

EFFICIENT PARALLELIZATION FOR 3D-3V SPARSE GRID PARTICLE-IN-CELL: SINGLE GPU ARCHITECTURES

F. DELUZET[†], G. FUBIANI[‡], L. GARRIGUES[‡], C. GUILLET^{†‡*}, AND J. NARSKI[†]

ABSTRACT. In the present paper, an efficient General Purpose Graphical Processing Unit (GPGPU)-based implementation of sparse grid Particle-In-Cell (PIC) methods is proposed. The parallelization, implementing novel strategies specific to Sparse-PIC methods and tailored to GPU architectures, provides speed-ups* as large as 100 on a single Tesla V100 GPU, with respect to sequential Computing Processing unit (CPU) execution; and a four order of magnitude reduction of the computational time in comparison with a standard PIC sequential CPU simulation. In addition, the simple implementation of the parallelization with the OpenACC framework offers portability to a large class of accelerators.

Keywords. Plasma physics, Particle-In-Cell (PIC), sparse grids, sparse grid combination technique, parallelization , GPU , OpenACC

1. INTRODUCTION

Particle-In-Cell (PIC) schemes [1, 2, 15, 17, 21, 28, 33, 39] are widespread numerical methods used for the simulation of kinetic plasma problems. The method is based on a coupling between a Lagrangian discretization for the Vlasov equation, based on the integration of numerical particle trajectories and a mesh-based discretization of Poisson's equation for the computation of the self-consistent electrostatic field. For years, strategies have been developed to mitigate the statistical error originating from the sampling of the distribution function by a limited number of numerical particles, representing the major weakness of the method. In this context, noise reduction strategies such as variance reduction methods [18], filtering methods [24], or more recently sparse grid techniques [17, 22, 23, 35, 40] arouse a great interest. Sparse grids have been developed to interpolate high dimensional functions [3, 4, 5, 27], then, extended to the approximation of partial differential equations [25, 26, 42, 41]. Lately, sparse grids have been introduced in PIC framework, offering a significant mitigation of the statistical noise and a reduction of the grid operation complexity (*e.g.* the resolution of Poisson equation).

In the last decades, the emergence of General Purpose Graphics Processing Units (GPGPU) has dramatically disrupted the High Performance Computing (HPC) domain with the appearance of accelerators with thousands of compute cores achieving performance in the range of several TFLOP/s (10^{12} instructions per second). Most of supercomputers now employ up to thousands of Graphical Processing Units (GPU), resulting in a total of millions of compute cores. Therefore, an increasing interest of GPGPU for massively parallel applications has emerged in past decades. For instance, several GPU implementations of 1D and 2D PIC simulations have been proposed, demonstrating speed-ups in the range of 20-100 [8, 12, 13, 14, 6, 30, 20, 44, 31].

Recently, Sparse-PIC method optimization and parallelization have been investigated in a shared memory architecture framework [16]. On the one hand, Sparse-PIC methods have been proven to be particularly memory efficient, with respect to the size of the grids used to accumulate the density and compute the electric field, as well as the storage of the particles properties. The number of those numerical particles is significantly reduced, compared to standard methods, owing to the better control of the statistical noise. This limited memory footprint calls for the development of parallel implementations on a single GPU architecture, handling the memory requirements of Sparse-PIC methods. On the other hand, Sparse-PIC has demonstrated substantial speed-ups both for sequential and parallel implementation with respect to the standard PIC method. The sequential computational time of the standard method is reduced by two orders of magnitude with the Sparse-PIC approach for an equivalent amount of statistical noise between the two simulations.

The present paper extends the works of [17, 16] to the parallelization of 3D-3V Sparse-PIC methods on GPU architectures. Although GPUs offer a limited amount of memory in comparison to CPUs, this is not an issue for Sparse-PIC implementations thanks to the substantial gains upon the memory footprint. The purpose of the present paper is to propose a first efficient GPU implementation of the Sparse-PIC method with parallelization strategies tailored specifically for accelerator architectures. The sparse grid reconstructions require operations of each particle

* CORRESPONDING AUTHOR

[†] UNIVERSITÉ DE TOULOUSE; UPS, INSA, UT1, UTM., INSTITUT DE MATHÉMATIQUES DE TOULOUSE,, CNRS, INSTITUT DE MATHÉMATIQUES DE TOULOUSE UMR 5219,, F-31062 TOULOUSE, FRANCE

[‡]LAPLACE, UNIVERSITÉ DE TOULOUSE, CNRS, INPT, UPS,, 118 ROUTE DE NARBONNE, 31062 TOULOUSE, FRANCE

with numerous (tens) anisotropic grids, with coarse discretizations and different sparsity patterns. These grids are referred to as *component grids*, the set of nodes of all the component grids is being designated by the *sparse grid* terminology.

The efficient implementation introduced in this paper is compared to another one, which is merely the extension to GPU of Sparse-PIC strategies introduced for shared memory CPU architecture in [16]. The novel implementation combines two level of parallelism for the charge density accumulation: a coarse-grain parallelism based on a particle population decomposition and a Single Instruction Multiple Data (SIMD) parallelism based on a component grid work sharing. This two-level parallelism exploits the architecture of the GPU decomposed into independent Streaming Multiprocessors (SM), each containing compute cores. The particle population is divided into a large number of particle clusters which are distributed onto the SMs. Within a cluster, each particle contribution is computed for all the component grids at once, enabling Single Instruction Multiple Threads (SIMT) fashion for the GPU. In addition, this approach offers a better management of the GPU cache memory and helps to mitigate the randomness of the memory access, detrimental to GPU efficiency.

As a result of the large number of component grids involved, Sparse-PIC methods offer a trade-off between memory access and computational instructions. This feature is capital for PIC implementations on GPU since PIC methods are globally memory bounded (limited by the memory accesses) and GPUs are designed to maximize the number of instructions treated at once.

The organization of the paper is the following. In section 2, the Sparse-PIC method and its major features are presented. The section 3 is devoted to the GPU parallelization of the method. A brief overview of the hardware architecture and usual GPU programming is provided with the aim to outline the algorithmic issues to achieve performance. Then, two implementations of the Sparse-PIC method are presented: an extension to GPU of the parallel version designed for shared memory architectures, which has been introduced in [16], and a version tailored specifically for GPUs. Finally in section 4, the efficiency of the implementations are assessed on three dimensional classical test cases: the non-linear Landau damping and the diocotron instability using two different hardware: a laptop GPU (Quadro T2000) and a Tesla V100.

2. SPARSE GRID RECONSTRUCTIONS FOR PARTICLE-IN-CELL METHODS

2.1. Notations. Let us introduce some notations for the following of the paper. Let d be the dimension of the problem considered, $\mathbf{l} = (l_1, \dots, l_d) \in \mathbb{N}^d$ a multi-index denoting the level, *i.e.* the discretization resolution in a multivariate sense and $\mathbf{i} = (i_1, \dots, i_d) \in \mathbb{N}^d$ be a multi-index denoting spatial positions. In the following, the index $\mathbf{l} = (l_1, l_2, l_3)$ is also represented $\mathbf{l} = (k, l, m)$. We define order relations on multi-index by:

- (1) $\mathbf{k} \leq \mathbf{l} \Leftrightarrow \forall j \in \{1, \dots, d\} \ k_j \leq l_j,$
- (2) $\mathbf{k} < \mathbf{l} \Leftrightarrow \mathbf{k} \leq \mathbf{l} \text{ and } \exists j \in \{1, \dots, d\} \text{ s.t. } k_j < l_j,$

and discrete l^1 norm and l^∞ norm by:

$$(3) \quad \|\mathbf{l}\|_1 := \sum_{j=1}^d |l_j|, \quad \|\mathbf{l}\|_\infty := \max_{j \in \{1, \dots, d\}} |l_j|.$$

2.2. Mathematical background. Let $f_s(\mathbf{x}, \mathbf{v}, t)$ be the phase-space distribution function attached to a species s (ion, electron, etc.), q_s, m_s the corresponding charge and mass, \mathbf{E} the electric field and ρ the charge density. The non-relativistic Vlasov-Poisson system with external magnetic field \mathbf{B} is considered:

$$(4) \quad \begin{cases} \frac{\partial f_s}{\partial t} + \mathbf{v} \cdot \nabla_{\mathbf{x}} f_s + \frac{q_s}{m_s} (\mathbf{E} + \mathbf{v} \times \mathbf{B}) \cdot \nabla_{\mathbf{v}} f_s = 0, \\ \nabla \cdot \mathbf{E} = \frac{\rho}{\epsilon_0}, \quad \mathbf{E} = -\nabla \Phi, \end{cases}$$

The charge density is obtained from the phase-space distribution of each species according to the relation:

$$(5) \quad \rho(\mathbf{x}, t) = \sum_s \rho_s(\mathbf{x}, t) = \sum_s q_s \int f_s(\mathbf{x}, \mathbf{v}, t) d\mathbf{v}.$$

The particle distribution f_s is numerically represented by a collection of N particles whose positions and velocities are denoted $(\mathbf{x}_p, \mathbf{v}_p)$, for $p \in \llbracket 1, N \rrbracket$.

2.3. Sparse-PIC method. The main difference between the sparse grid PIC schemes and the standard PIC scheme [10, 11] is the underlying mesh of the method. Unlike standard methods, based on a unique fine Cartesian grid, the sparse grid PIC method is based on a collection of component grids upon which the grid operations (accumulation of the density, field solver, etc.) are performed. Let us consider the family of d -dimensional anisotropic grids Ω_{h_l} on the unit interval $\Omega = [0, 1]^d$ called component grids:

$$(6) \quad \Omega_{h_l} := \{\mathbf{i}h_l \mid \mathbf{i} \in I_{h_l}\}, \quad I_{h_l} := \llbracket 0, h_l^{-1} \rrbracket \times \dots \times \llbracket 0, h_{l_d}^{-1} \rrbracket \subset \mathbb{N}^d,$$

and parameterized by the multi-index level $\mathbf{l} \in L$:

$$(7) \quad L := \bigcup_{j \in \llbracket 0, d-1 \rrbracket} L_j, \quad L_j := \{\mathbf{l} \in \mathbb{N}^d \mid |\mathbf{l}| = n + d - 1 - j, \mathbf{l} \geq \mathbf{1}\},$$

where $h_l := (h_{l_1}, \dots, h_{l_d}) := 2^{-\mathbf{l}}$ is called the grid discretization. The number of component grid is given by:

$$(8) \quad \text{Card}(L) = \sum_{j=1}^{d-1} \binom{n+d-2-j}{d-1},$$

which falls down to $\frac{(n+1)n}{2} + \frac{n(n-1)}{2} + \frac{(n-1)(n-2)}{2}$ for three dimensional computations. The Cartesian grid, denoted $\Omega_{h_n}^{(\infty)}$, and corresponding to a component grid of level $\mathbf{n} = n \cdot \mathbf{1}$ with discretization h_n in all directions, is also introduced.

