

FFC: A Compiler for Variational Forms

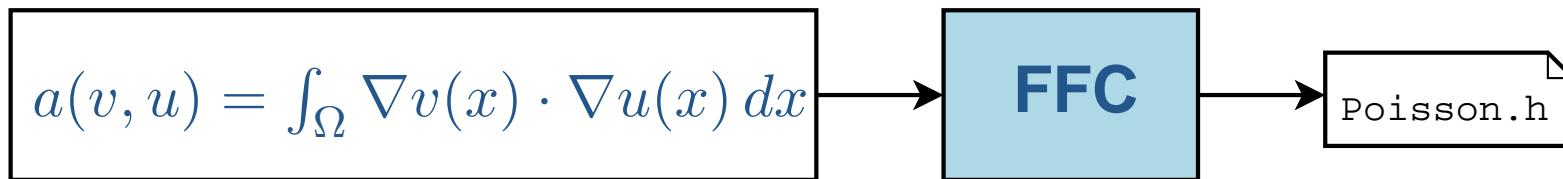
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FFC: the FEniCS Form Compiler

- Automates a key step in the implementation of finite element methods for partial differential equations
- Input: a variational form and a finite element
- Output: optimal C/C++ code



```
>> ffc [-l language] poisson.form
```

Design goals

Primary goals:

- Any form
- Any element
- Maximum efficiency

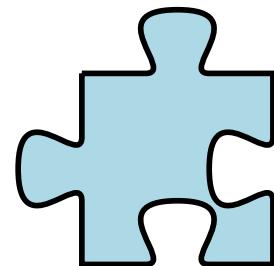
Secondary goals:

- Create a new standard in form evaluation
- Integration with other **FEniCS** projects (Robert Kirby, UofC)
- Integration with PETSc tools (Matthew Knepley, Argonne)

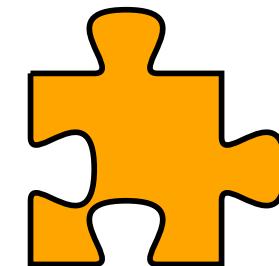
Why a compiler?

- Add a new level of automation
 - Don't have to write the code anymore
 - Less chance of making mistakes
- Add a new level of generality (any form, any element)
- Add a new level of efficiency
 - New techniques of form evaluation
 - New techniques of form optimization (FErari)

Generality



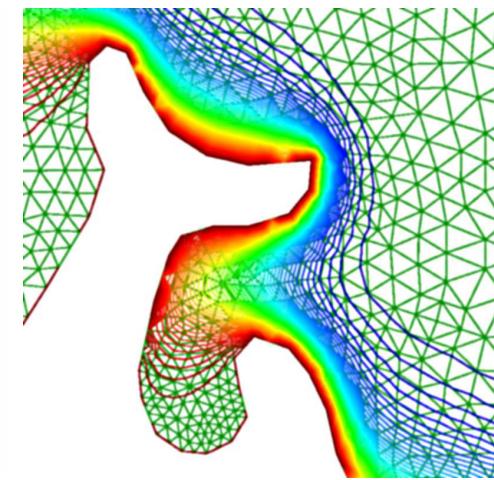
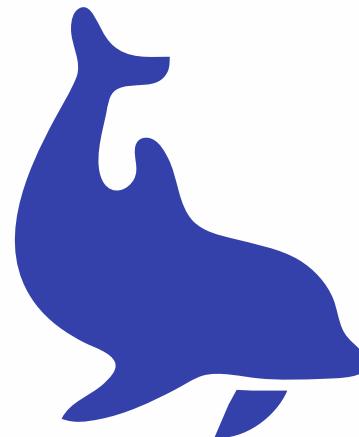
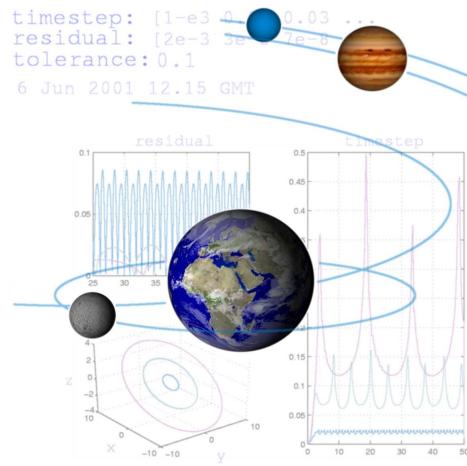
Efficiency



