

# Hierarchically Deflated Conjugate Gradient

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# Eigenvector Deflation

Krylov solvers convergence controlled by the condition number

$$\kappa \sim \frac{\lambda_{max}}{\lambda_{min}}$$

- Lattice chiral fermions possess an exact index theorem
- Index theorem  $\Rightarrow \exists$  near zero modes separated from zero only by quark mass
- Recent algorithmic progress eliminates low mode subspace from Krylov inversion

EigCG:

- Determine  $N_{vec} \sim O(V)$  eigenvectors  $\phi_i$  up to some physical  $\lambda$
- $48^3 \Rightarrow 600$  vectors,  $64^3 \Rightarrow 1500$  vectors
- Significant setup cost & storage cost  $\propto V^2$
- Eliminates  $N_{vec}$  dimensional subspace  $S = \text{sp}\{\phi_i\}$  from problem

$$M = \begin{pmatrix} M_{\bar{s}\bar{s}} & \epsilon \\ \epsilon^\dagger & M_{ss} \end{pmatrix} \quad ; \quad M_{ss}^{-1} = \frac{1}{\lambda_i} |i\rangle\langle i|$$

Where  $\epsilon = M_{\bar{s}s}$  is proportional to the error in the eigenvectors

Guess  $\phi = \text{diag}\{0\} \oplus \text{diag}\{\frac{1}{\lambda_i}\}\eta$

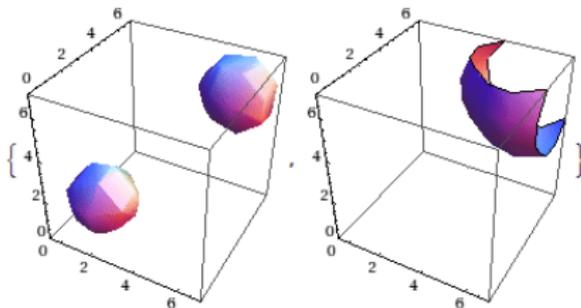
## Why can we do better

Luscher's observation: local coherence of low modes

*low virtuality solutions of gauge covariant Dirac equation locally similar*

Consider  $N$  well separated instantons

- $N$ -zero modes look like admixtures of single instanton eigenmodes
- Divide *one* mode into chunks centred on each each instanton
- All  $N$ -zero modes described by the span of these chunks



## Luscher's inexact deflation

Avoid critical slowing down in Krylov solution of

$$M\psi = \eta$$

- Accelerate sparse matrix inversion by treating a vector subspace  $S = \text{span}\{\phi_k\}$  exactly
- If the lowest lying eigenmodes are well contained in  $S$  the "rest" of the problem avoids critical slowing down

Setup:

- Must generate subspace vectors  $\phi_k$  that are "rich" in low modes
- Subdividing these vectors into blocks  $b$

$$\phi_k^b(x) = \begin{cases} \phi_k(x) & ; \quad x \in b \\ 0 & ; \quad x \notin b \end{cases}$$

yields a much larger subspace

$48^3 \times 96$  lattice with  $4^4$  blocks  $\Rightarrow 12^3 \times 24$  coarse grid  $\Rightarrow O(10^4)$  bigger deflation space.

Similar idea previously used in  $\alpha SA$  adaptive multigrid (Brezina et al 2004)

- *covariant derivative*  $\leftrightarrow$  algebraically smooth.
- blocks  $\leftrightarrow$  aggregates.

$\alpha SA \rightarrow$  US multigrid collaboration & Wuppertal

Attempt using  $D^\dagger D$  for DWF arXiv:1205.2933 (Cohen, Brower, Clark, Osborn)

## Inexact deflation framework

Introduce subspace projectors

$$P_S = \sum_{k,b} |\phi_k^b\rangle\langle\phi_k^b| \quad ; \quad P_{\bar{S}} = 1 - P_S \quad (1)$$

Compute  $M_{SS}$  as

$$M = \begin{pmatrix} M_{\bar{S}\bar{S}} & M_{S\bar{S}} \\ M_{\bar{S}S} & M_{SS} \end{pmatrix} = \begin{pmatrix} P_{\bar{S}}MP_{\bar{S}} & P_{\bar{S}}MP_S \\ P_SMP_{\bar{S}} & P_SMP_S \end{pmatrix}$$