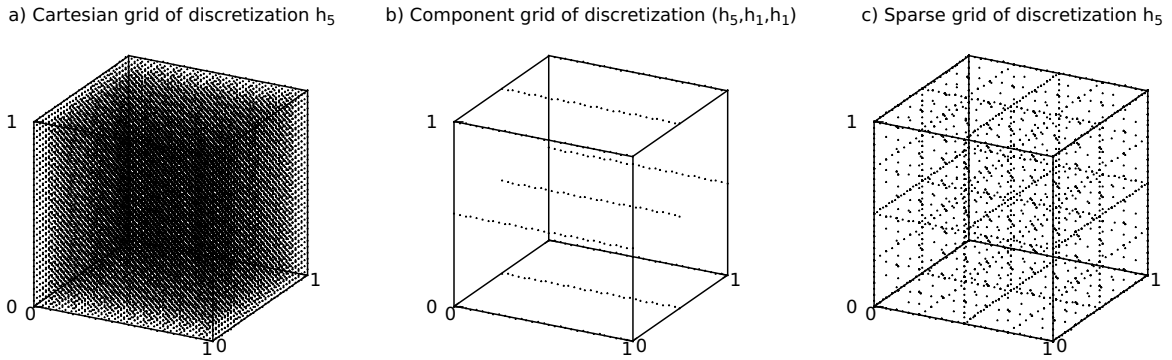


Figure 1. The discretization parameter is $n = 5$: Panel a) represents the Cartesian grid of discretization h_n ; panel b) represents the component grid of level $\mathbf{l} = (5, 1, 1)$; panel c) represents the sparse grid, composed of all the nodes of the component grid.

Particle-In-Cell methods are based on a coupling between particles and a mesh-based discretization. Therefore, interactions between the particle population and the mesh, i.e. the component grids, shall be defined for the Sparse-PIC methods. The charge density accumulation consists in a reconstruction of the charge density at the component grid nodes from the particles population. For each component grid Ω_{h_l} , an estimator of the density, denoted $\hat{\rho}_{h_l}$, is constructed:

$$(9) \quad \hat{\rho}_{h_l}(\mathbf{x}) = \frac{Q}{N} \sum_{p=1}^N \mathcal{S}_{h_l}(\mathbf{x} - \mathbf{x}_p), \quad \mathcal{S}_{h_l} = \bigotimes_{j=1}^d \left(h_{l_j}^{-1} \varphi \left(h_{l_j}^{-1} \cdot \right) \right), \quad \varphi(x) = \max(1 - |x|, 0).$$

The local error between the density and its statistical estimator can be decomposed into the bias of the estimator and a centered random variable, denoted \mathcal{V}_{N, h_l} corresponding to the error stemming from the variance of the sampling with a finite number of particles, the latter's being the cause of PIC methods statistical noise [17]:

$$(10) \quad (\hat{\rho}_{h_l} - \rho)(\mathbf{x}) = \text{Bias}(\hat{\rho}_{h_l})(\mathbf{x}) + \mathcal{V}_{N, h_l}(\mathbf{x}),$$

where

$$(11) \quad \text{Bias}(\hat{\rho}_{h_l})(\mathbf{x}) = O(h_{l_1}^2, \dots, h_{l_d}^2), \quad \mathbb{V}(\mathcal{V}_{N, h_l}(\mathbf{x}))^{\frac{1}{2}} = O((Nh_n)^{-\frac{1}{2}}).$$

A Poisson problem is considered on each component grid and approximated with finite difference method:

$$(12) \quad \mathbf{E}_{h_l} = -\nabla_{h_l} \Phi_{h_l}, \quad \Delta_{h_l} \Phi_{h_l} = -\frac{\hat{\rho}_{h_l}}{\varepsilon_0},$$

where ∇_{h_l} and Δ_{h_l} are finite difference operators defined on Ω_{h_l} (see [17]). From these component grid contributions of the electric potential, one shall reconstruct a precise solution on the refined Cartesian grid. Let $\mathbf{i} \in I_{h_l}$, and consider basis functions defined by tensor products of one-dimensional hat functions as follows:

$$(13) \quad \varphi_{h_l, \mathbf{i}}(\mathbf{x}) := \left(\bigotimes_{j=1}^d \varphi_{h_{l_j}, i_j} \right)(\mathbf{x}), \quad \varphi_{h_{l_j}, i_j}(x) := \varphi \left(h_{l_j}^{-1} (x_j - i_j h_{l_j}) \right),$$

where φ is defined in equation (9). The space of d-dimensional hat functions with respect to the component grid Ω_{h_l} , denoted V_{h_l} , is defined by:

$$(14) \quad V_{h_l} := \text{span}\{\varphi_{h_l, \mathbf{i}} \mid \mathbf{i} \in I_{h_l}\}.$$

The Sparse-PIC reconstruction of the electric potential is then defined by a linear combination of the component grid contributions interpolated onto V_{h_l} :

$$(15) \quad \Phi_{h_n}^C = \sum_{\mathbf{l} \in L} c_{\mathbf{l}} I_{V_{h_l}} \Phi_{h_l},$$

where $c_{\mathbf{l}} := (-1)^j \frac{(d-1)!}{j!(d-1-j)!}$ for $\mathbf{l} \in L_j$ are called the combination coefficients and $I_{V_{h_l}}$ defines the interpolation onto the space V_{h_l} . In this paper, we consider an interpolation in the hierarchical basis of the space V_{h_l} , where a transformation from the nodal basis to a hierarchical basis is performed (see [16] for details). The rest of the scheme is similar to standard PIC methods and the Sparse-PIC scheme is summarized in algorithm 1.

Proposition 2.1. *Let Φ and ρ be sufficiently smooth functions, then the function Φ_{h_l} defined by equation (12) verifies the following point-wise error expression for each $\mathbf{l} \in L$:*

$$(16) \quad \Phi(\mathbf{x}) - \Phi_{h_l}(\mathbf{x}) = \sum_{m=1}^d \sum_{\substack{\{j_1, \dots, j_m\} \\ \subset \{1, \dots, d\} \\ j_i \neq j_k}} a_{j_1, \dots, j_m}(\mathbf{x}; h_{l_{j_1}}, \dots, h_{l_{j_m}}) h_{l_{j_1}}^2 \dots h_{l_{j_m}}^2$$

with bounded $\|a_{j_1, \dots, j_m}(\cdot; h_{l_{j_1}}, \dots, h_{l_{j_m}})\|_{\infty} \leq \kappa$, and the sparse grid reconstruction $\Phi_{h_n}^C$ verifies:

$$(17) \quad \|\Phi_{h_n}^C - \Phi\|_{\infty} = O\left(h_n^2 \cdot |\log h_n|^{d-1}\right) + O\left((Nh_n)^{-\frac{1}{2}} |\log h_n|^{d-1}\right)$$

Proof. We refer to [17] for the proof of this proposition. □

Algorithm 1 PIC-Sg scheme

Require: Particle positions and velocities $(\mathbf{x}_p, \mathbf{v}_p)$, time step Δt , external magnetic field \mathbf{B} .

for each time step Δt **do**

for each component grid Ω_{h_l} of index $\mathbf{l} \in L$ **do**

Accumulate the charge density onto Ω_{h_l} according to (9)

Compute the electric potential from the charge density on Ω_{h_l} with finite differences according to (12)

Interpolate the electric potential onto V_{h_l} (14).

end for

Combine the electric potential onto $\Omega_{h_n}^{(\infty)}$ (15).

Differentiate the electric potential on $\Omega_{h_n}^{(\infty)}$.

Interpolate the electric field at the particle positions.

Update the particle positions and velocities:

$$(18) \quad \frac{d\mathbf{x}_p}{dt} = \mathbf{v}_p, \quad \frac{d\mathbf{v}_p}{dt} = \frac{q_s}{m_s} (\mathbf{E} + \mathbf{v}_p \times \mathbf{B})|_{\mathbf{x}=\mathbf{x}_p}.$$

end for

A capital feature of the Sparse-PIC methods is the sparsity of the component grids upon which the density is accumulated and the Poisson problems are solved, resulting in a significant reduction of the statistical noise, as well as a mitigation of the linear system resolution computational effort. In order to control the statistical noise in the simulation,

it is common for standard PIC methods to choose the number of numerical particle N accordingly to the mean number of particle per cell of the grid, referred to as P_c :

$$(19) \quad N = P_c * h_n^{-d},$$

where h_n is the discretization of the Cartesian grid. A similar estimation is provided for the Sparse-PIC methods, derived from the mean number of particles per cell of all the component grids:

$$(20) \quad \begin{aligned} N &= P_c * \left(\sum_{l \in L} |c_l| h_{l_1}^{-1} \dots h_{l_d}^{-1} \right) \\ &= P_c * h_n^{-1} * \left(\frac{9}{2} n^2 - \frac{3}{2} n + 1 \right), \quad \text{for } d = 3. \end{aligned}$$

It follows that the same amount of statistical noise as in the standard scheme is obtained for much less particles, drastically reducing memory requirements of three dimensional simulations. In addition, this estimation does not furnish an accurate estimator of the noise reduction. As hinted by [16], the reduction of the number of particles within Sparse-PIC methods may be significantly strengthened to obtain a comparable numerical noise to that of standard PIC methods. This feature is capital for the Sparse-PIC methods since memory requirements is often limiting for a lot of 3D-3V computations with standard methods.

The reduction of the number of particles in Sparse-PIC methods comes along with an increase of the number of grid-particle operations. For instance, the charge of one particle shall be accumulated onto all the component grids, instead of one Cartesian grid for the standard method. The ranking of the step computational costs is therefore reversed such that the charge accumulation consumes the largest part of the execution time of the algorithm [16] (around 90% of the time iteration, depending on the configurations). A particular attention shall then be payed to the optimization and parallelization of the charge accumulation so that we mainly focus on this step in the present paper.

3. IMPLEMENTATIONS ON GRAPHICAL PROCESSING UNITS (GPU)

3.1. GPU architecture and programming. The hardware architecture of a GPU differs from that of a Computing Processing Unit (CPU) in some key aspects, the differences being being inherited from the initial field of application of GPUs (realtime graphics) where the same instruction has to be applied to a large amount of data [43].

A common CPU is optimized to minimize memory latency, since fetching data from the (off chip) main memory is a very time consuming operation. Therefore, CPU cores have a complex structure and involve out-of-order execution, branch prediction, memory pre-fetching and cache hierarchy, the purpose of all these optimizations being to improve the performance in a Single Instruction Single Data (SISD) fashion. By contrast, GPU is optimized to maximize throughput, i.e. allowing to execute as many tasks as possible at once. In order to achieve this, a large number of cores, as simple as possible, is required, thus removing all logic that boosts single instruction stream performance but gaining the ability to put more cores on a chip.

A single GPU device consists of multiple Streaming Multiprocessors (SM). Each SM contains several compute cores, separated in Floating-Point single or double precision (FP32, FP64) cores, integer (INT32) cores, Tensor Cores and accommodates a layer-1 instruction cache layer. SM are general purpose processors with a lot of compute units and small caches that execute several thread blocks in parallel.

The streaming processors can be operated independently. One SM contains tens (*e.g.* 32) compute cores working in a Single Instruction Multiple Thread (SIMT) fashion, meaning that all instructions in all threads are executed in lock-step. A SM contains thousand of registers in order to run a large number of threads simultaneously and perform fast "context switching" between different warps. Typically a SM is assigned 8 thread blocks, consisting of tens of warps, a warp being composed of 32 threads (from the compute capability 2.x, the number of threads in a thread block may exceed 1024).

