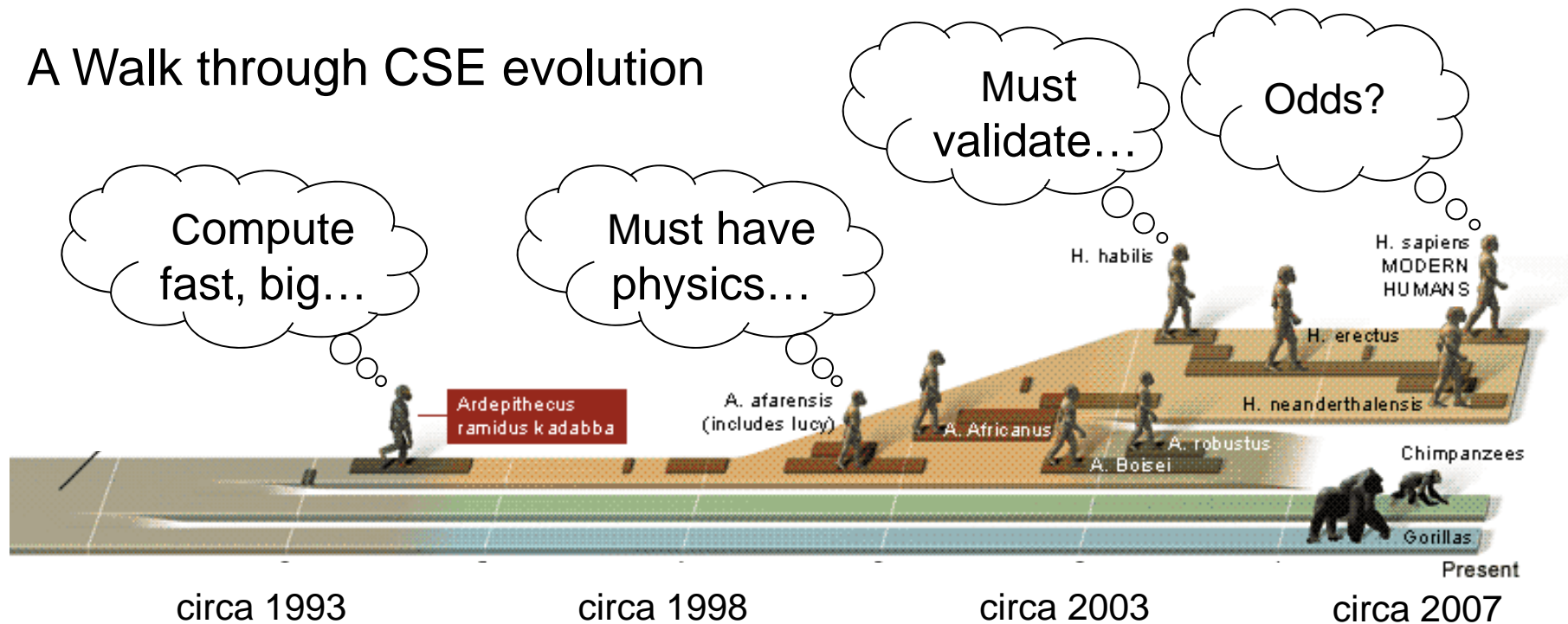
- Computer architectures are becoming increasingly heterogeneous and hierarchical, with greatly increased flop/byte ratios, architectural design uncertain...
- The algorithms, programming models, and tools that will thrive in this environment must mirror these characteristics, codes will need to be rewritten...
- SPMD bulk synchronous parallelism (message passing, MPI...) will no longer be viable...
- Power, energy, and heat dissipation are increasingly important, presently unsolved technological bottleneck
- Traditional global checkpoint/restart is becoming impractical (fault tolerance and resilience!)
- Analysis and visualization...

# Evolution of Predictive Science...

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## A Walk through CSE evolution



exascale  
computing



# Concluding remarks...



Thank you!