- Can represent matrix  $M$  exactly on this subspace by computing its matrix elements, known as the *little Dirac operator*<sup>1</sup>

$$A_{jk}^{ab} = \langle\phi_j^a|M|\phi_k^b\rangle$$

$$(M_{SS}) = A_{ij}^{ab}|\phi_i^a\rangle\langle\phi_j^b|$$

and the subspace inverse can be solved by Krylov methods and is:

$$Q = \begin{pmatrix} 0 & 0 \\ 0 & M_{SS}^{-1} \end{pmatrix}$$

$$M_{SS}^{-1} = (A^{-1})_{ij}^{ab}|\phi_i^a\rangle\langle\phi_j^b|$$

A inherits a sparse structure from  $M$  - well separated blocks do *not* connect through  $M$

<sup>1</sup>Coarse grid matrix in MG

## Subspace Schur decomposition

We can Schur decompose any matrix

$$\begin{aligned} M &= UDL = \begin{bmatrix} M_{\bar{s}\bar{s}} & M_{\bar{s}s} \\ M_{s\bar{s}} & M_{ss} \end{bmatrix} \\ &= \begin{bmatrix} 1 & M_{\bar{s}s}M_{ss}^{-1} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} S & 0 \\ 0 & M_{ss} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ M_{ss}^{-1}M_{s\bar{s}} & 1 \end{bmatrix} \end{aligned}$$

Note that

$$P_L M = \begin{bmatrix} S & 0 \\ 0 & 0 \end{bmatrix}$$

yields the Schur complement  $S = M_{\bar{s}\bar{s}} - M_{\bar{s}s}M_{ss}^{-1}M_{s\bar{s}}$

$L$  and  $U$  related to Luscher's projectors  $P_L$  and  $P_R$ <sup>2</sup>

$$P_L = P_{\bar{s}}U^{-1} = \begin{pmatrix} 1 & -M_{\bar{s}s}M_{ss}^{-1} \\ 0 & 0 \end{pmatrix}$$

$$P_R = L^{-1}P_{\bar{s}} = \begin{pmatrix} 1 & 0 \\ -M_{ss}^{-1}M_{s\bar{s}} & 0 \end{pmatrix}$$

Also,  $QM = 1 - P_R$

## Luscher's algorithm

Multiply  $M\psi = \eta$  by  $1 - P_L$  and  $P_L$  yielding  $(1 - P_R)\psi$  and  $P_R\psi$ :

$$(1 - P_R)\psi = M_{ss}^{-1}\eta_s$$

$$(P_L M)\chi = P_L \eta$$

$$\psi = P_R \chi + M_{ss}^{-1}\eta_s$$

- Each step of an outer Krylov solver involves an *inner* Krylov solution of the little Dirac op
  - This enters the matrix  $P_L M$  being inverted and errors propagate into solution
  - Luscher tightens the precision during convergence; uses history forgetting *flexible* GCR
- Suppress little Dirac operator with Schwarz alternating procedure (SAP) preconditioner

$$(P_L M)M_{SAP}\phi = P_L \eta \quad ; \quad \psi = M_{SAP}\phi$$

- Non-hermitian system possible as values of  $D_W$  live in right half of complex plane:
- Little Dirac operator for  $D_W$  is *nearest neighbour*
  - Red black preconditioning of Little dirac op possible
  - Schwarz alternating procedure possible as  $D_W$  does not connect red to red.

## Generalisation to 5d Chiral fermions

Krylov solution of Hermitian system necessary (CG-NR, MCR-NR)

Aim to speed up the red-black preconditioned system as this starts better conditioned

$$\mathcal{H} = \left( M_{oo} - M_{oe} M_{ee}^{-1} M_{eo} \right)^\dagger \left( M_{oo} - M_{oe} M_{ee}^{-1} M_{eo} \right) = M_{\text{prec}}^\dagger M_{\text{prec}}$$

Matrix being deflated is is next-to-next-to-next-to-nearest-neighbour!

Tasks!

- Must find *further suppression of little Dirac operator* overhead as LDop more costly
- Must find a replacement for the Schwarz preconditioner
- Must find appropriate solver:  $(P_L M) M_{SAP}$  nonhermitian matrix so unsuitable for CG
- Must ensure system is tolerant to ill convergence of inner Krylov solver(s).