The SM is oversubscribed with thousand of threads (for tens of cores) in order to hide the memory latency: the warp scheduler of the SM switch quickly from warps stalled due to memory latency to resume warps for which the data are ready; hence the need of rapid context switching.

The accesses to the GPGPU main memory are coalesced within the threads of a warp. The load and store from and to the main memory are organized in chunks of contiguous memory addresses, this chunks being aimed at feeding all the threads of a warp. To minimize the number of transactions with the main memory, strided memory accesses within the block shall be ordered to amximize performance: the k^{th} thread in a warp shall access the k^{th} element in the memory chunk.

Several programming languages are available for programmers who want to use GPU resources to accelerate general computational applications, the most widespread being the Compute Unified Device Architecture (CUDA) [37, 9, 7], specific to Nvidia GPUs. However, with the appearance of modern GPUs from competitive brands such as AMD or

Intel the restriction to Nvidia GPUs could reveal limiting. Thus, other languages such as OpenMP 4., OpenCL [34] or OpenACC [29] have recently become popular. In the present paper, we implement our code with OpenACC which is an Application Programming Interface (API) written in C, C++, Fortran. OpenACC is a directive-based host driven language, meaning that the host (CPU) is responsible for launching every operations executed on the device (GPU) including execution of kernels (code running on a GPU), allocation of memory and data transfers. OpenACC is a not a low-level programming language like CUDA but it allows more portability of the code. It also exposes the three levels of parallelism available on an accelerator, namely coarse-grain, fine-grain and SIMD. Gang parallelism is the highest level of parallelism (coarse-grain), equivalent to CUDA thread block, where gangs work independently of each other without synchronization. The worker level (fine-grain) involves workers, similar to CUDA warps, who may share data within a gang. The innermost level of parallelism, equivalent to CUDA thread concept, is based on SIMT execution model, where a vector instruction works on multiple data.

3.1.1. Memory hierarchy. The memory architecture of a GPU also differs from that of a CPU in several aspects. The Nvidia Tesla V100 memory architecture is considered as a representative example in the following. Within GPGPU applications, the device (GPU) does not operate on the host (CPU) main memory but is connected to its own off-chip memory (DRAM). The data have to be transferred from the host global memory to the GPU specific memory. The bandwidth between the device (GPU) and its specific memory is much higher (897 GB/s) than the bandwidth between host memory (CPU) and device memory (16 GB/s)*. Hence, for best overall performance, it is capital to minimize data transfer between the host and the device, even if that means running kernels on the GPU that do not demonstrate any speedup compared with running them on the host CPU. this is the policy followed within this work. Compared to a CPU, a GPU works with fewer, and relatively small, memory cache layers. The memory hierarchy is sketched in the following lines:

- The main memory (DRAM) consisting of 16GB accessed with a theoretical peak bandwidth of 897GB/s. Global memory can be read and written by all the threads on the GPU.
- The constant memory (64 KB read-only memory) which is faster than global memory because it is cached. Constant memory can be read by all the threads on the GPU.
- The L2 cache of 6.3MB shared by all SMs with a theoretical peak bandwidth of 4.1TB/s can be read and written by all threads.
- The L1 data cache, up to of 128KB per SM, made of shared memory and texture memory. Shared memory provides high bandwidth and low latency but can only be read and written by the threads belonging to the same thread block (in CUDA terminology). It has a theoretical peak bandwidth of approximately 14TB/s.
- The register file of 256KB for each SM (16,384 32-bit registers on each processing block, 4 per SM). It allows fast read-write operations to the data stored in it. Registers are private to one thread and can only be accessed by the owning threads.

As mentioned before, the memory architecture is designed in a way to optimize the coalesced data transfer with the main memory. Consecutive threads from the same warp should access consecutive blocks of memory address in order to fully exploits the memory bandwidth with the device memory.

As a summary, in order to conceive an efficient GPU algorithm, the following policies shall be respected:

- Limit the transfers between host (CPU) and device (GPU).
- Favor the locality of the data.
- Encourage coalesced data accesses with the memory.
- Create as many independent task as possible to mask the memory latency.

3.2. Data management. Sparse-PIC methods dramatically reduce the memory footprint of PIC computations thanks to the significant diminution of the number of particles necessary to maintain an appropriate statistical noise. Let us investigate the memory requirements of both methods. The amount of data to handle resulting from N numerical particles is given by:

$$(21) \quad \text{DataParticles} [B] = N * 3 * (\text{SizePositionData} + \text{SizeVelocityData} + \text{SizeAccelerationData}).$$

Position, velocity and acceleration data are double precision, requiring 8B. The data size for a contribution (charge density or electric potential) of all the component grids can be bounded by:

$$(22) \quad \begin{aligned} \text{DataComponentGrid} [B] &= \text{SizeData} * \sum_{l \in L} \left(\prod_{j=1}^3 (2^{l_j} + 1) \right) \\ &\leq \text{SizeData} * N_{sg} * 9 * (2^n + 1). \end{aligned}$$

*For the Nvidia Tesla V100.

For instance for n ranging from 7 to 10, corresponding to configurations equivalent to 128^3 and 1024^3 grids with respect to the standard method ($h_7 = 1/128$ to $h_{10} = 1/1024$), the data size of the component grid ranges from 594KB to 10MB. It results in a significant reduction of data size compared to the cartesian grid:

$$(23) \quad \text{DataCartesianGrid} [B] = \text{SizeData} * (2^n + 1)^3,$$

which requires 17MB to 8GB for n ranging from 7 to 10. A comparison of the particle data requirements, relative to the number of particle per cell (defined in equations (19), (20)) and the grid data sizes is provided on figure 3.

The main advantage of GPU-based Sparse-PIC computations over standard ones is that the whole data necessary during the simulation fit on the device memory of most accelerators (tens of GB capacity), even for configurations equivalent to 1024^3 grids with respect to the standard method. Therefore our data management strategy shall be based on this observation. In order to avoid as much as possible data transfers between the host and the device, the data shall stay on the device memory throughout the whole simulation. One unique data transfer is realized at the initialization to send all the data on the device.

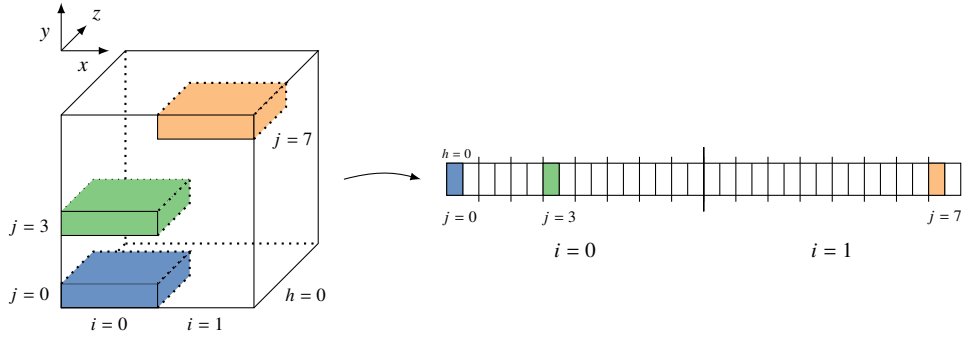


Figure 2. One-dimensional structure array of the component grid Ω_{h_l} , $\mathbf{l} = (1, 3, 1)$. Indexes ranges from $i = 0, 1$, $j = 0, 7$, $h = 0, 1$. The cells of the three-dimensional grid are arranged in a one-dimensional array where the z -dimension is the fast axis and the x -dimension is the slow axis.

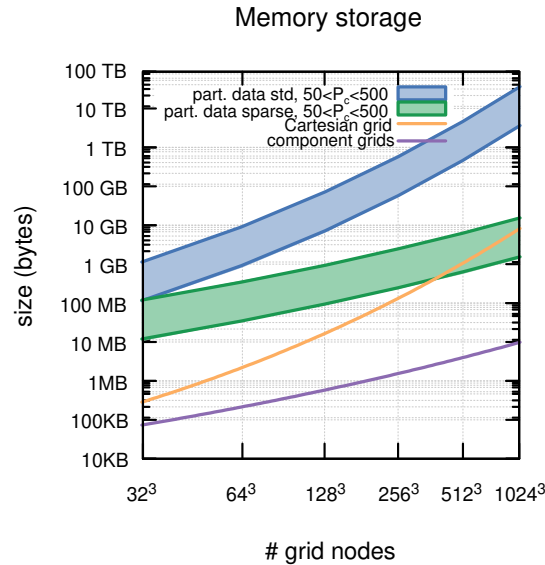


Figure 3. The storage size of data (particle data, Cartesian grid data and component grid data) is represented as a function of the number of grid nodes and particles per cell.

3.3. Data structure. The state of each numerical particle is described by its position, velocity and acceleration (corresponding to the electric field component) and is represented by the tuple $\langle x, y, z, v_x, v_y, v_z, a_x, a_y, a_z \rangle$. The position, velocity and acceleration coordinates are represented by double-precision floats. The particle data are represented by a two-dimensional array where the ids of the particle in the global population are stored in the fast axis dimension, e.g. in Fortran:

$$\text{double } \mathbf{x}_p[1 : N, 1 : 3], \mathbf{v}_p[1 : N, 1 : 3], \mathbf{a}_p[1 : N, 1 : 3];$$

and the second dimension is dedicated to the three-dimensional coordinate.

In order to represent the set of component grids, a three dimensional array (standing for one component grid) is required for all the grids. Since the size of the component grids differs from one to another, a more complex data structure than a four-dimensional array is required. In this paper, two different data structures policies representing the set of component grids are considered. The component grids are either represented by an Array of Structure (AoS) or a two-dimensional array.

The first policy, being the most natural and consisting in an AoS, has been introduced in [16] specifically for the parallelization of Sparse-PIC method on shared memory architecture CPUs. With this policy, a data structure is created to store the dimensions and contributions (charge density, electric potential) of a component grid:

```
type component_grid
  integer :: k, l, m;
  double ::  $\rho(0 : 2^k, 0 : 2^l, 0 : 2^m), \Phi(0 : 2^k, 0 : 2^l, 0 : 2^m);$ 
end type
```

where k, l, m are the dimension of the component grid and ρ, Φ are the arrays containing the charge density and the electric potential contributions. All the information of the component grids are stored in a single array whose elements are component grid data structures:

$$\text{type(component_grid)} :: \text{comp_grid}[1 : N_{sg}],$$

where N_{sg} is the number of component grids, given by equation (8). Let us recall that for Sparse-PIC parallelization strategies designed for CPUs, the particle properties are accumulated onto a component grid for all the particles, repeating for each component grid (see [16] for details). This strategy, together with the AoS data structure, entails locality of the data. For the deposition of the particle density onto a component grid, the array used to store one component grid being small enough to be nursed in L1 cache of a CPU core. However, in the following, a GPU implementation based on the converse strategy, consisting in the accumulation of one particle property onto all the component grids, repeated for each particle, is introduced. Therefore, in order to preserve a good locality of the data between the component grids, a novel data structure has to be introduced.

