A practical view on linear algebra tools

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What is Q-Chem?

Established in 1993, first release in 1997.

Software

Q-Chem 3.0 (2006) 4.0 (2012) 4.1 (2013) 4.2 (2014)

Thousands of users

Y. Shao et al., Mol. Phys., in press (2014), DOI:10.1080/00268976.2014.952696 A.I. Krylov and P.M.W. Gill, WIREs Comput. Mol. Sci. 3, 317–326 (2013)

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Q-CHEM

Pleasanton, CA

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Electronic structure model



1. Separate electrons and nuclei

Nuclei become point charges, electrons are a quantum system

- 2. Choose a discretization scheme Introduce atomic orbitals
- Choose type of wavefunction (or density functional) Collapses the dimensionality from 3N to a reasonable number First choice is mean-field (Hartree–Fock or Kohn–Sham)
- 4. Solve for parameters of wavefunction HF or KS molecular orbitals

Origin of dense and sparse objects

Atomic orbitals	Non-orthogonal	Local	Sparse
Molecular orbitals	Orthonormal	Delocalized	Dense
Localized MOs	Both	Local	Sparse



J and K matrices

Making J and K matrices in HF and DFT

$$J_{\mu\nu} = \sum_{\lambda\sigma} (\mu\nu|\lambda\sigma) P_{\lambda\sigma} \qquad K_{\lambda\nu} = \sum_{\mu\sigma} (\mu\nu|\lambda\sigma) P_{\mu\sigma}$$
$$(\mu\nu|\lambda\sigma) \equiv \int \phi_{\mu}(r_{1})\phi_{\nu}(r_{1}) \frac{1}{r_{12}}\phi_{\lambda}(r_{2})\phi_{\sigma}(r_{2}) dr_{1}dr_{2}$$

Nominal scaling of computational cost for J and K is N^4 .

Making J and K matrices in HF and DFT

$$\begin{aligned} J_{\mu\nu} &= \sum_{\lambda\sigma} (\mu\nu|\lambda\sigma) P_{\lambda\sigma} \qquad \mathcal{K}_{\lambda\nu} = \sum_{\mu\sigma} (\mu\nu|\lambda\sigma) P_{\mu\sigma} \\ (\mu\nu|\lambda\sigma) &\equiv \int \phi_{\mu}(r_{1}) \phi_{\nu}(r_{1}) \frac{1}{r_{12}} \phi_{\lambda}(r_{2}) \phi_{\sigma}(r_{2}) \ dr_{1} dr_{2} \end{aligned}$$

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For J-matrix:

- 1. Define significant pairs $(\mu\nu| \text{ and } |\lambda\sigma) O(N)$
- 2. Compute integrals $O(N^2)$ to O(N)
- 3. Contract with density $O(N^2)$ to O(N)

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For K-matrix repeat for each ($\mu\nu$ |:

- 1. Compute $(\widetilde{\mu\nu}|\lambda\sigma) O(N)$
- 2. Contract with density $O(N^2)$

Contractions in coupled-cluster theory

$$t_{ij}^{\lambda\sigma} = \sum_{ab} t_{ij}^{a\nu} \mathcal{L}_{\lambda a} \mathcal{L}_{\sigma b}$$
$$\sum_{\lambda\sigma} \left[(\mu\nu|\lambda\sigma) - (\lambda\nu|\mu\sigma) \right] t_{ij}^{\lambda\sigma} = \sum_{\lambda\sigma} (\mu\nu|\lambda\sigma) t_{ij}^{\lambda\sigma} - \sum_{\lambda\sigma} (\lambda\nu|\mu\sigma) t_{ij}^{\lambda\sigma}$$

\= _ aba

Nominal scaling of the steps is $O^2 N^4$.

Including sparsity reduces scaling of J-type and K-type contractions to $O^2 N^2$ and $O^2 N^3$, respectively.