# Little Dirac Operator

4 hop operator is painful as it connects 3280 neighbours!

- Limit the stencil of the Little Dirac operator by requiring block  $\geq 4^4$
- Mobius fermions  $M_{ee}^{-1}$  is non-local in  $s$ -direction  $\Rightarrow$  blocks stretch full  $s$ -direction
- Sparse in 4d with next-to-next-to-next-to-nearest coupling
- Matrix *still* connects to 80 neighbours

$$\begin{aligned} & (\pm\hat{x}), (\pm\hat{y}), (\pm\hat{z}), (\pm\hat{t}) \\ & (\pm\hat{x} \pm \hat{y}), (\pm\hat{x} \pm \hat{z}), (\pm\hat{x} \pm \hat{t}), (\pm\hat{y} \pm \hat{z}), (\pm\hat{y} \pm \hat{t}), (\pm\hat{z} \pm \hat{t}) \\ & (\pm\hat{x} \pm \hat{y} \pm \hat{z}), (\pm\hat{x} \pm \hat{y} \pm \hat{t}), (\pm\hat{x} \pm \hat{z} \pm \hat{t}), (\pm\hat{y} \pm \hat{z} \pm \hat{t}) \\ & (\pm\hat{x} \pm \hat{y} \pm \hat{z} \pm \hat{t}) \end{aligned}$$

- Underlying cost at least ten times more than non-Hermitian system
- Reducing to 4d has saved  $L_s$  factor *but may require more vectors* to describe 5th dimension

# Little Dirac Operator Implementation

- $10 \times 10$  matrix-vector complex multiply reasonably high cache reuse
  - Using IBM xlc vector intrinsics gives adequate performance
  - Single precision accelerated gives around 50 Gflop/s per node in L2 cache
  - (re)Discovered bug in L2 cache around 4 months after Argonne
- 80 small messages of order 1-5 KB
  - Programme BG/Q DMA engines directly to eliminate MPI overhead
  - Asynchronous send overhead under 10 microseconds with precomputed DMA descriptors.
  - 50x faster than MPI calls.

## Infra-red shift preconditioner

Since we are deflating the low modes, seek approximate inverse preconditioner for Hermitian system that is accurate for high modes.

- Naive left-right preconditioner:

$$L^\dagger (P_L \mathcal{H}) L \phi = L^\dagger P_L \eta$$

$$L \sim (\mathcal{H})^{-\frac{1}{2}}$$

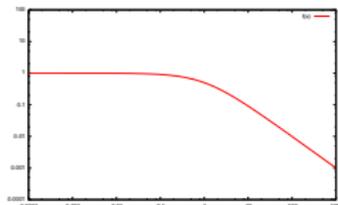
- Better to use preconditioned CG (p 278 Saad) with Hermitian preconditioner  $M_P$

$$M_P = L^\dagger L \sim (\mathcal{H})^{-1}$$

- Use fixed number of shifted CG iterations as preconditioner (IR shifted preconditioner)
  - Krylov solver seeks optimal polynomial under some norm

$$M_{IRS} = \frac{1}{\mathcal{H} + \lambda}$$

- $\lambda$  is an gauge covariant infra-red regulator that shifts the lowest modes
  - Plays similar role to the domain size in SAP
- Keeps the Krylov solver working hard on the high mode region
  - Does not have locality benefit of SAP<sup>3</sup>



<sup>3</sup>Comms in BG/Q tolerate this, but Additive Schwarz is worth investigating for future machines (suggested by Mike Clark)

# Robustness

Two inner Krylov solvers

- Little Dirac operator inversion  $Q \equiv M_{SS}^{-1}$
- IR shifted preconditioner inversion  $M_{IRS} = \frac{1}{\mathcal{H} + \lambda}$

Curious robustness effects: during solution to  $10^{-8}$  on a  $16^3$  lattice

$M_{SS}^{-1}$ residual	$M_{IRS}$ residual	Iteration count
$10^{-11}$	$10^{-8}$	36
$10^{-8}$	$10^{-8}$	Non converge <sup>4</sup>
$10^{-11}$	$10^{-8}$	36
$10^{-11}$	$10^{-4}$	36
$10^{-11}$	$10^{-2}$	36