This second policy is based on a transformation of the component grids from a three-dimensional structure into a one-dimensional structure. Each component grid is reshaped into a one-dimensional array (see figure 2) and all the one-dimensional component grid contributions are stored in an array of size N_{sg} :

$$\text{double} :: \rho[1 : N_{sg}, 0 : 9 * (2^n + 1)], \Phi[1 : N_{sg}, 0 : 9 * (2^n + 1)],$$

where $9 * (2^n + 1)$ is an upper bound of the total component grid number of nodes.

3.4. GPGPU charge deposition.

3.4.1. Charge density accumulation algorithm. The accumulation of the particle properties onto the component grids accounts for more than 90% of a time iteration (for a sequential execution on CPU). This step is therefore anticipated to be the key point to obtain an efficient parallel implementation on GPGPU. It consists mainly in reading one particle coordinates, computing the grid cell it is contained in, and accumulate the contribution onto the 8 nodes of this cell. These operations are repeated for each grid. During the procedure, two consecutive particles (with regard to their indices in the particle coordinate array) may contribute to different cells in the density array. Therefore either a contiguous memory access in the particle array or in the density (grid) array occurs. Standard implementations usually entail random memory accesses in the density array. In addition, the parallelization of the density accumulation may lead to race conditions when threads associated to different particles add their contributions to the same grid cell and write at the same memory address. This issue is usually bypassed with private copies of grid arrays and reduction operations or atomic operations.

3.4.2. Why Sparse-PIC parallel implementations designed for CPUs are not efficient on GPUs. Let us first recall the main features of the Sparse-PIC parallel implementation designed for CPUs, then, in the following section, we introduce the extension of the implementation to GPUs and finally investigate the limitations of the algorithm. Sparse-PIC parallelization efficiency on CPU is chiefly based on cache memory reuse. The non contiguous memory accesses to the grid data are mitigated by the large number of cache hits achieved for the smallest cache level. The cache reuse is maximize by considering the following charge density accumulation policy: the interactions of all the particles are computed with one component grid and repeated as many times as the number of component grids. Therefore, since each component grid fits in the L1 cache of the CPU, the number of grid data cache misses is dramatically reduced.

Sparse-PIC parallelizations designed for CPUs entail two levels of parallelism, one based on a component grid work sharing and another based on a particle sample work sharing. The particle sampling work sharing strategy takes advantage of the large number of particles, distributing samples of the particle population to the different threads. Each thread operates on its own sample of particles, accumulating the particle properties onto a private array. Private copies of the grid data are considered in order to avoid race conditions between threads assigned to different particles. Finally a reduction operation between the private copies of arrays is performed to gather the different contributions. In our extension of the algorithm to GPUs, the reduction is performed on the three-dimensional array ρ corresponding to the AoS component grid data structure (see section 3.3) via the OpenACC "REDUCTION" clause. However, no parallelism can be used on the component grids with the CPU-inherited policy (*i.e* the interactions of all the particles are computed with one component grid and repeated as many times as the number of component grids) since OpenACC restricts the reduction clause to be on a gang level loop, which is the coarsest grain parallelism. It results from this implementation a number of kernels equal to the number of component grids (N_{sg}). Therefore the two-level parallelization strategy, efficient on CPUs, is limited on GPUs. The implementation details are provided in algorithm 2. In order to mask the memory latency of the data transfer and achieve the best performance on GPU, one shall run a large number of instruction streams, characterized by a large number of gangs in OpenACC terminology. Nonetheless the number of gangs cannot be chosen as large as it shall be to maximize the performance of our implementation because of the reduction operation requiring copies of the grids for each gang. The memory capacity, as well as the number of reduction operations to operate the array copies may be a limiting feature for a large number of gangs with this implementation. In addition, the method does not provide an effective memory access pattern of the component grid structure. The randomness of the spatial distribution for two consecutive particles in the particle array results in non-coalesced (random) memory accesses in the component grid array. The cumulative features of non efficient memory accesses and poor number of gangs (being the result of the reduction operation) may limit the efficiency of CPU inherited implementation on GPU.

3.4.3. Why CPU and GPU implementations of standard PIC methods are not suitable for Sparse-PIC methods. The main objective of an efficient parallelization strategy for the charge density accumulation within PIC methods is to mitigate the randomness of the data access (see section 3.4.1) and entail contiguous (CPU) or coalesced (GPU) memory accesses.

The most natural strategy to deal with randomness of data accesses is inspired from parallelization strategies designed for CPUs and consists in a sorting of the particle population and distribution into clusters. Usually, on CPUs, the particle population is sorted so that mot of the time consecutive particles write their contributions in the same density array cells, enabling efficient cache memory reuse.

CPU particle sorting is not applicable to Sparse-PIC computations on GPUs though, because, in order to optimize memory transfer, one shall fetch data from the device memory in a coalesced fashion. Therefore, an effective sorting shall result in a particle array where consecutive particle correspond to consecutive grid cells, *i.e.* one sorted particle array for each component grid, which is a way too cumbersome data constraint.

The most efficient GPGPU parallelization strategy to reduce the effects of the irregular memory accesses is to consider the shared memory of the device [30, 6, 20, 44]. With this approach, a private copy of the density array is created in the shared memory of each SM (actually each gang). The accumulation of the particles properties onto the grid is performed with shared-memory atomic operations for threads from the same gang. Finally, a global reduction operates between the different copies of the density array from each gang. This strategy is usually performed along with a particle cluster work sharing strategy, where the particle population is divided into clusters of particles, each assigned to a thread block. In order to ensure that all particles in a cluster are stored contiguously and can deposit to the accumulating density array in the shared memory, a sorting based on the cluster index every time step may be necessary [31, 13].

Whereas CUDA provides a simple and effective way to use the shared memory of the GPU, this features is not available in a transparent and straightforward way on OpenACC. The "CACHE" directive allows to access the shared memory but only for simple memory access patterns and does not suit the algorithm specificity .

Algorithm 2 GPGPU implementation of the CPU-inherited charge accumulation algorithm.

Require: Particle position array $\mathbf{x}_p[1 : N, 1 : 3]$, AoS $comp_grid[1 : N_{sg}]$, weight of particles ω .

Variables: Integer: i_x, i_y, i_z , real: $i_{xr}, i_{yr}, i_{zr}, s_{x1}, s_{x2}, s_{y1}, s_{y2}, s_{z1}, s_{z2}$

```

for each component grid  $i \in [1, N_{sg}]$  do
     $k \leftarrow comp\_grid[i] \% k$ ;  $l \leftarrow comp\_grid[i] \% l$ ;  $m \leftarrow comp\_grid[i] \% m$ 
    !$ACC PARALLEL NUM_GANGS() VECTOR_LENGTH()
    !$ACC LOOP REDUCTION (+:rho) //Parallelism on the SMs and the cores of the SMs
    for each particle  $i_p \in [1, N]$  do
        // Read particle data
         $i_{xr} \leftarrow \mathbf{x}_p[i_p, 1] / 2^{n-k}$ ;
         $i_{yr} \leftarrow \mathbf{x}_p[i_p, 2] / 2^{n-l}$ ;
         $i_{zr} \leftarrow \mathbf{x}_p[i_p, 3] / 2^{n-m}$ ;
        // Determine grid cell containing particle
         $i_x \leftarrow i_{xr}$ ;  $i_{xr} \leftarrow i_{xr} - i_x$ ;
         $i_y \leftarrow i_{yr}$ ;  $i_{yr} \leftarrow i_{yr} - i_y$ ;
         $i_z \leftarrow i_{zr}$ ;  $i_{zr} \leftarrow i_{zr} - i_z$ ;
        // Determine charge contribution of particle
         $s_{x1} \leftarrow (1 - i_{xr}) * 2^k$ ;  $s_{x2} \leftarrow i_{xr} * 2^k$ ;
         $s_{y1} \leftarrow (1 - i_{yr}) * 2^l$ ;  $s_{y2} \leftarrow i_{yr} * 2^l$ ;
         $s_{z1} \leftarrow (1 - i_{zr}) * 2^m$ ;  $s_{z2} \leftarrow i_{zr} * 2^m$ ;
        // Add contribution to the grid
         $comp\_grid[i] \% \rho[i_x, i_y, i_z] \leftarrow comp\_grid[i] \% \rho[i_x, i_y, i_z] + s_{x1} * s_{y1} * s_{z1} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x + 1, i_y, i_z] \leftarrow comp\_grid[i] \% \rho[i_x + 1, i_y, i_z] + s_{x2} * s_{y1} * s_{z1} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x, i_y + 1, i_z] \leftarrow comp\_grid[i] \% \rho[i_x, i_y + 1, i_z] + s_{x1} * s_{y2} * s_{z1} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x + 1, i_y + 1, i_z] \leftarrow comp\_grid[i] \% \rho[i_x + 1, i_y + 1, i_z] + s_{x2} * s_{y2} * s_{z1} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x, i_y, i_z + 1] \leftarrow comp\_grid[i] \% \rho[i_x, i_y, i_z + 1] + s_{x1} * s_{y1} * s_{z2} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x + 1, i_y, i_z + 1] \leftarrow comp\_grid[i] \% \rho[i_x + 1, i_y, i_z + 1] + s_{x2} * s_{y1} * s_{z2} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x, i_y + 1, i_z + 1] \leftarrow comp\_grid[i] \% \rho[i_x, i_y + 1, i_z + 1] + s_{x1} * s_{y2} * s_{z2} * \omega$ ;
         $comp\_grid[i] \% \rho[i_x + 1, i_y + 1, i_z + 1] \leftarrow comp\_grid[i] \% \rho[i_x + 1, i_y + 1, i_z + 1] + s_{x2} * s_{y2} * s_{z2} * \omega$ ;
    end for
    !$ACC END LOOP
    !$ACC END PARALLEL
end for

```

3.4.4. *Sparse-PIC implementation for GPGPUs.* The extension to GPU of the implementation designed for CPUs reveals an inefficient use of the computational capacities since the kernels (each dedicated to the accumulation of the particle properties onto one component grid) are executed in sequential, one after the others. This is the result of the CPU-inherited policy and OpenACC restrictions. We therefore propose a second implementation of the accumulation step for GPGPUS, taking advantage of the independent computations between the component grids.

This strategy is based on a component grid work sharing principle in a SIMT pattern, *i.e.* the operations on the component grids are realized in a SIMT fashion: each thread within a gang operates on a different component grid. This strategy is coupled with a particle work sharing strategy at the gang level, where the particle population is divided into clusters and distributed into the gangs similarly to the CPU-inherited implementation (see figure 4):

- The first level (coarse-grain) of parallelism is based on the distribution of the particle population into clusters. The gangs (or thread blocks) are associated to the clusters and distributed to the SMs in a Single Program Multiple Data (SPMD) fashion.
- The second level (SIMT) of parallelism is based on the component grid work sharing principle. Within each gang, the threads operate on the component grid at the same time in a SIMT fashion. *E.g.* if there are 32 threads in a gang, the particle properties of the particle cluster are accumulated onto the first 32 component grids simultaneously by the threads.

The number of clusters is expected to be large (a lot larger than the number of SMs) so that a large number of thread blocks is enabled and the interleave stream strategy is efficient.

The goal of the GPGPU algorithm is to exploit the GPU architecture so that the device is fed with a large number of similar instructions on multiple data (accumulation of a particle from one cluster onto all the component grids at once).