Compiler

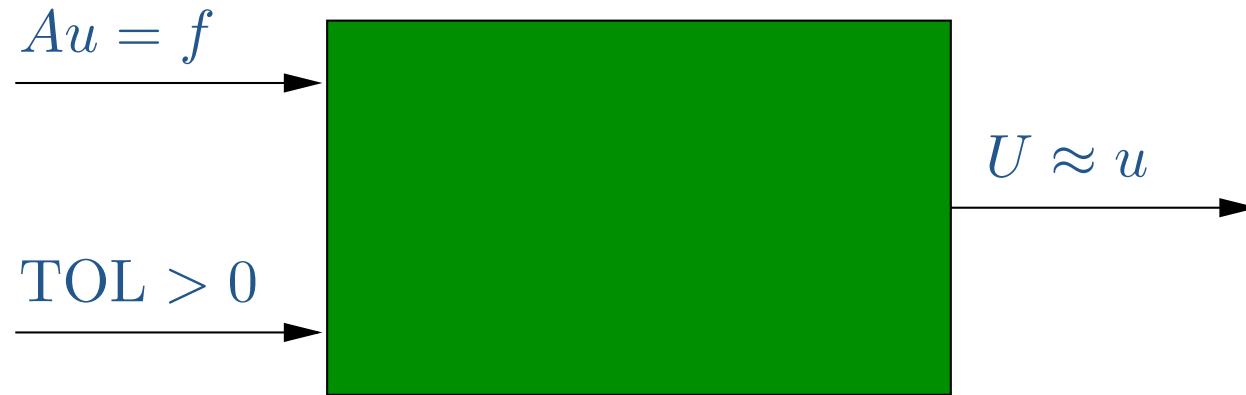
Outline

- Background
- Form evaluation
- Implementation
- Demonstration
- The **FEniCS** project



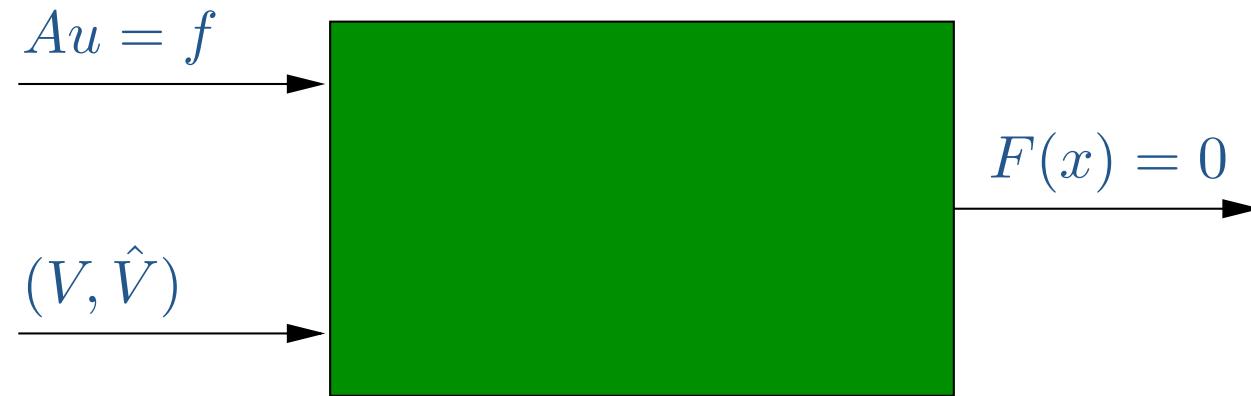
Background

Main goal: the Automation of CMM



- Input: Model $Au = f$ and tolerance $\text{TOL} > 0$
- Output: Solution $U \approx u$ satisfying $\|U - u\| \leq \text{TOL}$
- Produce a solution U satisfying a given accuracy requirement, using a minimal amount of work

A key step: the automation of discretization



- Input: Model $Au = f$ and discrete representation (V, \hat{V})
- Output: Discrete system $F(x) = 0$
- Produce a discrete system $F(x) = 0$ corresponding to the model $Au = f$ for the given discrete representation (V, \hat{V})

Basic algorithm: the (Galerkin) finite element method



- Input: Variational problem $a(v, u) = L(v)$ for all v and discrete representation (V, \hat{V})
- Output: Discrete system $F(x) = 0$

Basic example: Poisson's equation

- Strong form: Find $u \in \mathcal{C}^2(\bar{\Omega})$ with $u = 0$ on $\partial\Omega$ such that

$$-\Delta u = f \quad \text{in } \Omega$$

- Weak form: Find $u \in H_0^1(\Omega)$ such that

$$\int_{\Omega} \nabla v(x) \cdot \nabla u(x) dx = \int_{\Omega} v(x) f(x) dx \quad \text{for all } v \in H_0^1(\Omega)$$

- Standard notation: Find $u \in V$ such that

$$a(v, u) = L(v) \quad \text{for all } v \in \hat{V}$$

with $a : \hat{V} \times V \rightarrow \mathbb{R}$ a *bilinear form* and $L : \hat{V} \rightarrow \mathbb{R}$ a *linear form (functional)*

Obtaining the discrete system

Let V and \hat{V} be discrete function spaces. Then

$$a(v, U) = L(v) \quad \text{for all } v \in \hat{V}$$

is a discrete linear system for the approximate solution $U \approx u$.