Resolution of the identity approximation

$$(\mu\nu|\lambda\sigma) \approx \sum_{PQ} C^{P}_{\mu\nu}(P|Q) C^{Q}_{\lambda\sigma}$$
$$= \sum_{PQ} (\mu\nu|P) (P|Q)^{-1} (Q|\lambda\sigma)$$

$$(\mu
u|P) = \sum_{Q} (P|Q) C^{Q}_{\mu\nu}$$

(no approximation is made if auxiliary basis is complete)

$$egin{aligned} B^Q_{\mu
u} &= \sum_P (\mu
u|P)(P|Q)^{-1/2} \ (\mu
u|\lambda\sigma) &pprox \sum_Q B^Q_{\mu
u} B^Q_{\lambda\sigma} \end{aligned}$$

Make K matrix with RI

$$\mathcal{K}_{\lambda
u} = \sum_{\mu \sigma Q} \mathcal{B}^Q_{\mu
u} \mathcal{B}^Q_{\lambda \sigma} \mathcal{P}_{\mu \sigma}$$

- ▶ How to factorize the equation (choose intermediates)?
- To minimize computations?
- To stay within given memory constraint?

AO-MO transformation

Integral transformation step in MP2 and RI-MP2

$$(ia|jb) = \sum_{\mu\nu\lambda\sigma} (\mu\nu|\lambda\sigma) C_{\mu i} C_{\nu a} C_{\lambda j} C_{\sigma b}$$
$$(ia|P) = \sum (\mu\nu|P) C_{\mu i} C_{\nu a}$$

With given memory constrains how to choose batch size and intermediates?

 $\mu\nu$

Linear algebra in many dimensions

Coupled-cluster doubles (CCD) equations

$$\begin{split} D_{ij}^{ab} &= \epsilon_i + \epsilon_j - \epsilon_a - \epsilon_b \\ T_{ij}^{ab} D_{ij}^{ab} &= \langle ij||ab \rangle + \mathcal{P}_{-}(ab) \left(\sum_{c} f_{bc} t_{ij}^{ac} - \frac{1}{2} \sum_{klcd} \langle kl||cd \rangle t_{kl}^{bd} t_{ij}^{ac} \right) \\ &- \mathcal{P}_{-}(ij) \left(\sum_{k} f_{jk} t_{ik}^{ab} + \frac{1}{2} \sum_{klcd} \langle kl||cd \rangle t_{jl}^{cd} t_{ik}^{ab} \right) \\ &+ \frac{1}{2} \sum_{kl} \langle ij||kl \rangle t_{kl}^{ab} + \frac{1}{4} \sum_{klcd} \langle kl||cd \rangle t_{ij}^{cd} t_{kl}^{ab} + \frac{1}{2} \sum_{cd} \langle ab||cd \rangle t_{ij}^{cd} \\ &- \mathcal{P}_{-}(ij) \mathcal{P}_{-}(ab) \left(\sum_{kc} \langle kb||jc \rangle t_{ik}^{ac} - \frac{1}{2} \sum_{klcd} \langle kl||cd \rangle t_{ij}^{db} t_{ik}^{ac} \right) \end{split}$$