Nonetheless, in order to avoid the limitations resulting from the reduction operation, an array shared between the gangs is considered along with ATOMIC operations. The details of the implementation are given in algorithm 3.

Unlike the CPU-inherited implementation, the interaction of one particle is computed with all the component grids at once, and repeated for all the particles. It provides an unique particle data memory access for all the component grids, reducing therefore the number of data transfer with the device memory. The two-dimensional component grid data structure is considered (see section 3.3) to ensure locality of the data between threads the same gang assigned to different component grids. Conversely, additional operations are required to translate the three-dimensional grid cells indexes into one-dimensional indexes which may slow down the method, especially on CPU.

One of the benefits of the method concerns the cache memory reuse. Thanks to the shared status of the density array, it is mutual to all gangs and thus it can benefit from the large size of the L2 cache to mitigate the detriments of the random accesses to the grid array, the data size of the component grid ranging from 594KB to 10MB for $n = 7$ up to $n = 10$.

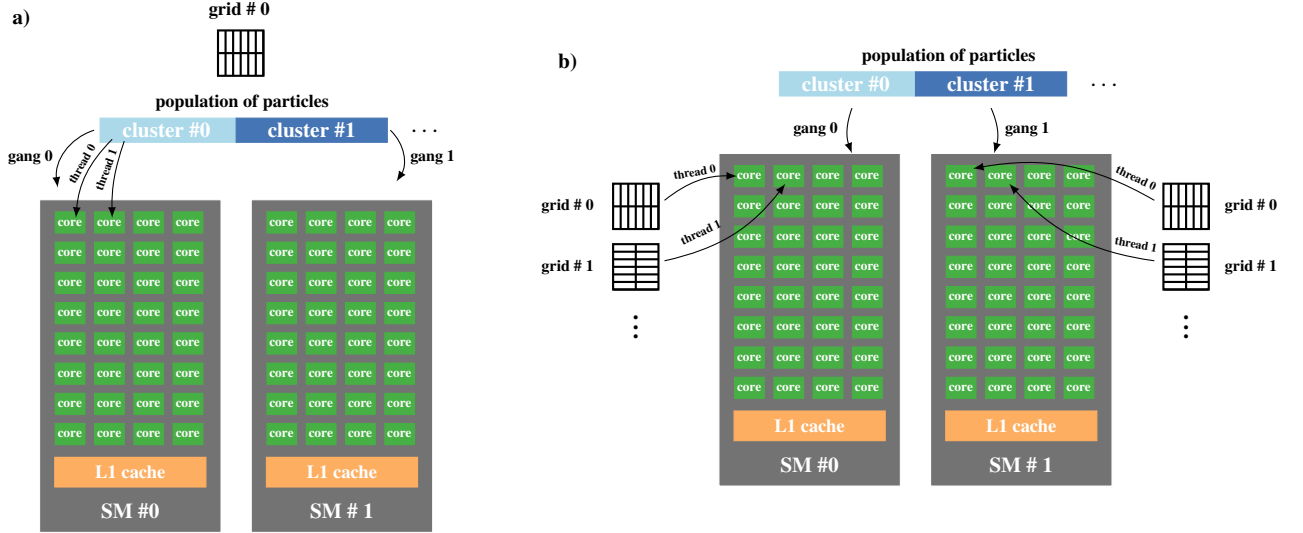


Figure 4. CPU-inherited (panel a) and GPGPU implementations (panel b) of the charge deposition. The operation is repeated for all the component grids within the CPU-inherited method. In both implementations, the particle population is divided into clusters of particles and distributed onto the SMs (associated to the gangs/thread blocks). In the CPU-inherited algorithm (of the first component grid), the clusters are again divided and distributed to the threads of the SM (gangs/thread blocks). In the GPGPU algorithm, the threads from the same gang operate simultaneously on the component grids in a SIMT fashion.

3.4.5. Resolution of Poisson equation, field interpolation, particle pusher, etc. algorithms. Sparse-PIC methods offer a significant alleviation of the grid operations with respect to the standard methods, resulting from a diminution of the grid nodes constituting the mesh of the method. Grid quantities are computed on each component grids, the operations being independent from one grid to another. It results in several independent linear systems to solve for the resolution of Poisson equation and necessitates novels parallelization strategies. It exists GPU-based libraries offering tools for the resolution of linear system such as AMGx, MAGMA, and CUDA libraries (CuSolver, CuBlas, CuSparse).

Different strategies may be considered: the first strategy consists in solving the linear systems issued from the discretization of the Poisson problem on the component grids one after the other. The advantage of this strategy lies in the very small size of the linear systems. The second strategy consists in gathering all these problems into a single (by block) linear system. Solving this single system is a more computational expensive task, however it can better benefit from the computational capacity of the GPU.

For the field interpolation and the particle pusher, a straightforward parallelization, based on a decomposition of the particle population and distribution onto the threads, is proposed. No competitive memory access between the threads (attached to different particles) leading to race conditions is involved. For the combination, a similar strategy to the one introduced in [16] for the dehierarchization principle (transformation from the hierarchical basis to the nodal basis), is applied both to the hierarchization (transformation from the nodal basis to the hierarchical basis) and the dehierarchization. It exploits the tensor product structure of the basis functions. One-dimensional operations are

Algorithm 3 GPU-based algorithm of charge density accumulation.

Require: Particle position array $\mathbf{x}_p[1 : N, 1 : 3]$, 2d-structure $\rho[1 : N_{sg}, 1 : 9 * (2^n + 1)]$, weight of particles ω .

Variables: Integer: $i_x, i_y, i_z, i_1, i_2, i_3, i_4, i_5, i_6, i_7, i_8$, real: $i_{xr}, i_{yr}, i_{zr}, s_{x1}, s_{x2}, s_{y1}, s_{y2}, s_{z1}, s_{z2}, x_p, y_p, z_p$

!\$ACC PARALLEL NUM_GANGS() VECTOR_LENGTH()

!\$ACC LOOP GANG //Coarse-grain parallelism on SMs, Single Program Multiple Data (SPMD) fashion

for each particle $i_p \in \llbracket 1, N \rrbracket$ **do**

// Read particle data from device memory

$x_p \leftarrow \mathbf{x}_p[i_p, 1];$

$y_p \leftarrow \mathbf{x}_p[i_p, 2];$

$z_p \leftarrow \mathbf{x}_p[i_p, 3];$

!\$ACC LOOP VECTOR //Fine-grain parallelism on the cores of the SM, SIMT fashion

for each component grid $i \in \llbracket 1, N_{sg} \rrbracket$ **do**

$k \leftarrow \text{comp_grid}[i] \% k; l \leftarrow \text{comp_grid}[i] \% l; m \leftarrow \text{comp_grid}[i] \% m;$

// Adapt particle data to the grid

$i_{xr} \leftarrow x_p / 2^{n-k};$

$i_{yr} \leftarrow y_p / 2^{n-l};$

$i_{zr} \leftarrow z_p / 2^{n-m};$

// Determine grid cell containing particle

$i_x \leftarrow i_{xr}; i_{xr} \leftarrow i_{xr} - i_x;$

$i_y \leftarrow i_{yr}; i_{yr} \leftarrow i_{yr} - i_y;$

$i_z \leftarrow i_{zr}; i_{zr} \leftarrow i_{zr} - i_z;$

// Determine charge contribution of particle

$s_{x1} \leftarrow (1 - i_{xr}) * 2^k; s_{x2} \leftarrow i_{xr} * 2^k;$

$s_{y1} \leftarrow (1 - i_{yr}) * 2^l; s_{y2} \leftarrow i_{yr} * 2^l;$

$s_{z1} \leftarrow (1 - i_{zr}) * 2^m; s_{z2} \leftarrow i_{zr} * 2^m;$

// Determine cell of the 2d-structure

$i_1 \leftarrow i_z + i_y * (2^m + 1) + i_x * (2^m + 1) * (2^l + 1);$

$i_2 \leftarrow i_1 + (2^m + 1) * (2^l + 1);$

$i_3 \leftarrow i_1 + 2^m + 1; i_4 \leftarrow i_2 + 2^m + 1;$

$i_5 \leftarrow i_1 + 1; i_6 \leftarrow i_2 + 1; i_7 \leftarrow i_3 + 1; i_8 \leftarrow i_4 + 1$

// Add contribution to the grid

!\$ACC ATOMIC UPDATE

$\rho[i, i_1] \leftarrow \rho[i, i_1] + s_{x1} * s_{y1} * s_{z1} * \omega;$

!\$ACC ATOMIC UPDATE

$\rho[i, i_2] \leftarrow \rho[i, i_2] + s_{x1} * s_{y2} * s_{z1} * \omega;$

...

!\$ACC ATOMIC UPDATE

$\rho[i, i_8] \leftarrow \rho[i, i_8] + s_{x2} * s_{y2} * s_{z2} * \omega;$

end for

!\$ACC END LOOP

end for

!\$ACC END LOOP

!\$ACC END PARALLEL

performed on a collection of two-dimensional poles (see [16]), which are independent and therefore can be parallelized. This parallelization strategy is not optimal but the combination step usually counts for thousandths of one iteration and therefore a finer parallelization has not proven to be mandatory to obtain a good efficiency.

The differentiation is also straightforward to parallelize. The nodes of the Cartesian grid are distributed to the threads and gangs in a way decided by the compiler. An OpenACC "COLLAPSE(3)" clause is added to fuse the three loops on the dimensions of the grid. A "CACHE($\Phi(i, j - 1 : j + 1, h - 1 : h + 1)$)" (where Φ is the array containing the electric potential on the Cartesian grid) directive is used to mitigate the non-coalesced memory access patterns with the shared memory of the GPU.

4. NUMERICAL RESULTS

The domain is a periodic cube $\Omega = (\mathbb{R}/L\mathbb{Z})^3$, of dimension L depending on the Debye length $\lambda_D = (\varepsilon_0 T_e k_B / q_e n_0)^{\frac{1}{2}}$, with the following charge, mass and temperature for the electrons $q_e = 1.602 \times 10^{-19}$ C, $m_e = 9.109 \times 10^{-31}$ kg, $T_e = 11600$ K, and the Boltzmann constant $k_B = 1.38 \times 10^{-23}$ m² kg s⁻² K⁻¹. The electrons are immersed in a uniform, immobile, background of ions ($\rho_i = Q_e / \int d\mathbf{x}$). The time discretization depends on the plasma frequency: $t, \Delta t \propto \omega_p^{-1}$, $\omega_p = (q_e n_0 / m_e \varepsilon_0)^{\frac{1}{2}}$. In this paper we consider two classical 3D-3V test cases:

- The 3D-3V non-linear Landau damping: the evolution in time of a perturbation known as the Landau damping [32] is considered. A perturbation in a maxwellian equilibrium state of the distribution is considered:

$$(24) \quad f_e(\mathbf{x}, \mathbf{v}) = \frac{1}{2\pi} \prod_{i=1}^3 \left(1 + \alpha_i \cos \left(\frac{\beta_i 2\pi x_i}{L} \right) \right) e^{-\frac{\|\mathbf{v}\|_2^2}{2}},$$

where $\|\mathbf{v}\|_2^2 = v_1^2 + v_2^2 + v_3^2$, α_i is the magnitude and β_i is the period of the perturbation in the i^{th} dimension. Let $\alpha_i = 0.15$, $\beta_i = 3$, $i = 1, 2, 3$ in equation (24), let $L = 160\lambda_D$, $\Delta t = \frac{1}{20}\omega_p^{-1}$. The system is observed at time $T = 6\omega_p^{-1}$.