Although *flexible* CG (Notay 1999) exists better to understand *why* the CG is tolerant to variability in  $M$  but not  $Q$

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<sup>4</sup>smallest residual is  $10^{-7}$  then diverges. Here Luscher introduced flexible algorithms 

## Robustness

Consider preconditioned CG with  $A = P_L \mathcal{H} = \begin{pmatrix} 1 & -M_{SS}^{-1} M_{SS}^{-1} \\ 0 & 0 \end{pmatrix} \mathcal{H}$

1.  $r_0 = b - Ax_0$
  2.  $z_0 = M_{IRS} r_0$  ;  $p_0 = z_0$
  3. for iteration  $k$
  4.  $\alpha_k = (r_k, z_k) / (p_k, Ap_k)$
  5.  $x_{k+1} = x_k + \alpha_k p_k$
  6.  $r_{k+1} = r_k - \alpha_k Ap_k$
  7.  $z_{k+1} = M_{IRS} r_{k+1}$
  8.  $\beta_k = (r_{k+1}, z_{k+1}) / (r_k, z_k)$
  9.  $p_{k+1} = z_{k+1} + \beta_k p_k$
  10. end for
- Noise in the preconditioner  $M_{IRS}$  *only* enters the search direction  $\alpha_k$  is based on matrix elements of  $P_L \mathcal{H}$ .
  - Better to use the Little Dirac operator inverse as a preconditioner ...and not separate the solution into subspace and complement ...already discussed as advantage of MG in Boston papers

## Combining preconditioners

- Have little Dirac operator  $Q$  and  $M_{IRS}$  representing approximate inverse
  - $Q$  on subspace containing low mode
  - $M_{IRS}$  on high mode space
  - splitting is necessarily *inexact*
- Options for combining these as a preconditioner
  - Additive

$$M_{IRS} + Q$$

- Consider alternating error reduction steps

$$\begin{aligned}
 x_{i+1} &= x_i + M_{IRS}[b - \mathcal{H}x_i] \\
 x_{i+2} &= x_{i+1} + Q[b - \mathcal{H}x_{i+1}] \\
 &= x_i + M_{IRS}[b - \mathcal{H}x_i] + Q[b - \mathcal{H}[x_i + M_{IRS}[b - \mathcal{H}x_i]]] \\
 &= x_i + [(1 - Q\mathcal{H})M_{IRS} + Q](b - \mathcal{H}x_i) \\
 &= x_i + [P_R M_{IRS} + Q](b - \mathcal{H}x_i)
 \end{aligned}$$

- Infer family of preconditioner

Sequence	Preconditioner	Name
additive	$M_{IRS} + Q$	AD
$M_{IRS}, Q$	$P_R M_{IRS} + Q$	A-DEF2
$Q, M_{IRS}$	$M_{IRS} P_L + Q$	A-DEF1
$Q, M_{IRS}, Q$	$P_R M_{IRS} P_L + Q$	Balancing Neumann Neumann (BNN)
$Q, M_{IRS}, Q$	$M_{IRS} P_L + P_R M_{IRS} + Q - M_{IRS} P_L \mathcal{H} M_{IRS}$	MG Hermitian V(1,1) cycle

# Generalised framework for inexact deflation solvers

Extend framework of Tang, Nabben, Vuik, Erlangga (2009) to three levels

Take  $Q = \begin{pmatrix} 0 & 0 \\ 0 & M_{SS}^{-1} \end{pmatrix}$  and  $M_{IRS} = (\mathcal{H} + \lambda)^{-1}$

Method	$V_{start}$	$M_1$	$M_2$	$M_3$	$V_{end}$
PREC	$x$	$M_{IRS}$	$\mathbb{1}$	$\mathbb{1}$	$x_{k+1}$
AD	$x$	$M_{IRS} + Q$	$\mathbb{1}$	$\mathbb{1}$	$x_{k+1}$
DEF1	$x$	$M_{IRS}$	$\mathbb{1}$	$P_L$	$Qb + P_R x_{k+1}$
DEF2	$Qb + P_R x$	$M_{IRS}$	$P_R$	$\mathbb{1}$	$x_{k+1}$
A-DEF1	$x$	$M_{IRS} P_L + Q$	$P_R$	$\mathbb{1}$	$x_{k+1}$
A-DEF2	$Qb + P_R x$	$P_R M_{IRS} + Q$	$\mathbb{1}$	$\mathbb{1}$	$x_{k+1}$
BNN	$x$	$P_R M_{IRS} P_L + Q$	$\mathbb{1}$	$\mathbb{1}$	$x_{k+1}$