With $V = \text{span}\{\phi_i\}_{i=1}^M$ and $\hat{V} = \text{span}\{\hat{\phi}_i\}_{i=1}^M$, we obtain the linear system

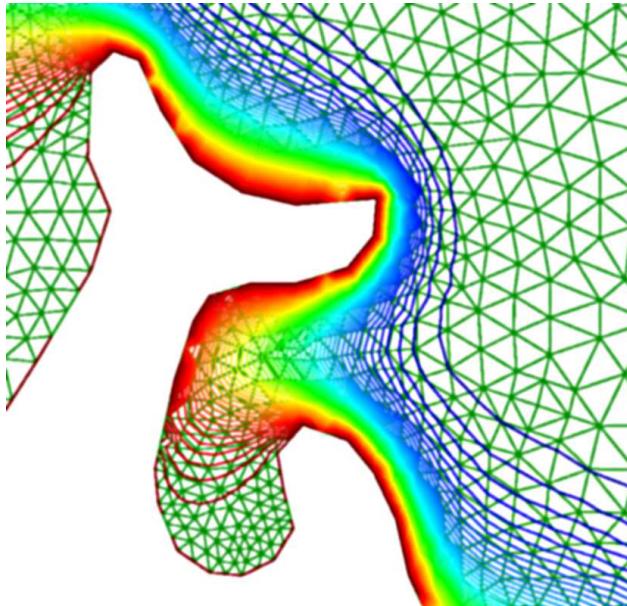
$$Ax = b$$

for the degrees of freedom $x = (x_i)$ of $U = \sum_{i=1}^M x_i \phi_i$, where

$$A_{ij} = a(\hat{\phi}_i, \phi_j)$$

$$b_i = L(\hat{\phi}_i)$$

Computing the linear system: assembly



Noting that $a(v, u) = \sum_{K \in \mathcal{T}} a_K(v, u)$, the matrix A can be assembled by

$$A = 0$$

for all elements $K \in \mathcal{T}$

$$A += A^K$$

The *element matrix* A^K is defined by

$$A^K_{ij} = a_K(\hat{\phi}_i, \phi_j)$$

for all local basis functions $\hat{\phi}_i$ and ϕ_j on K

Form evaluation

Multi-linear forms

Consider a multi-linear form

$$a : V_1 \times V_2 \times \cdots \times V_n \rightarrow \mathbb{R}$$

with V_1, V_2, \dots, V_n function spaces on the domain Ω

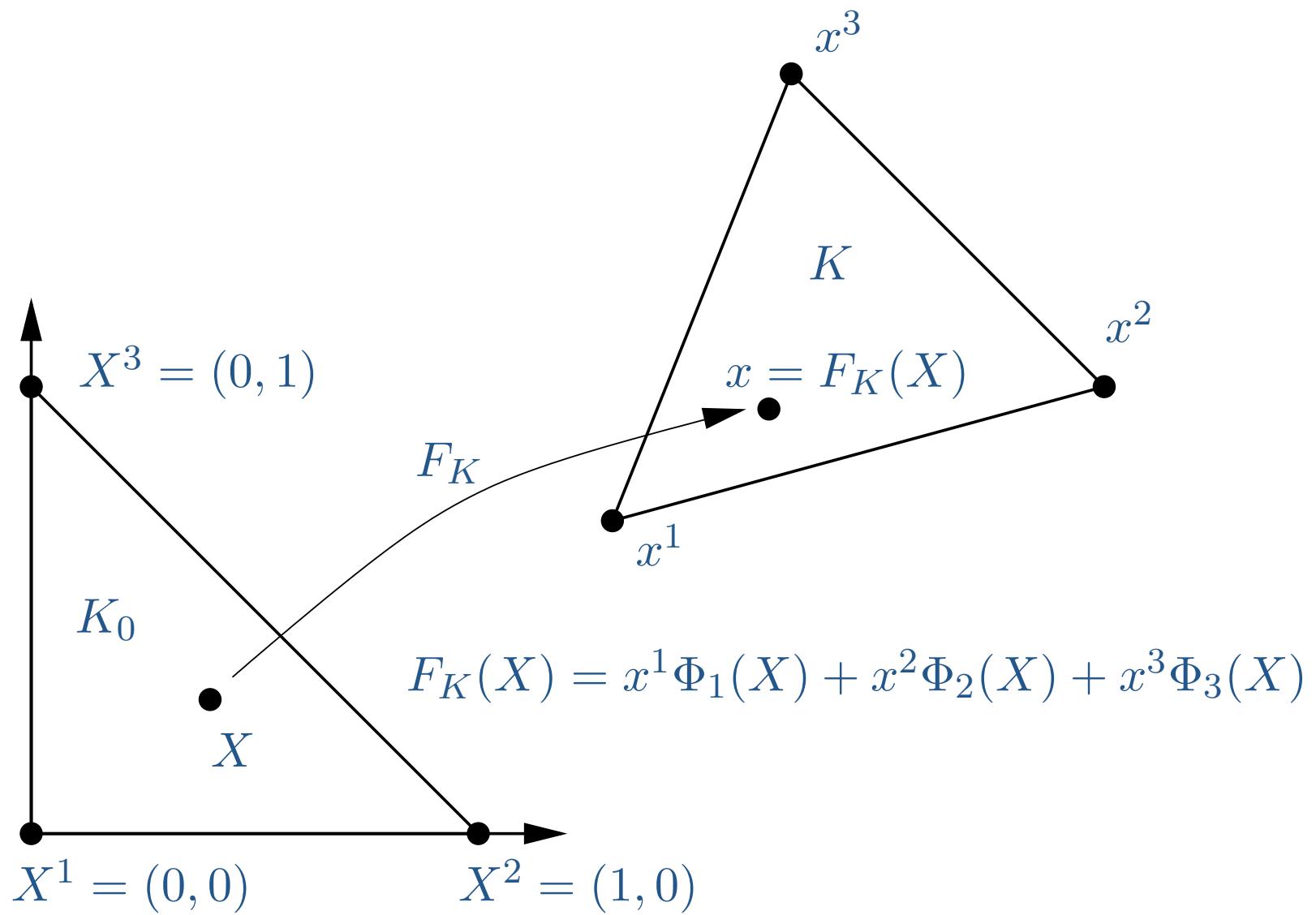
- Typically, $n = 1$ (linear form) or $n = 2$ (bilinear form)
- Assume $V_1 = V_2 = \cdots = V_n = V$ for ease of notation