- The 3D-3V diocotron instability: a hollow profile is considered in the electron distribution, confined by a magnetic field \mathbf{B} [38], with the following Maxwellian distribution of electrons :

$$(25) \quad f_e(\mathbf{x}, \mathbf{v}) = \frac{\gamma e^{-\frac{(\|\mathbf{x} - \frac{L}{2}\|_2 - \frac{L}{4})^2}{2(0.03L)^2}}}{0.03L(2\pi)^2} e^{-\frac{\|\mathbf{v}\|_2^2}{2}}, \quad \gamma \text{ s.t. } \iint_{\Omega \times \mathbb{R}^3} f(\mathbf{x}, \mathbf{v}) d\mathbf{x} d\mathbf{v} = 1$$

where $\|\mathbf{x} - \frac{L}{2}\|_2^2 = (x - \frac{L}{2})^2 + (y - \frac{L}{2})^2 + (z - \frac{L}{2})^2$. The external magnetic field is considered linear along the z -axis $\mathbf{B}(z) = (0, 0, B_z + 4z \times 10^{-6})$ ($B_z = 2.2 \times 10^{-5}$ T) and strong enough so that the electron dynamics is dominated by advection in the self-consistent field $\mathbf{E} \times \mathbf{B}$. Let the parameters be $L = 22\lambda_D$, $\Delta t = 0.1\omega_p^{-1}$, the system is observed at time $T = 80\omega_p^{-1}$.

To assess the performance of the GPU implementation strategies, we consider two different hardware (see table 6) consisting of a single GPU and an associated host CPU with which the speed-ups are compared to:

- The first hardware is a laptop equipped with a Quadro T2000 with 32 (FP64) CUDA cores, at a base clock frequency of 1.575GHz. The size of the DRAM memory is 4.1 GB. The cache memory is divided into a first level (L1) of 64KB per SM and a second level cache (L2) of 1.024MB. The memory bandwidth between the device and its specific memory is 112.1GB/s. The GPU is associated to an Intel® Core™ i9-10885H CPU (host) with 8 cores @2.40 GHz.
- The second GPU considered belongs to a node of the supercomputer OLYMPE from CALMIP: the Tesla V100 with 2,560 (FP64) CUDA cores, and a base clock frequency of 1.245GHz. The size of the memory is 16GB. The cache memory is divided into a first level (L1) of 128KB per SM and a second level cache (L2) of 6MB. The memory bandwidth between the device and its specific memory is 897GB/s; the L2 cache memory bandwidth is 4.2TB/s and the L1 cache memory bandwidth is 14TB/s. It is associated to an Intel® Skylake CPU with 18 cores @2,3 GHz.

The first hardware is considered with the compiler Nvidia nvhpc version 22.3 compiler with the flags *-fast -acc -ta=tesla* and CUDA Driver version 11.6. The second hardware is considered with the nvhpc version 22.1 with the flags *-fast -acc -Minfo=all -ta=tesla -Mx,231,0x1*, the last flag allowing to correct bugs with atomic and reduction operations within the 22.1 version, and CUDA Driver version 11.5. The Poisson equation is solved with the CuSolver [37] library for the first hardware and either with CuSolver or AMGx [36] for the second one. We have noticed a bug in the Fortran random number generator "*random number()*", providing not enough randomness in the particle distribution when used along with the nvhpc compiler. Therefore, the CUDA random number generator CuRand is considered in the following to initialize the particles.

The roofline performance model [19, 45] is an effective tool to determine the attainable performance of parallel algorithms, based on metrics provided by the Nvidia Nsight Compute profiler. The theoretical instruction throughput performance is obtained from the number of cores, the clock frequency of the GPU and the number of instructions per cycle (1 operation for multiplication or addition and 2 operations per cycles for Fused Multiply-Add (FMA) instructions):

$$(26) \quad \text{IntructionThroughput}[GFlop/s] = nb. \text{ of cores} * \text{instruction per cycle} * \text{clock frequency}.$$

It provides the upper bound of the computing capacity of the hardware. Nonetheless, in most cases the performance of the hardware is limited by its memory bandwidth. Therefore, the theoretical peak performance of the hardware is

defined by:

$$(27) \quad \text{PeakPerformance}[\text{GFlop/s}] = \min(\text{InstructionThroughput}, \text{Bandwidth} * \text{ArithmeticIntensity}),$$

where the arithmetic intensity, a metric characteristics of the algorithm, is defined by:

$$(28) \quad \text{ArithmeticIntensity} = \frac{\text{nb. of arithmetic operations}[\text{FLOP}]}{\text{DataRead}[B] + \text{DataWritten}[B]}.$$

The program is said to be compute-bound when the minimum in the right side of equation (27) is the instruction throughput. In this case, peak performance of the hardware can be achieved. Otherwise the program is memory-bound, that is the theoretical performance of the hardware is deteriorated by the memory accesses and relies upon the memory bandwidth efficiency of the hardware (see figure 5)[†]. The peak performance metric shall be compared to the effective performance of the algorithm, defined by:

$$(29) \quad \text{EffectivePerformance}[\text{GFlop/s}] = \frac{\text{nb. of arithmetic operations}[\text{FLOP}]}{\text{time of execution}[s]}$$

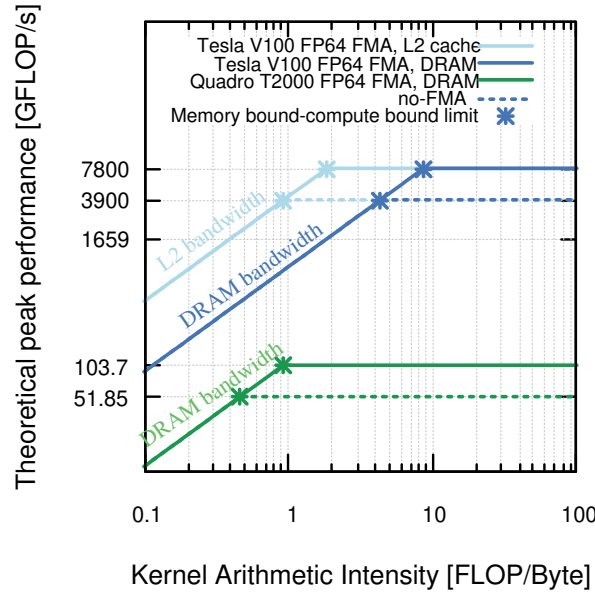


Figure 5. DRAM and L2 cache roof-line performance of the Tesla V100 and Quadro T2000. Kernel with arithmetic intensity below the theoretical instruction throughput peak are memory bounded.

Table 6. Performance characteristics of the GPU hardware.

GPU	FP64 cores	Instruction throughput (FP64)	DRAM bandwidth	L2 cache bandwidth	L1 cache bandwidth
Quadro T2000	32	103.7 GFLOP/s	112.1 GB/s	×	×
Tesla V100	2560	7,800 GFLOP/s	897 GB/s	4.2 TB/s	14 TB/s

4.1. Qualitative results of the 3D-3V test cases. The Sparse-PIC GPU-based implementation results are compared to a sequential CPU implementation of the standard scheme, because of the memory limitation of the hardware and the substantial memory requirement of the standard method (see figure 3). The architecture considered for the standard PIC simulations consists of a single computational server equipped with two AMD EPYC™ 7713 Milan CPUs and RAM memory of 512GB. The standard scheme is considered with a particle population sorted beforehand, which provides an upper bound of the method efficiency. As a first investigation, let us consider first the 3D-3V Landau damping in a

[†]These metrics are available with the following command line:

```
>ncu -metrics dram_bytes.sum,lts_t_bytes.sum,l1tex_t_bytes.sum,
sm_sass_thread_inst_executed_op_dadd_pred_on.sum,
sm_sass_thread_inst_executed_op_dfma_pred_on.sum,
sm_sass_thread_inst_executed_op_dmul_pred_on.sum,
```

where *dram_bytes.sum* provides the data transfer with the device memory, *lts_t_bytes.sum* the data transfer with the L2 cache and *l1tex_t_bytes.sum* the data transfer with the L1 cache. The last three metrics provide the total number of double precision floating point operations (addition, multiplication and fused multiply-add operations).

configuration of a 128^3 grid with 1000 particles per cell for the standard scheme, which is considered as a reference. Sparse-PIC configurations of a 128^3 grid and a 512^3 grid with 128 particles per cell are considered as a comparison. It has been proven heuristically in [16] that it provides an equivalent amount of statistical noise with respect to the standard configuration with 1000 particles per cell. It results in a substantial reduction of the number of particles (three orders of magnitude) and thus of the memory footprint (from GB to MB). Besides the significant gain on the memory footprint offered by the Sparse-PIC method, the computational time is dramatically reduced (by two orders of magnitude in that configuration, see table 8). The three dimensional representation of the electron density is provided for the two methods on figure 9. The two simulations seem to perform with an equivalent amount of statistical noise, as predicted by the results of [16].

The computational time of the standard method on a single CPU core and the Sparse-PIC method both on a single CPU core and a GPU are represented as a function of the grid discretization on figure 7. In the following, the sequential executions of the Sparse-PIC method are provided for the most efficient algorithm on CPU, which is the algorithm 2. When the mesh is refined in the standard method, the number of particles and the number of Cartesian grid nodes are multiplied by 8 and therefore so does the computational time. Nonetheless, a significantly larger increase is observed when the mesh is refined from a 64^3 grid to a 128^3 grid. Actually, it is explained by the non-locality of the data: the simulation data for the 128^3 simulation no longer fit on a single NUMA node of the AMD EPYC computational server. The computational time of both the CPU and GPU Sparse-PIC simulations is multiplied by 4 when the mesh is refined, which is twice as much as the standard method.

In [17, 16], sparse grid reconstructions have proven to fail at reproducing solutions with localized support and fine structures. As an illustration of this feature, we investigate the three-dimensional diocotron test case in which instabilities caused by the magnetic field lead to the formation of a discrete number of vortices exhibiting the weaknesses of the method. This test case is particularly unfavorable to the sparse grid methods because the number of particles per cells of the Cartesian grid is very low (*e.g.* five particles per cells here). In the present paper, the electric field is reconstructed onto the Cartesian grid before being interpolated onto the particles. However, this step is not mandatory but is a choice exhibiting the benefits of the hierarchization. An alternative technique, where the electric field is directly reconstructed at the particle positions (without any use of the Cartesian grid), can be used. The cost and the scalability of the electric field interpolation from the component grids to the particle positions are similar to the charge accumulation step. The three dimensional representation of the electron density is represented on figure 10 at $t = 80\omega_p^{-1}$, with a 128^3 grid and $P_c = 30$ for the standard scheme (panel a), with a 256^3 grid and $P_c = 5$ for the sparse grid scheme without (panel b) and with the offset combination technique (for the parameters $(\tau_0, \tau_1) = (3, 6)$) (panel c). The offset combination technique, introduced in [17], is a derivation of the classical combination technique, consisting in an elimination of the most anisotropic grids from the combination. Though the grid is more refined, the sparse grid scheme with the classical combination technique fails to reproduce the fine structure of the density. One can see that the sparse grid reconstruction has a tendency to flatten the steep gradients of the solution. The offset combination technique provides a significant improvement of the sparse grid reconstructions and a mitigation of the statistical noise in comparison to the standard approach despite a significantly reduced number of particles.