- DEF1/DEF2/ADEF1/ADEF2/BNN are equivalent
  - *identical iterates* with  $V_{start}$  up to  $Q$ ,  $M_{IRS}$  error
  - Luscher's algorithm corresponds to DEF1
- Move little Dirac operator into the preconditioner with formally identical convergence to inexact deflation!
- A-DEF2 is most tolerant of preconditioner variability

## Algorithm

1.  $x$  arbitrary
2.  $x_0 = V_{start}$
3.  $r_0 = b - \mathcal{H}x_0$
4.  $y_0 = M_1 r_0$ ;  $p_0 = M_2 y_0$
5. for iteration  $k$
6.  $w_k = M_3 \mathcal{H} p_k$
7.  $\alpha_k = (r_k, y_k) / (p_k, w_k)$
8.  $x_{k+1} = x_k + \alpha_k p_k$
9.  $r_{k+1} = r_k - \alpha_k w_k$
10.  $y_k = M_1 r_k$
11.  $\beta_k = (r_{k+1}, y_{k+1}) / (r_k, y_k)$
12.  $p_{k+1} = M_2 y_{k+1} + \beta_k p_k$
13. end for
14.  $x = V_{end}$

Remain in deflated Krylov picture but make it Hierarchical by deflating the deflation matrix  $Q$

## Why does CG work here?

- Hermiticity of  $M_1$  clear for BNN but not A-DEF1/2  
Theorem: for  $V_{\text{start}} = Qb + P_{R \times}$  A-DEF2 is identical to BNN.

- We have from  $QH = (1 - P_R)$

$$Qr_0 = Q[\mathcal{H}V_{\text{start}} - b] = (1 - P_R)[Qb + P_{R \times}] - Qb = P_R Qb = 0$$

$$QH p_0 = (1 - P_R)[P_R M P_L + Q]r_0 = 0$$

- get induction steps:

$$Qr_{j+1} = Qr_j - \alpha_j QH p_j = 0$$

$$QH p_{j+1} = (1 - P_R)[P_R M P_L + Q]r_j + \beta_j QH p_j = 0$$

- Can also show  $P_L r_0 = 0$  and  $P_L H p_0 = H p_0$  so that

$$P_L H p_{j+1} = H P_R [P_R M P_L + Q]r_j + \beta_j p_j = H p_{j+1}$$

and

$$P_L r_{j+1} = P_L r_j - \alpha_j P_L H p_j = r_j - \alpha_j H p_j = r_{j+1}$$

BNN then retains  $P_L r_j = r_j$  in exact arithmetic  
 $\Rightarrow$  BNN iteration ( $P_R M P_L r_j$ ) and A-DEF2 iteration ( $P_R M r_j$ ) equivalent up to convergence error

- DEF1(Luscher), DEF2, A-DEF1, A-DEF2, BNN are ALL equivalent up to convergence

BUT they *differ* hugely in sensitivity to convergence error in Q

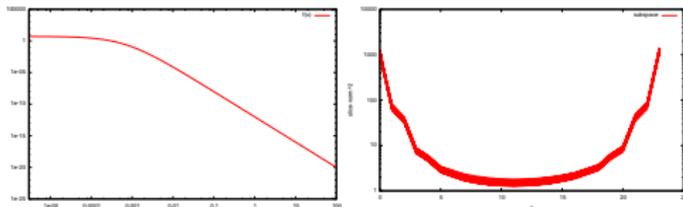
# Hermiticity and improved subspace generation

- Hermitian system gains the properties

$$P_L^\dagger = P_R \quad (P_L M)^\dagger = P_L M$$

- Since we use  $\mathcal{H} = M_{\text{prec}}^\dagger M_{\text{prec}}$  we have a Hermitian Positive (semi) Definite matrix. Generate subspace with rational multi-shift solver applied to Gaussian noise

$$R(\eta^{\text{Gaussian}}) \propto \frac{1}{(\mathcal{H} + \lambda)(\mathcal{H} + \lambda + \epsilon)(\mathcal{H} + \lambda + 2\epsilon)(\mathcal{H} + \lambda + 3\epsilon)}$$



- Classic low pass filtering problem – use rational filter
  - Gain  $1/x^4$  suppression in single pass *without* inverse iteration
  - $\epsilon \sim 10^{-3}$  adds IR safety to the inversion  $O(1000)$  iterations per subspace vector
  - NB Also possible for  $\gamma_5 D_W$
  - Subspace support only on walls possible. Potential to regain factor of  $L_s$ ?