Want to compute the rank n *element tensor* A^K defined by

$$A_i^K = a_K(\phi_{i_1}, \phi_{i_2}, \dots, \phi_{i_n})$$

with $\{\phi_i\}_{i=1}^d$ the local basis on K and multi-index
 $i = (i_1, i_2, \dots, i_n)$

The (affine) map $F_K : K_0 \rightarrow K$



Example 1: the mass matrix

- Form:

$$a(v, u) = \int_{\Omega} v(x)u(x) dx$$

- Evaluation:

$$\begin{aligned} A_i^K &= \int_K \phi_{i_1} \phi_{i_2} dx \\ &= \det F'_K \int_{K_0} \Phi_{i_1}(X) \Phi_{i_2}(X) dX = A_i^0 G_K \end{aligned}$$

with $A_i^0 = \int_{K_0} \Phi_{i_1}(X) \Phi_{i_2}(X) dX$ and $G_K = \det F'_K$

Example 2: Poisson

- Form:

$$a(v, u) = \int_{\Omega} \nabla v(x) \cdot \nabla u(x) dx$$

- Evaluation:

$$\begin{aligned} A_i^K &= \int_K \nabla \phi_{i_1}(x) \cdot \nabla \phi_{i_2}(x) dx \\ &= \det F'_K \frac{\partial X_{\alpha_1}}{\partial x_\beta} \frac{\partial X_{\alpha_2}}{\partial x_\beta} \int_{K_0} \frac{\partial \Phi_{i_1}}{\partial X_{\alpha_1}} \frac{\partial \Phi_{i_2}}{\partial X_{\alpha_2}} dX = A_{i\alpha}^0 G_K^\alpha \end{aligned}$$

with $A_{i\alpha}^0 = \int_{K_0} \frac{\partial \Phi_{i_1}}{\partial X_{\alpha_1}} \frac{\partial \Phi_{i_2}}{\partial X_{\alpha_2}} dX$ and $G_K^\alpha = \det F'_K \frac{\partial X_{\alpha_1}}{\partial x_\beta} \frac{\partial X_{\alpha_2}}{\partial x_\beta}$

Example 3: Navier–Stokes

- Form:

$$a(v, u) = \int_{\Omega} v \cdot (w \cdot \nabla) u \, dx$$

- Evaluation:

$$\begin{aligned} A_i^K &= \int_K \phi_{i_1} \cdot (w \cdot \nabla) \phi_{i_2} \, dx \\ &= \det F'_K \frac{\partial X_{\alpha_3}}{\partial x_{\alpha_1}} w_{\alpha_2} \int_{K_0} \Phi_{i_1}[\beta] \Phi_{\alpha_2}[\alpha_1] \frac{\partial \Phi_{i_2}[\beta]}{\partial X_{\alpha_3}} \, dX = A_{i\alpha}^0 G_K^\alpha \end{aligned}$$

with $A_{i\alpha}^0 = \int_{K_0} \Phi_{i_1}[\beta] \Phi_{\alpha_2}[\alpha_1] \frac{\partial \Phi_{i_2}[\beta]}{\partial X_{\alpha_3}} \, dX$ and

$$G_K^\alpha = \det F'_K \frac{\partial X_{\alpha_3}}{\partial x_{\alpha_1}} w_{\alpha_2}$$

Tensor representation

In general, the element tensor A^K can be represented as the product of a *reference tensor* A^0 and a *geometry tensor* G_K :

$$A_i^K = A_{i\alpha}^0 G_K^\alpha$$

- A^0 : a tensor of rank $|i| + |\alpha| = n + |\alpha|$
- G_K : a tensor of rank $|\alpha|$

Basic idea:

- Precompute A^0 at compile-time
- Generate optimal code for run-time evaluation of G_K and the product $A_{i\alpha}^0 G_K^\alpha$