4.2. Investigation of charge density accumulation algorithms performance. The charge density accumulation is the most predominant step in Sparse-PIC methods with a computational cost counting for about 90% of the simulation (for a sequential execution on CPU). Therefore an efficient parallelization of the accumulation is capital to achieve significant performance on accelerators. In section 3.4, two different implementations of a GPU-based parallelization have been proposed for the charge deposition. These implementations shall now be investigated and compared. Let us consider the 3D-3V Landau damping in a configuration equivalent to a 128^3 Cartesian grid and 500 particles per cell (P_c) with respect to the standard method, amounting to 1.3×10^7 particles (N). In the CPU-inherited implementation, one kernel (corresponding to the accumulation onto one component grid) is considered, *e.g.* the kernel associated to the component grid of level $\mathbf{l} = (1, 1, 7)$. The same conclusions can be drawn for all kernels by extension. The kernel is compared to the second implementation kernel, dedicated to the accumulation of the particle properties onto all the component grids.

First, the gang, worker and vector length configurations are investigated. The number of workers is usually advised to be set to one [29], as Nvidia compilers do. The vector size shall be a multiple of 32 for Nvidia hardware and the decision is left to the compiler (usually 128) since no significant difference has been noticed with different vector lengths. Nonetheless, the number of gangs (or block in CUDA) is a capital tuning to achieve good performance. For the CPU-inherited implementation, the number of gangs is optimal when it is equal to the number of SMs. The performance drastically decreases when a too large number of gangs is used. This is the consequence of the reduction operation performed on the three-dimensional grid. For the second implementation, the performance increases with the number of gangs, facilitating the interleave stream strategy to mask the memory latency. Therefore the number of gangs is chosen by the compiler.

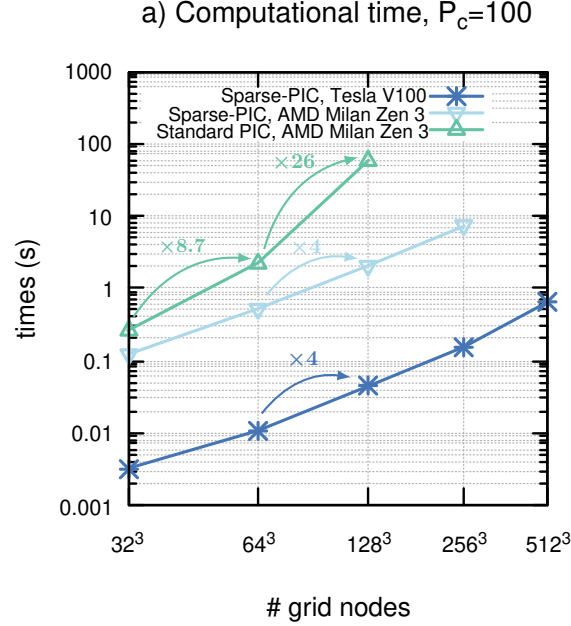


Figure 7. Computational time of the standard and Sparse-PIC schemes for grids ranging from 32^3 to 512^3 . Standard simulation is performed on the AMD Zen 3 core @2 GHz. Sparse-PIC simulations are performed on the AMD Zen 3 core and on the Tesla V100.

Table 8. Configurations and results of the 3D-3V Landau damping test case. AMD EPYC™ 7713 Milan with AMD ZEN 3 core @2.0 GHz and Intel® Skylake core @2,3 GHz are considered.

Method	Figure	Grid/particle per cell (P_c)	Particles (N)	Memory footprint	Time (1 iter.)
Ref: Standard (CPU AMD Milan)	8 a)	$128^3/1000$	2.09×10^9	151GB	585 s
Sparse-PIC (CPU Intel® Skylake)	×	$128^3/128$	3.45×10^6	248MB	5.4 s ($\div 108$)
Sparse-PIC (CPU AMD Milan)	×	$128^3/128$	3.45×10^6	248MB	2.6 s ($\div 225$)
Sparse-PIC (GPU Tesla V100)	8 b)	$128^3/128$	3.45×10^6	248MB	0.05 s ($\div 11,700$)
Sparse-PIC (GPU Tesla V100)	8 c)	$512^3/128$	2.31×10^7	1.66GB	0.58 s

Let us now consider the optimal configuration of blocks and threads for each method, *i.e.* to fix the number of gangs to the number of SM for the CPU-inherited implementation; and to let the compiler decides the number of gangs for the GPGPU implementation. The number of threads is set to 128 for both methods. First, we observe on table 11 a non efficient use of the cache memory for the CPU-inherited method since more than one half of the L1 cache requests has to be fetched from the DRAM memory. The amount of data transferred between the device and DRAM memory is dramatically reduced for the GPGPU implementation, emphasizing the better cache memory management of the method. The resulting kernel arithmetic intensity of the algorithm relative to the DRAM data movements is therefore considerably increased, providing significant performance improvements. The theoretical peak performance can be determined from the arithmetic intensity of the method and compared to effective performance. For the Quadro T2000, the kernel of the CPU-inherited algorithm is memory-bound with a theoretical performance about 25.4 GFLOP/s (see table 11) and effective performance of 12.3 GFLOP/s. The kernel of the GPGPU algorithm is compute-bound with a theoretical peak performance of 51.85 GLOP/s (since no FMA operation is performed) and effective performance of 37.4 GFLOP/s. Actually because the peak performance is not reach (72%), the second implementation is rather latency-bound. This is the consequence of bad memory access patterns, *i.e.* random and non-coalesced memory accesses. The reason why the arithmetic intensity of the GPGPU implementation is so high is the cache reuse of the strategy. Indeed, most of the data necessary in the kernel is fetched from the caches (L1, L2 layers) and a significantly small proportion of data is transferred to the main memory (0.1% of DRAM movements compared to L2 movements). For the Tesla V100, the same conclusions can be drawn since the kernel intensity depends mostly on the algorithm and not on the hardware considered. Nonetheless, the effective performance of the second implementation is far from the theoretical one (5%). The kernel arithmetic intensity of the second algorithm relative to the L2 cache data movements is significantly lower than the DRAM arithmetic intensity. The effective performance is about an half (33%) concerning the L2 cache. Here again this is the consequence of the random accesses of the component grid array.

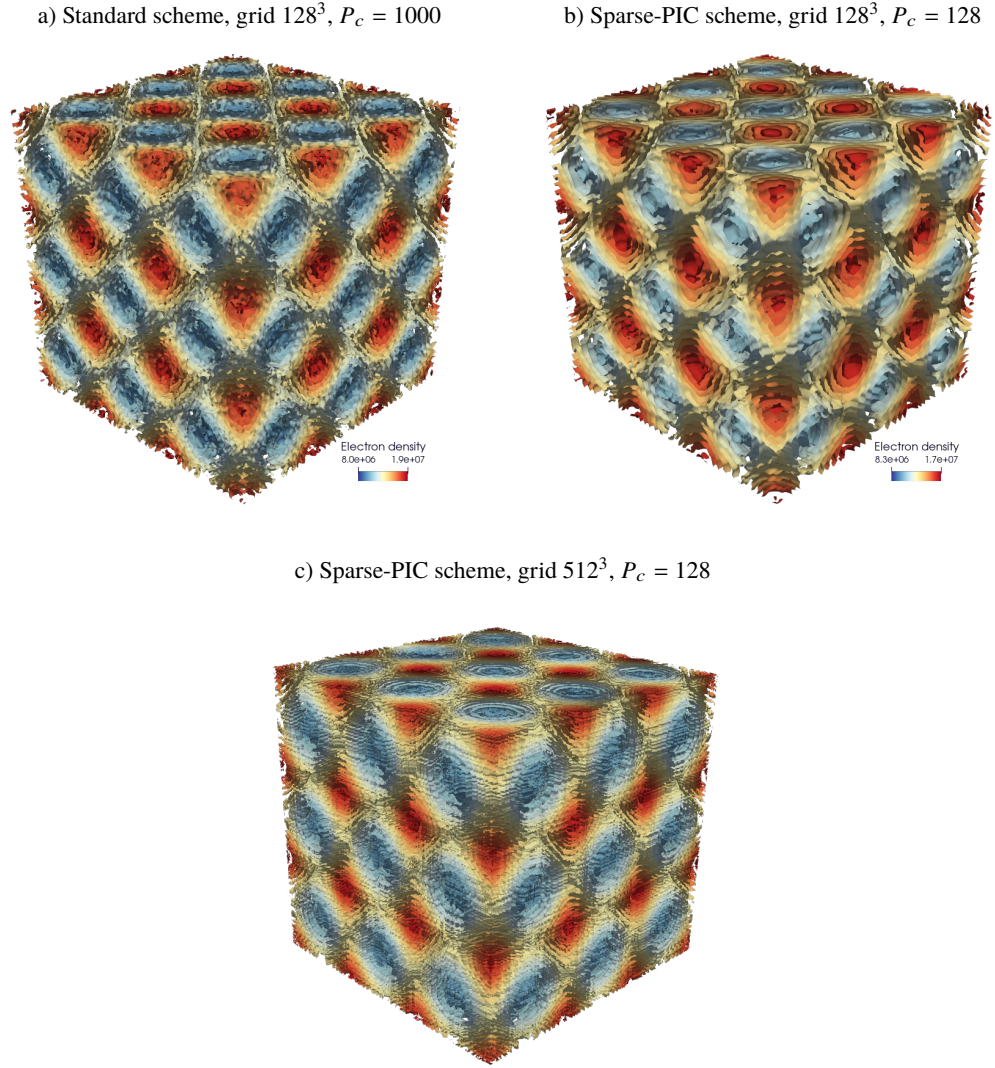


Figure 9. Representation of the electron density for the 3D-3V Landau damping simulation. Three dimensional representation after two oscillations ($t = 6\omega_p^{-1}$, 120 time steps). Figure a) requires 585 s per iteration on a single core Intel® Skylake. Figure b) requires 0.05 s on a Tesla V100. Figure c) requires 0.58 s on a Tesla V100. See table 8 for configurations.

Despite the randomness of the memory accesses increasing the latency between the device and its memory, a significant speed-up is achieved both on the Quadro T2000 and the Tesla V100. Although the computing capacity of the Quadro T2000 is poor, a speed-up close to 12 is reach, meaning that GPGPU is more efficient than parallelization with the 8 cores Intel® Core™ i9-10885H of the laptop. The Tesla V100 achieves a speed-up of more than 100 on the charge deposition, which is significant for such an inexpensive hardware. As a comparison, in [16] a speed-up of 128 is achieved for the charge accumulation on a hardware consisted of 2 sockets AMD EPYC™ 7713 *Milan*.