## Subspace tricks

- Improved subspace generation
  - Solve rational in single precision to loose tolerance ( $10^{-4}$ ) *and with reduced  $L_s$*
  - Compute HDCG operator
  - Refine subspace: loose ( $10^{-3}$ ) shifted HDCG inverse fills into bulk
  - Recompute HDCG operator
    - 2-4x reduction in subspace generation over double precision rational
    - Not all subspace vectors need be extensive in 5th dim
    - Removes  $L_s$  factor from the expensive low mode subspace
    - Gives same CG count as high precision rational filter
- Subspace reuse: recompute little Dop matrix elements with *no change to subspace*
  - Twisted boundary conditions
  - Moderate change in mass – not obvious for 5d chiral fermions but works!

Algorithm	Volume	mass	Twist	Solve time
CGNE	$32^4$	0.01	$\frac{\pi}{L}(0, 0, 0)$	30s
HDCG	$32^4$	0.01	$\frac{\pi}{L}(0, 0, 0)$	6.9s
HDCG	$32^4$	0.01	$\frac{\pi}{L}(0.2, 0, 0)$	6.9s
HDCG	$32^4$	0.01	$\frac{\pi}{L}(0.5, 0.5, 0.0)$	9.2s
HDCG	$32^4$	0.01	$\frac{\pi}{L}(0.5, 0.5, 0.5)$	9.8s
HDCG	$32^4$	0.1	$\frac{\pi}{L}(0, 0, 0)$	3.6s
HDCG	$32^4$	0.01	$\frac{\pi}{L}(0, 0, 0)$	6.9s
HDCG	$32^4$	0.005	$\frac{\pi}{L}(0, 0, 0)$	7.4s
HDCG	$32^4$	0.001	$\frac{\pi}{L}(0, 0, 0)$	7.8s

# Hierarchical deflation

Deflate the deflation matrix !

- Block these vectors  $\phi_k^b$  (e.g.  $4^4 \times L_s$ ) and compute little Dirac operator  
Need only apply  $N_{\text{stencil}} = 80$  matrix multiplies per vector to compute little Dirac operator with a Fourier trick. Single precision suffices  
Can *detect* stencil from matrix application and generate optimal code for 1,2,4 hop operators
- Compute second level of deflation hierarchy using inverse iteration on Gaussian noise.
- Diagonalise this basis to make multiplication cheap
- Massively reduce convergence precision:
  - Use A-DEF2 to move the little Dirac operator into preconditioner
  - Can relax convergence precision to  $10^{-2}$
  - Eight order of magnitude gain, saving of  $O(10)$  in overhead
- Deflate the deflation matrix (Hierarchical).
  - Computing 128 low modes is cheap and saves another factor of 10.
  - Reduces  $O(2000)$  little Dirac operator iterations to  $O(20)$ .

	Precision	Hierarchical deflation	iterations
From $48^3$ at physical quark masses	$10^{-7}$	N	4478
	$10^{-7}$	Y	250
	$10^{-2}$	Y	63

100 x reduction in little dirac operator overhead!

# HDCG solver

Use outer CG A-DEF2 solver, DeflCG little dirac solver

Method	$V_{\text{start}}$	$M_1$	$M_2$	$M_3$	$V_{\text{end}}$
A-DEF2	$Qb + P_R x$	$P_R M_{IRS} + Q$	$\mathbf{1}$	$\mathbf{1}$	$x_{k+1}$
DeflCG	$Qb + P_R x$	$\mathbf{1}$	$\mathbf{1}$	$(1 - P_R)$	$x_{k+1}$

Where

$$Q = \begin{pmatrix} 0 & 0 \\ 0 & M_{SS}^{-1} \end{pmatrix} ; \quad P_R = \begin{pmatrix} 1 & 0 \\ -M_{SS}^{-1} M_{CS} \bar{\xi} & 0 \end{pmatrix}$$

$$\mathcal{H} = M_{PC}^\dagger M_{PC} ; \quad M_{IRS} = [\mathcal{H} + \lambda_{PC}]^{-1}$$

- Shifted matrix inversion  $M$  is solved with CG and fixed iteration count ( $N=8$ )
- $M_{SS}$  inversion is itself deflated
- All operations in CG are performed in single precision except  $\mathcal{H}$  multiply,  $x_j$  and  $r_j$  updates.