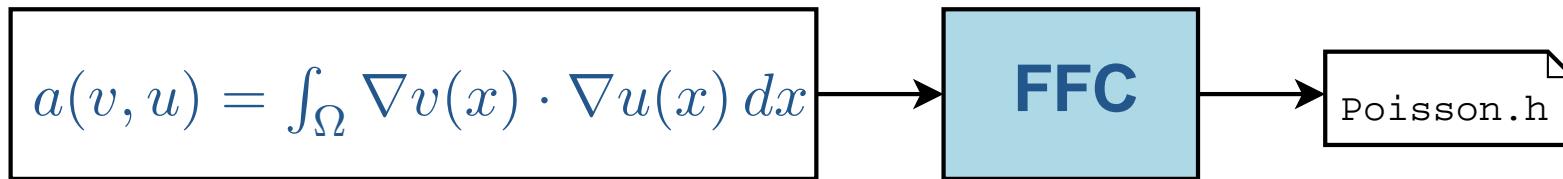
Example: Poisson with \mathcal{P}^2 elements in 2D

3 3	1 0	0 1	0 0	0 -4	-4 0
3 3	1 0	0 1	0 0	0 -4	-4 0
1 1	3 0	0 -1	0 4	0 0	-4 -4
0 0	0 0	0 0	0 0	0 0	0 0
0 0	0 0	0 0	0 0	0 0	0 0
1 1	-1 0	0 3	4 0	-4 -4	0 0
0 0	0 0	0 4	8 4	-8 -4	0 -4
0 0	4 0	0 0	4 8	-4 0	-4 -8
0 0	0 0	0 -4	-8 -4	8 4	0 4
-4 -4	0 0	0 -4	-4 0	4 8	4 0
-4 -4	-4 0	0 0	0 -4	0 4	8 4
0 0	-4 0	0 0	-4 -8	4 0	4 8

Implementation

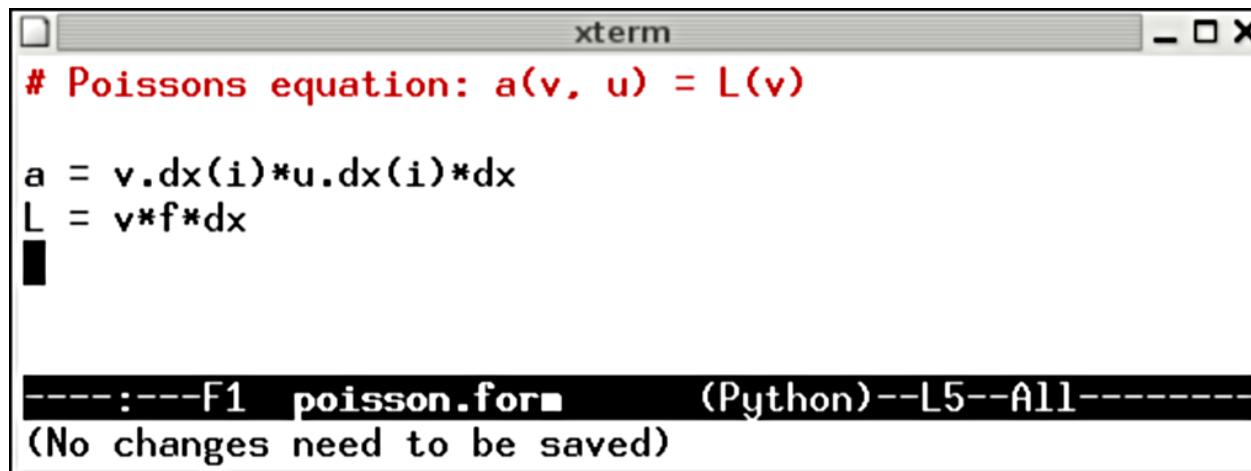
FFC

- Implemented in Python (click for details)
- Access: Python module or command-line interface
- **FIAT** used as the finite element backend
- Optimization through **FErari**
- Supports multiple output languages (formats)
- Primary target: **DOLFIN/PETSc**



Basic usage: compiling a form

1. Implement the form using your favorite text editor (emacs):



The screenshot shows an xterm window with the title "xterm". Inside, there is Python code for a Poisson's equation form:

```
# Poissons equation: a(v, u) = L(v)

a = v.dx(i)*u.dx(i)*dx
L = v*f*dx
```

At the bottom of the terminal window, the status bar displays:

-----:----F1 poisson.form (Python)--L5--All-----
(No changes need to be saved)

2. Compile the form using FFC:

```
>> ffc poisson.form
```

This will generate C++ code (`Poisson.h`) for **DOLFIN**

Basic usage: solving the PDE

```
#include <dolfin.h>
#include "Poisson.h"
using namespace dolfin;
int main()
{
    Mesh mesh("mesh.xml.gz");
    Poisson::FiniteElement element;
    Poisson::BilinearForm a; Poisson::LinearForm L(f);
    Matrix A; Vector x, b;

    FEM::assemble(a, L, A, b, mesh, element);
    GMRES::solve(A, x, b);

    Function u(mesh, element, x);
    File file("poisson.dx");
    file << u;

    return 0;
}
```

