Simulating Complex Flows in the Earth Mantle: Time stepping in the ASPECT code

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There are no "Conclusions" to this talk.

Take-away message (charitable version):

The world is messy:

- Models are messy
- Development histories are messy

Take-away message (not-so-charitable version):

The developers of this code are amateurs:

- We were (and are) not experts in time stepping
- We failed to anticipate future directions when coming up with the original design

In particular: There is no "holistic design".

Introduction: What and why?

The what and the why



The what and the why

Brief recap on the Earth mantle:

- It makes up the largest component of Earth (~80%)
- It is solid
- It flows on long time scales
- Thermal gradients drive convection



- It is probably Earth's component we understand the least
- Yet, it has a large impact on basically everything else
- It's relevance lies in the interaction with the rest of Earth

The what and the why

"Big" questions one may ask about the mantle in relation to other systems:

- Mantle vs. Lithosphere (the "crust"): How does mantle convection interact with plate tectonics? How does mantle convection affect natural resources?
- Mantle vs. Atmosphere: How does carbon cycle in the Earth? Mantle vs. Oceans: How does water cycle in the Earth? → Does mantle convection affect the habitability of planets?
- Mantle vs. Core: How is heat transported from core to surface?
 → impact on the magnetic field
 - \rightarrow impact on the maynetic he
 - \rightarrow thermal history of Earth
 - \rightarrow history of the inner core

Part I:

"Classical" mantle convection



The model

Thermal convection is described by the relatively "simple" Boussinesq approximation (or variations):

$$-\nabla \cdot [2\eta \epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2$$

This is not dissimilar from a typical "model problem".

Challenges: Problem size

For (global) convection in the earth mantle:

- Depth: $\sim 35 2890 \text{ km}$ Volume: $\sim 10^{12} \text{ km}^3$ Resolution required:<10 km</td>Uniform mesh: $\sim 10^9 \text{ cells}$ Using Taylor-Hood (Q_2/Q_1) elements:33B unknowns
- At 100k-1M DoFs/processor:

30k-300k processors!

Consequence: We need adaptive mesh refinement.

Challenges: Model complexity

However, in reality:

- All coefficients depend nonlinearly on
 - pressure
 - temperature
 - strain rate
 - chemical composition
- Dependency is not continuous

Moreover:

- Viscosity varies by at least 10⁶
- Material is compressible
- Geometry depends on solution



Solutions

Among the mathematical techniques we use are:

- *"Higher" order time stepping schemes*
- Higher order finite elements
- Fully adaptive, dynamically changing 3d meshes
- Iterate out the nonlinearity via fixed-point and Newton methods
- Silvester/Wathen-style block preconditioners with F-GMRES
- Algebraic or geometric multigrid for the elliptic part
- Parallelization using MPI, threads, and tasks

To make the code usable by the community:

- Use object-oriented programming, build on external tools
- Make it modular, separate concerns
- Extensive documentation
- Extensive and frequent testing

Time discretization

Recall the model:

$$-\nabla \cdot [2\eta \epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2$$

Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field
- Advance time

Time equation:

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2$$

Considerations:

- Adaptive mesh refinement \rightarrow no high-order multistep methods
- Variable time step size \rightarrow no high-order multistep methods
- Segregated solver → velocity not available at intermediate times → what to do about RK methods?
- Spatial error dominant $(?) \rightarrow$ high order not necessary (?)