Tunable parameters

Fine $N_{vec}$	40
Fine blocksize	$4^4 \times L_s$
Fine subspace filter	4th order rational $\lambda_S \sim 10^{-3}$
Fine subspace tolerance	$10^{-6}$
Coarse $N_{vec}$	128
Coarse blocksize	full volume
Coarse subspace filter	Inverse iteration (3)
Coarse subspace tolerance	$10^{-7}$
$[M_{PC}^\dagger M_{PC} + \lambda_{PC}]^{-1}$	8 iterations (tol $\sim 10^{-1}$ )
$\lambda_{PC}$	1.0
$M_{SS}^{-1}$	tol $5 \times 10^{-2}$

1.  $x$  arbitrary
2.  $x_0 = V_{\text{start}}$
3.  $r_0 = b - \mathcal{H}x_0$
4.  $y_0 = M_1 r_0 ; p_0 = M_2 y_0$
5. for iteration  $k$
6.  $w_k = M_3 \mathcal{H} p_k$
7.  $\alpha_k = (r_k, y_k) / (p_k, w_k)$
8.  $x_{k+1} = x_k + \alpha_k p_k$
9.  $r_{k+1} = r_k - \alpha_k w_k$
10.  $y_k = M_1 r_k$
11.  $\beta_k = (r_{k+1}, y_{k+1}) / (r_k, y_k)$
12.  $p_{k+1} = M_2 y_{k+1} + \beta_k p_k$
13. end for
14.  $x = V_{\text{end}}$

## Performance

Both fine and coarse dirac operators give around 30-50Gflop/s per node on BG/Q.  
On  $48^3 \times 96 \times 24$ ,  $M_\pi = 140\text{MeV}$ ,  $a^{-1} = 1.73\text{ GeV}$  on 1024 node rack

Algorithm	Tolerance	Cost	Matmuls
CGNE (double)	$10^{-8}$	1270s	16000
CGNE (mixed)			23000
EigCG (mixed)	$10^{-8}$	320s	11710
EigCG (mixed)	$10^{-4}$	55s	1400
EigCG (setup)		10h	
EigCG (vectors)		600 vectors	
HDCG (mixed)	$10^{-8}$	117s	2060
HDCG (mixed)	$10^{-4}$	9s	200
HDCG (setup)		40min	
HDCG (vectors)		44 vectors	

$10^{-4}$  precision is used for the All-mode-averaging analysis

- Anticipate at least 5x speedup for RBC-UKQCD valence analysis over EigCG

## Conclusions

Comparison	Gain
Exact Solve vs CGNE	11x
Exact Solve vs EigCG	2.7x
Inexact Solve vs EigCG	5x
Setup vs EigCG	10x
Footprint vs EigCG	15-40x

- Developed inexact deflation method to accelerating preconditioned normal equations  
Larger stencil required substantial algorithmic improvements
- Improved robustness with no formal change to inexact deflation:
  - Little Dirac operator in preconditioner: more robust solver (10x)
  - Hierarchical multi-level deflation (10x)
- Hermitian algorithm features
  - IR shifted preconditioner to replace SAP
  - Preconditioned CG tolerant to loose convergence of inner Krylov solver(s).
  - No flexible algorithm was required
- Approach based in Krylov space methods, bears similarities to multigrid
- Step towards alleviating  $L_s$  scaling of 5d Chiral Fermions (subspace generation)

To do:

- Investigate numerical efficiency of additive Schwarz preconditioning<sup>5</sup>  
Domain decomposed preconditioner should give 2x Gflop/s improvement  
Greater locality  $\Rightarrow$  candidate exascale algorithm

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<sup>5</sup>suggested by Mike Clark