Demonstration

Examples

- $a(v, u) = \int_{\Omega} vu \, dx$
- $a(v, u) = \int_{\Omega} \nabla v \cdot \nabla u \, dx = \int_{\Omega} \frac{\partial v}{\partial x_i} \frac{\partial u}{\partial x_i} \, dx$
- $a(v, u) = \int_{\Omega} v \cdot (w \cdot \nabla)u \, dx = \int_{\Omega} v_i w_j \partial u_i / \partial x_j \, dx$
- Click to run demonstration

Requirements: **FFC** 0.1.4-1 and **FIAT** 0.1.1, available from the
FEniCS web page: <http://www.fenics.org/>

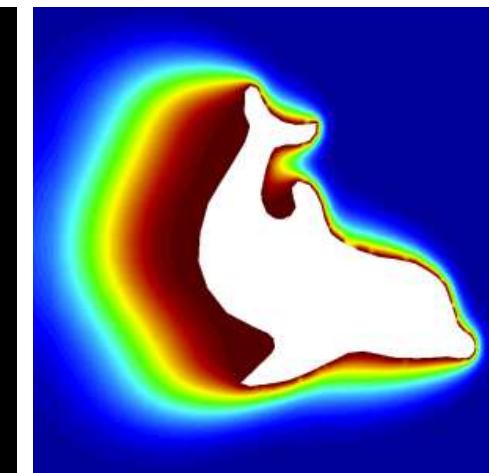
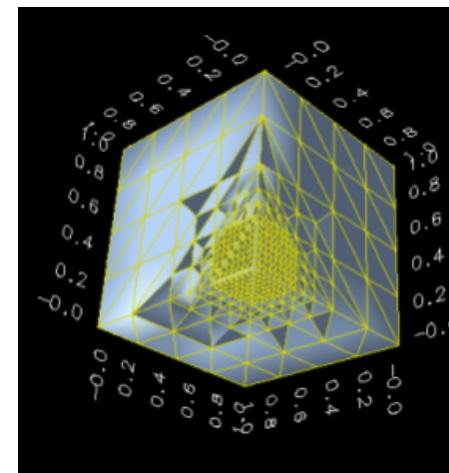
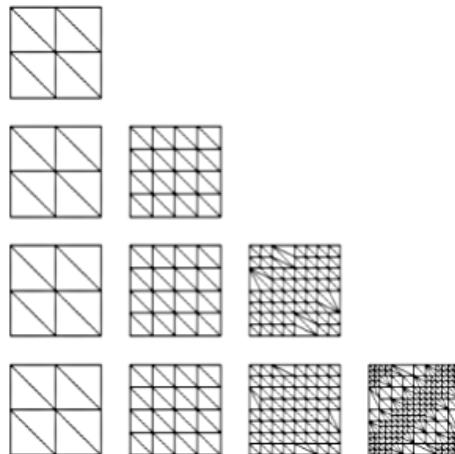
The FEniCS project

The FEniCS project

A free software project for the Automation of Computational Mathematical Modeling (ACMM), developed at

- The Toyota Technological Institute at Chicago
- The University of Chicago
- Chalmers University of Technology (Göteborg, Sweden)
- Argonne National Laboratory (Chicago)

More information at <http://www.fenics.org/>



People

- Todd Dupont, University of Chicago
- Johan Hoffman, Chalmers University of Technology
- Johan Jansson, Chalmers University of Technology
- Claes Johnson, Chalmers University of Technology
- Matthew Knepley, Argonne National Laboratory
- Robert C. Kirby, University of Chicago
- Mats G. Larson, Umeå University
- Anders Logg, Toyota Technological Institute at Chicago
- Ridgway Scott, University of Chicago
- F. Bengzon, N. Ericsson, G. Foufas, D. Heintz, R. Hemph, P. Ingelström, K. Kraft, A. Krusper, A. Mark, A. Nilsson, E. Svensson, J. Tilander, T. Svedberg, H. Svensson, W. Villanueva

Projects

- **DOLFIN**, the C++ interface of FEniCS
 - Hoffman, Jansson, Logg, et al.
- **FErari**, optimized form evaluation
 - Kirby, Knepley, Scott
- **FFC**, the FEniCS Form Compiler
 - Logg
- **FIAT**, automatic generation of finite elements
 - Kirby, Knepley
- **Ko**, simulation of mechanical systems
 - Jansson
- **Puffin**, light-weight version for Octave/MATLAB
 - Hoffman, Logg