 $\mathcal{P}_{-}(ij)A_{ij}=A_{ij}-A_{ji}$

Tensor expressions for CCD

```
void ccd_t2_update(...) {
    letter i, j, k, l, a, b, c, d;
    btensor<2> f1_oo(oo), f1_vv(vv);
    btensor<4> ii oooo(oooo). ii ovov(ovov):
    // Compute intermediates
    f1_oo(i|j) =
          f_{00}(i|j) + 0.5 * contract(k|a|b, i_{00vv}(j|k|a|b), t2(i|k|a|b));
    f1_vv(b|c) =
          f_vv(b|c) - 0.5 * contract(k|1|d, i_oovv(k|1|c|d), t2(k|1|b|d));
    ii_{0000}(i|j|k|1) =
          i 0000(i|i|k|1) + 0.5 * contract(a|b, i 00vv(k|1|a|b), t2(i|i|a|b));
    ii ovov(i|a|i|b) =
          i_{ovov}(i|a|j|b) - 0.5 * contract(k|c, i_{ovvv}(i|k|b|c), t2(k|j|c|a));
    // Compute updated T2
    t2new(i|j|a|b) =
          i oovv(i|i|a|b)
        + asymm(a, b, contract(c, t2(i|j|a|c), f1_vv(b|c)))
        - asymm(i, j, contract(k, t2(i|k|a|b), f1_oo(j|k)))
        + 0.5 * contract(k|1, ii oooo(i|i|k|1), t2(k|1|a|b))
        + 0.5 * contract(c|d, i_vvvv(a|b|c|d), t2(i|j|c|d))
        - asymm(a, b, asymm(i, j,
            contract(k|c, ii_ovov(k|b|j|c), t2(i|k|a|c)));
```

}

Evaluation of tensor expressions

- 1. Convert expression to abstract syntax tree (AST)
- 2. Optimize and transform AST with given constraints

$$A_{ij} = T_{ij}^{1} + \sum_{k} T_{ik}^{2} T_{kj}^{3}$$

$$A(i|j) = \longrightarrow$$

$$T1(i|j) +$$

$$contract(k, T2(i|k), T3(k|j));$$

$$T1$$

А

Evaluation of tensor expressions

- 1. Convert expression to abstract syntax tree (AST)
- 2. Optimize and transform AST with given constraints
- 3. Evaluate expression following optimized AST

Back-end:

- Shared memory threaded model (single node)³
- Distributed memory parallel model (via CTF)
- Replicated memory parallel model

³E.Epifanovsky et al., J. Comput. Chem. 34, 2293–2309 (2013)

Block tensors in libtensor

Three components:

- ▶ Block tensor space: dimensions + tiling pattern.
- Symmetry relations between blocks.
- Non-zero canonical data blocks.





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Symmetry:

 $S:SB_i\mapsto (B_j,U_{ij})$







Perturbation theory correction

Perturbation theory

$$\sum_{ijab} \frac{\left[(ia|jb) - (ib|ja)\right]^{2}}{\Delta_{iajb}} \sum_{ijkabc} \frac{t_{ijk}^{abc} \tilde{t}_{ijk}^{abc}}{\Delta_{iajbkc}}$$
$$t_{ijk}^{abc} = \mathcal{P}(ijk)\mathcal{P}(abc) \left(\sum_{d} t_{ij}^{cd} \langle kd || ab \rangle + \sum_{l} t_{lk}^{ab} \langle ij || lc \rangle\right)$$
$$\tilde{t}_{ijk}^{abc} = t_{ijk}^{abc} + \mathcal{P}(ijk)\mathcal{P}(abc) \left(t_{i}^{c} \langle kj || ab \rangle + f_{i}^{c} t_{kj}^{ab}\right)$$
$$\mathcal{P}(ijk)a_{ijk} = a_{ijk} - a_{jik} - a_{ikj} - a_{kji} + a_{kji}$$

How to partition the numerator to minimize computational cost and satisfy memory constraints?

Summary

- Most of the problems are sparse multi-dimensional linear algebra problems
- For many of those cases there exist a mapping to a dense two-dimensional problem
- Almost all new problems contain sparse many-tensor contractions, for which general optimal algorithms have not been developed

Open problems

- Given a contraction of multiple sparse tensors, what is the best way to factorize it into pairwise contractions?
- How to optimally compute a tensor expression satisfying memory constraints?

Scalability and software requirements

Scaling to large problems



How well are existing electronic structure methods equipped to benefit from large-scale HPC systems?

Do they really need to be massively parallel?

Technical requirements

Linear algebra tools are just one component in a large ecosystem:

- Routines should have no side-effects
- Routines should be thread-safe and otherwise parallel-friendly
- User should be able to designate resources for each operation. How to pass this information?

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Good example: original BLAS

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Good example: original BLAS

Bad example: modern BLAS-OpenMP

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