Our choice: BDF2

BDF2 applied to

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2$$

results in

$$\alpha_n T^n + u^n \cdot \nabla T^n - \kappa \Delta T^n = F(u^{n-1}, T^{n-1}, u^{n-2}, T^{n-2})$$

Considerations:

- We need an efficient linear solver for the discretized system
- The matrix is non-symmetric
- Treat advection as explicit instead:

$$\alpha_n T^n - \kappa \Delta T^n = -u^n \cdot \nabla T^* + F(u^{n-1}, T^{n-1}, u^{n-2}, T^{n-2})$$

Semi-implicit BDF2:

$$\alpha_n T^n - \kappa \Delta T^n = -u^n \cdot \nabla T^* + F(u^{n-1}, T^{n-1}, u^{n-2}, T^{n-2})$$

Consequences:

- The matrix is now symmetric
- Efficient linear solvers are easy to construct
- But: We now have a time step restriction

$$k_n \leq C_{\text{BDF2}} \min_{K \in T} \frac{h_K}{\|u\|_{L_{\infty}(K)}}$$

CFL condition – the struggle is real:

$$k_n \leq C_{\text{BDF2}} \min_{K \in T} \frac{h_K}{\|u\|_{L_{\infty}(K)}}$$

Questions:

- What is C_{BDF2} ?
- What is h_{κ} on unstructured 3d meshes with curved edges?
- How does all of this relate to the eigenvalues of the matrix?

After much experimentation:

- Choose h_{κ} as the diameter of K
- Choose $C_{BDF2} = 0.085 \rightarrow \text{quite small actually}$

After much agony, change of mind – go back to fully implicit:

$$\alpha_n T^n + u^n \cdot \nabla T^n - \kappa \Delta T^n = F(u^{n-1}, T^{n-1}, u^{n-2}, T^{n-2})$$

Considerations:

- Need to work harder to solve linear system
- But no longer time-step restricted; choose

$$k_n = 1 \cdot \min_{K \in T} \frac{h_K}{\|u\|_{L_{\infty}(K)}}$$

Because the Stokes solve is so expensive, the larger time step easily balances the more expensive temperature solve.

Part II: What then? – Compositional fields



Compositional fields

Juliane Dannberg comes along (2012):

We also want to track chemical compositions:

$$-\nabla \cdot [2\eta \epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^{2}$$

$$\frac{\partial c_{1}}{\partial t} + u \cdot \nabla c_{1} - \kappa \Delta c_{1} = q_{1}(u, p, T, \vec{c})$$
...
$$\frac{\partial c_{N}}{\partial t} + u \cdot \nabla c_{N} - \kappa \Delta c_{N} = q_{N}(u, p, T, \vec{c})$$

Chemical compositions

Considerations:

- Originally meant to track *compositions* \rightarrow zero right hand sides
- Then *mineral compositions* \rightarrow chemical reactions
- Then also other quantities (melting, accumulated strains, level sets, …) → many many such fields
- Would like to solve in a coupled fashion, but too memory expensive
- Solving advection equations suddenly becomes expensive
- Solve in segregated fashion, treat rhs explicitly

Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field with implicit BDF2
- Solve for compositional field 1 with implicit BDF2, explicit rhs
- •
- Solve for compositional field N with implicit BDF2, explicit rhs
- Advance time

Part III: What then? – Stiff source terms

9.6 Myr



Stiff source terms

John Naliboff, Juliane Dannberg, et al. come along (2017):

"compositional field" is elastic stress, which decays quickly in time:

$$-\nabla \cdot [2\eta \epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$

$$\begin{split} \frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T &= \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2 \\ & \frac{\partial c_1}{\partial t} + u \cdot \nabla c_1 - \kappa \Delta c_1 = \begin{bmatrix} q_1(u, p, T, \vec{c}) \\ \dots \\ & \vdots \\ \frac{\partial c_N}{\partial t} + u \cdot \nabla c_N - \kappa \Delta c_N = \begin{bmatrix} q_N(u, p, T, \vec{c}) \\ \eta_N(u, p, T, \vec{c}) \end{bmatrix} \end{split}$$

Stiff source terms

Considerations:

- Elastic stress relaxes on a time scale faster than the flow \rightarrow "multirate" system
- Impossible to resolve this time scale in a coupled scheme
- Treat rhs via operator splitting:
 - currently uses Lie splitting
 - currently integrates pointwise ODE with a fixed micro timestep

Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field with implicit BDF2
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for compositional field 1, implicit BDF2, operator splitting
- Advance time