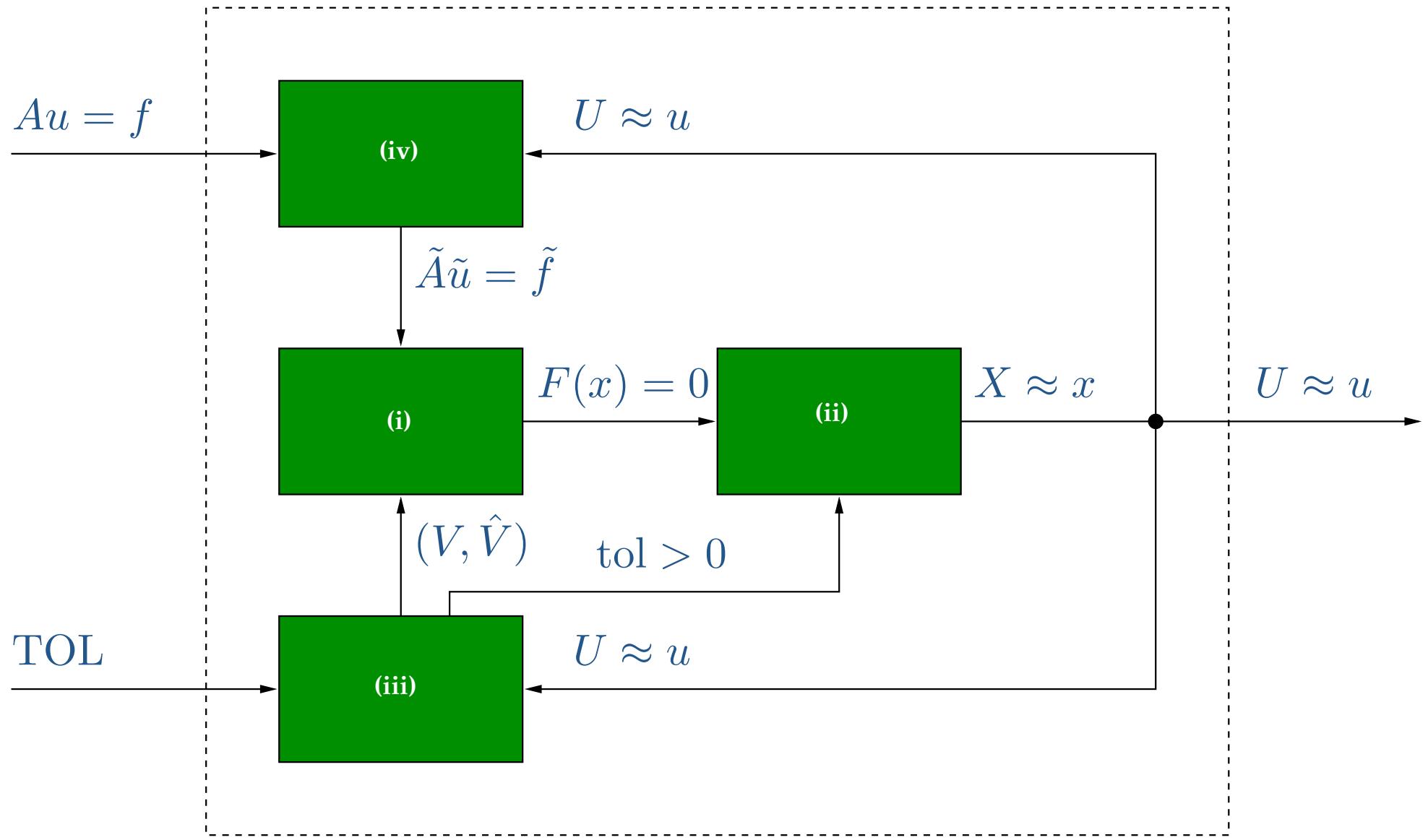
TODO list

- Integrate **FFC** with **DOLFIN** (almost there)
- Integrate **FFC** with **FErari** (the next step)
- Add a (non-trivial) parser
- Support just-in-time compilation
- Support non-affine mappings
- Manual, installation, man page, ...
- Further information:

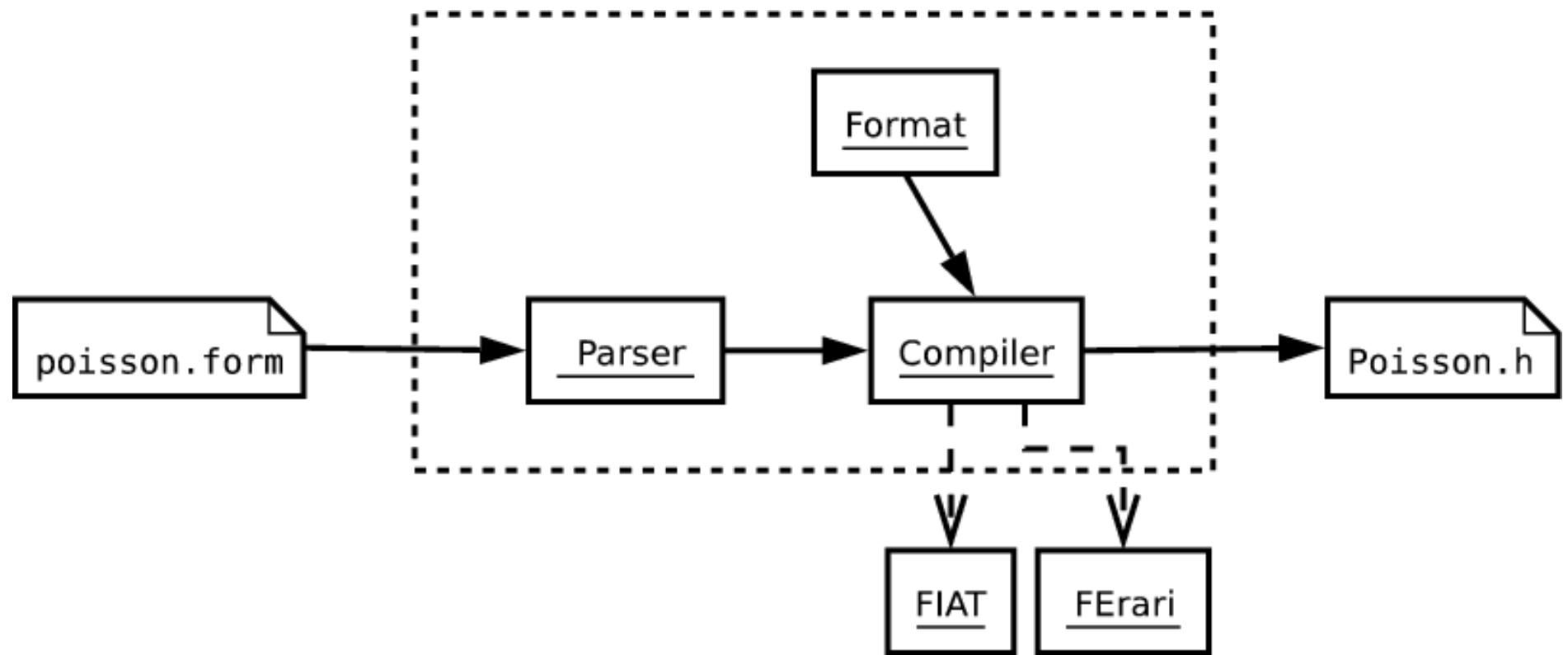
<http://www.fenics.org/ffc/>

Additional slides

The Automation of CMM



Components



Representation of forms

- Need to build a data structure to represent forms:

$$V_B = \left\{ \frac{\partial^{| \cdot |} \phi(\cdot)}{\partial x_{(\cdot)}} : \quad \phi : \mathbb{N} \rightarrow V \right\}$$

$$V_P = \left\{ c \prod v : \quad v \in V_B, \quad c \in \mathbb{R} \right\}$$

$$V_S = \left\{ \sum v : \quad v \in V_P \right\}$$

Note: $V_B \subset V_P \subset V_S \subset \{v : \mathbb{N}^r \times \Omega \rightarrow \mathbb{R}\}$

- V_S is an algebra (a vector space with multiplication):

$$v, w \in V_S \Rightarrow v + w \in V_S$$

$$v, w \in V_S \Rightarrow vw \in V_S$$

Evaluation of forms

For any $v = \sum c \prod \partial^{|\cdot|} \phi_{(\cdot)} / \partial x_{(\cdot)}$, we have

$$\begin{aligned} A_i^K &= a_K(\phi_{i_1}, \phi_{i_2}, \dots, \phi_{i_n}) = \int_K v_i \, dx \\ &= \sum \left(\int_K c \prod \partial^{|\cdot|} \phi_{(\cdot)} / \partial x_{(\cdot)} \, dx \right)_i \\ &= \sum c'_\alpha \left(\int_{K_0} \prod \partial^{|\cdot|} \Phi_{(\cdot)} / \partial X_{(\cdot)} \, dX \right)_{i\alpha} \\ &= \sum A_{i\alpha}^0 G_K^\alpha, \end{aligned}$$

where $A_{i\alpha}^0 = \left(\int_{K_0} \prod \partial^{|\cdot|} \Phi_{(\cdot)} / \partial X_{(\cdot)} \, dX \right)_{i\alpha}$ and $G_K^\alpha = c'_\alpha$

Implementation (click to return)

- Build a class hierarchy: BasisFunction, Product, Sum corresponding to the spaces $V_B \subset V_P \subset V_S$
- Overload operators $+, -, *, [\cdot], .dx(\cdot)$:

$$\left\{ \begin{array}{l} + : V_B \times V_B \rightarrow V_S \\ + : V_B \times V_P \rightarrow V_S \\ \dots \\ + : V_S \times V_S \rightarrow V_S \end{array} \right. \quad \left\{ \begin{array}{l} * : V_B \times V_B \rightarrow V_P \\ * : V_B \times V_P \rightarrow V_P \\ \dots \\ * : V_S \times V_S \rightarrow V_S \end{array} \right.$$

- Examples:

$a = v*u*dx$

$a = v.dx(i)*u.dx(i)*dx$

$a = v[i]*w[j]*u[i].dx(j)*dx$

$L = v*f*dx + v*10*ds$