Part IV: What then? – Free surfaces

9.6 Myr



Free surfaces

Then Ian Rose and Timo Heister come along (2014):

- We also want to deform the surface of the domain
- Evaluate residual stresses at the surface, move nodes at boundary and in domain
- Requires one Laplace solve

Then Anne Glerum comes along (2020):

• Diffuse the surface to mimic erosion

Free surfaces

Equations now:

$$\nabla \cdot [2\eta \epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$

$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p \right) + \eta (\nabla u)^2$$
$$\frac{\partial c_1}{\partial t} + u \cdot \nabla c_1 - \kappa \Delta c_1 = q_1(u, p, T, \vec{c})$$

$$\frac{\partial c_N}{\partial t} + u \cdot \nabla c_N - \kappa \Delta c_N = q_N(u, p, T, \vec{c})$$
$$\frac{\partial h}{\partial t} - A \Delta h = r(u, p)$$

Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field with implicit BDF2
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for surface deformation
- Advance time

Part V:

What then? – Surface evolution



Realistic surfaces

Derek Neuharth et al. come along (2021):

"Real" surface models are too complicated to re-implement in ASPECT. Couple with an external code: FastScape



Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field with implicit BDF2
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for surface deformation, couple with FastScape
- Advance time

Part VI: What then? – Particles



Compositional fields

Rene Gassmoeller comes along (2013?):

Fields are expensive. We want to track particles move along with the flow.



Free surfaces

Equations now:
$$-\nabla \cdot [2\eta\epsilon(u)] + \nabla p = g\rho(T)$$
$$\nabla \cdot u = 0$$
$$\frac{\partial T}{\partial t} + u \cdot \nabla T - \kappa \Delta T = \gamma + \alpha \left(\frac{\partial p}{\partial t} + u \cdot \nabla p\right) + \eta (\nabla u)^{2}$$
$$\frac{\partial c_{1}}{\partial t} + u \cdot \nabla c_{1} - \kappa \Delta c_{1} = q_{1}(u, p, T, \vec{c})$$
$$\dots$$
$$\frac{\partial c_{N}}{\partial t} + u \cdot \nabla c_{N} - \kappa \Delta c_{N} = q_{N}(u, p, T, \vec{c})$$
$$\frac{\partial h}{\partial t} - A\Delta h = r(u, p)$$
$$\frac{dx_{i}(t)}{dt} = u(x_{i}(t)) \qquad \frac{dp_{i,j}(t)}{dt} = s(u, p, T, \vec{c}, \vec{p}_{i})$$

Compositional fields

Considerations:

- Velocity affects particle locations
- Sometimes particle properties affect flow equations
- Computationally quite different from field-based methods
- Efficiency requires CFL<=1 → Particles transported at most one cell per time step
- Evaluation of rhs is *very* expensive
- Do one explicit Euler/RK4 step per (macro) step

Time discretization

Overall algorithm:

While $(T < T_{end})$:

- Solve Stokes equation
- From velocity, compute time step
- Solve for temperature field with implicit BDF2
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for compositional field 1, implicit BDF2, operator splitting
- Solve for surface deformation, couple with FastScape
- Advance cell positions and properties
- Advance time

Conclusions

ASPECT has turned out to be a very good tool to do interesting science!

- We can produce lots of colorful pictures → something must be right!
- But is this the right approach?



Questions I don't know the answer to

Question 1: What would be the costs of a better approach?

- Coupled solvers will require more memory, likely more computations
- How would one even approach integrating multiple modalities (solving in the bulk, on the surface, particles, external codes)?



Questions I don't know the answer to

Question 2: What would be the benefits of a better approach?

- How big is the time discretization error?
- What is the dominant contribution to the overall error?
- What is the *error* anyway?



Conclusions

Aspect – Advanced Solver for Problems in Earth's Convection:

http://aspect.geodynamics.org/

References:

M. Kronbichler, T. Heister, W. Bangerth: *High accuracy mantle convection simulation through modern numerical methods.*

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