4.3. Investigation of the whole scheme. Let us consider the parallelization of all the steps of the Sparse-PIC scheme. The 3D-3V Landau damping and two configurations are considered, both on a 128^3 grid: the Intel® Core™ i9-10885H with 1 core is compared to the Quadro T2000 run for 100 particles per cell; the Intel® Skylake with 1 core is compared to the Tesla V100 run for 500 particles per cell. The second implementation, which is the most efficient one, is chosen for the charge density accumulation.

First, let us investigate the different strategies for the resolution of the Poisson equation, namely: either solving the linear systems issued from the discretization of the problem on the component grids one after the other or gathering all the problems into a single (by block) linear system. The first strategy is considered with the CuSolver dense library and the second one with the AMGX library. The computational time of both strategies is represented on figure 13 for different grid discretization (ranging from a 32^3 grid to a 512^3 grid). For coarse discretizations, the first option is the

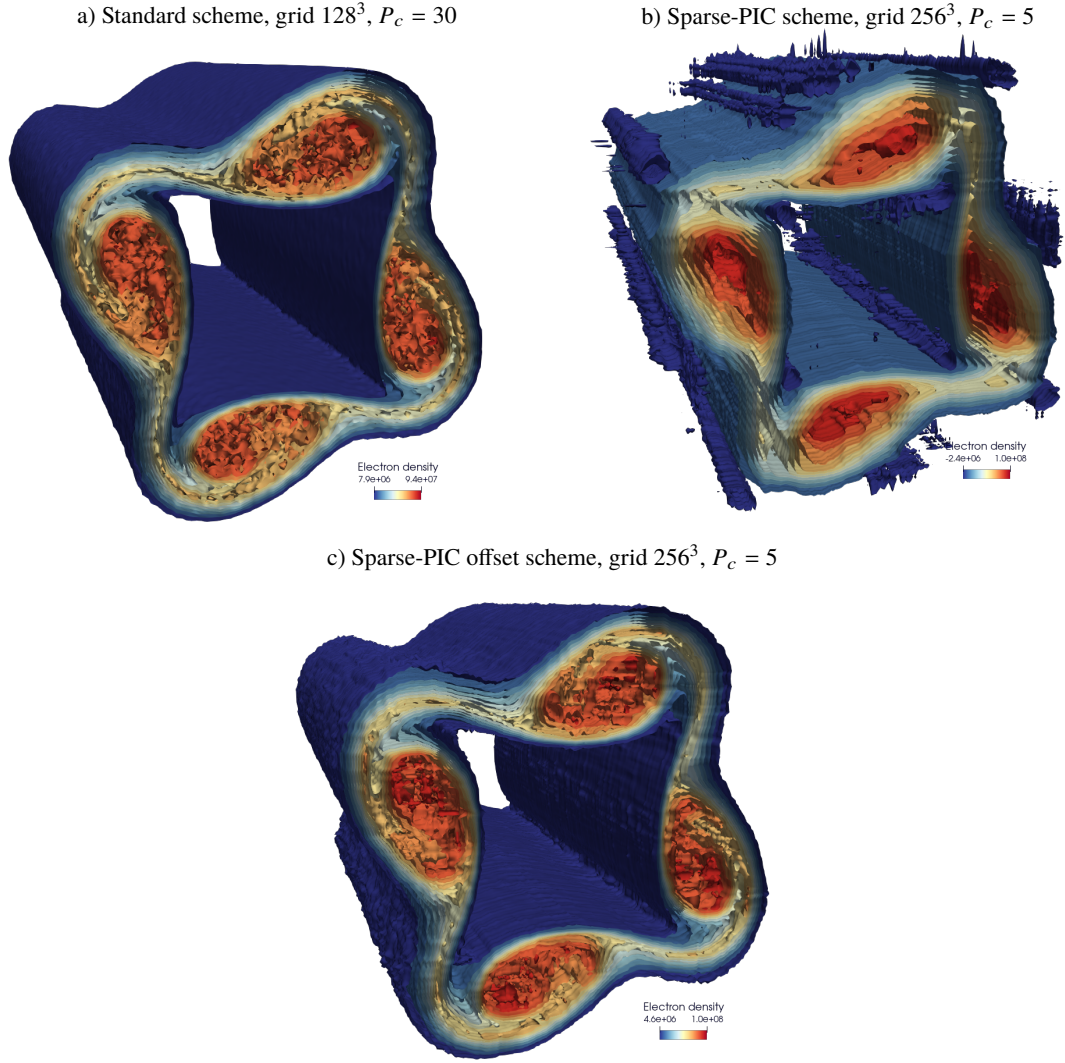


Figure 10. Representation of the electron density for the 3D-3V diocotron simulation. Three dimensional representation ($t = 80\omega_p^{-1}$, 800 time steps). Figure a) requires 10s per iteration on a single core Intel® Skylake ($N = 6.29 \times 10^7$). Figure b) requires 0.046 s per iteration on a Tesla V100 (3.54×10^5). Figure c) requires 0.76 s per iteration on a Tesla V100 ($N = 8.68 \times 10^6$).

most efficient despite the dense format of the solver. This is caused by the very small size of the linear system, which are roughly of one-dimension complexity. When the grid is refined, the second option along with the AMG solver becomes less time consuming as a result of the increasing work load favorable to the GPU.

The mean computational time out of 5 iterations is represented on figure 12 for the two host-device configurations, namely the Quadro T2000 associated to the Intel® Core™ i9-10885H CPU and the Tesla V100 associated to the Intel® Skylake CPU. The speed-ups obtained on the GPU devices with respect to the host runs for each step, and the total iteration, are provided in table 14. The Poisson equation resolution is performed on the GPU both for the host and device runs of the scheme. Therefore, in order to provide a precise quantification of the acceleration for the Poisson equation step, the GPU execution time is compared to a sequential CPU execution with the MUMPS library on a GNU compiler.

The charge density accumulation and the field interpolation, which are the most time consuming operations of the scheme have a significant speed-up. It results in a speed-up for the whole iteration of about 12 on the Quadro T2000 and 95 on the Tesla V100. Actually the poor performances of the less time consuming operations (combination, differentiation) have a small impact on the total performance of the Sparse-PIC scheme.

Table 11. Charge accumulation algorithm characteristics and performance (DRAM and L2 cache roof-line model) with Quadro T2000 (a.1, a.2), Tesla V100 (b.1, b.2, b.3) and $P_c = 500$. For the CPU-inherited algorithm, only the kernel of the component grid $\Omega_{h(1,1,7)}$ is represented. For the GPGPU algorithm the kernel of all the component grids is represented. The speed-up is given for all the component grids with respect to the fastest sequential execution (CPU-inherited algorithm) on an Intel® Core™ i9-10885H core (a.1, a.2) or an Intel® Skylake core (b.1, b.2, b.3). DRAM, L2 cache and L1 cache data correspond to the amount of data transferred with respectively the main memory (DRAM), the L2 cache or the L1 cache during the execution. *E.g.*, the amount of L2 cache miss data is *L2 cache data* – *DRAM data*. AI (DRAM) and AI (L2 cache) correspond to the algorithmic intensity of the kernel based on the main memory transfers (DRAM) or L2 cache memory transfers (see 28). The peak performance and effective performance are defined in equations (27), (29).

	Method/ kernel		Gangs (blockidx% \times)	Vector length (threadidx% \times)	DRAM data	L2 cache data	L1 cache data	
a.1)	CPU-inherited ($\Omega_{h(1,1,7)}$)		16	128	4.45GB	5.92GB	7.5GB	
	GPGPU (all grids)		65,535	128	328MB	215GB	229GB	
	Method/ kernel	FLOP	AI (DRAM)	Peak performance (DRAM)	Effective performance	Execution time (all grids)	Speed-up	
a.2)	CPU-inherited ($\Omega_{h(1,1,7)}$)		1.0×10^9	0.226	25.4 GFLOP/s	12.3 GFLOP/s (48%)	0.082 s (7.04 s)	1.47
	GPGPU (all grids)		3.28×10^{10}	100	51.85 GFLOP/s	37.4 GFLOP/s (72%)	0.874 s	11.8
	Method/ kernel		Gangs (blockidx% \times)	Vector length (threadidx% \times)	DRAM data	L2 cache data	L1 cache data	
b.1)	CPU-inherited ($\Omega_{h(1,1,7)}$)		80	128	4.57GB	6.59GB	8.43GB	
	GPGPU (all grids)		65,535	128	326MB	215GB	229GB	
	Method/ kernel	FLOP	AI (DRAM)	Peak performance (DRAM)	Effective performance	Execution time (all grids)	Speed-up	
b.2)	CPU-inherited ($\Omega_{h(1,1,7)}$)		1.05×10^9	0.23	206 GFLOP/s	58.6 GFLOP/s (28%)	0.0179 s (1.4 s)	11.7
	GPGPU (all grids)		3.28×10^{10}	101	3,900 GFLOP/s	213 GFLOP/s (5%)	0.1540 s	106
	Method/ kernel		AI (L2 cache)	Peak performance (L2 cache)	Effective performance			
b.3)	CPU-inherited ($\Omega_{h(1,1,7)}$)		0.16	672 GFLOP/s	58.6 GFLOP/s (8%)			
	GPGPU (all grids)		0.15	630 GFLOP/s	213 GFLOP/s (33%)			

CONCLUSIONS

In this paper, we proposed an efficient GPGPU implementation of the Sparse-PIC methods based on parallelization strategies specific to sparse grid reconstructions and tailored to GPU architectures.

In [16], a first parallelization dedicated to shared memory CPU architecture for Sparse-PIC methods has been introduced. The present paper proposed the extension of this implementation to GPGPU, designated by the CPU-inherited implementation, which has proven to not fully exploit the potential of GPUs. Indeed, the CPU implementation is mainly based on L1 cache memory reuse which cannot operate on GPUs because of their memory architecture differences with respect to CPUs. In addition, we have encountered difficulties with the OpenACC standard such that a coarse/fine grain parallelism cannot be applied.

Therefore we conceived a GPGPU implementation, based on GPU memory architectures, in order to take advantage of the potential of GPUs. Coarse-grain and SIMT parallelisms are entailed with the GPGPU implementation thanks to particle sampling and component grid work sharing strategies. The algorithm is also designed to benefit from the large L2 cache memory of the GPU, mitigating the negative impact of the non-coalesced memory accesses.

Sparse grid reconstructions within PIC methods offer a significant better control of the statistical noise in simulations and allow to dramatically reduce the number of particle mandatory to reach an appropriate amount of noise. Therefore Sparse-PIC methods benefit from a substantial reduction of the memory footprint with respect to the standard PIC methods. Our implementation takes advantage of this feature as all the data lie on the device (a single GPU) throughout the simulation and the only data transfers between the host and the device occur at the initialization.

The Sparse-PIC GPU implementation achieves speed-ups close to 100 on a Tesla V100 for 3D-3V PIC simulations, resulting in a computational time diminution of four orders of magnitude with respect to a single core CPU standard PIC execution.

ACKNOWLEDGEMENTS

Clément Guillet benefits from a Université de Toulouse/Région Occitanie PhD grant.

This work has been carried out within the framework of the EUROfusion Consortium, funded by the European Union via the Euratom Research and Training Programme (Grant Agreement No 101052200 — EUROfusion). Views and opinions expressed are however those of the author(s) only and do not necessarily reflect those of the European Union or the European Commission. Neither the European Union nor the European Commission can be held responsible for them.

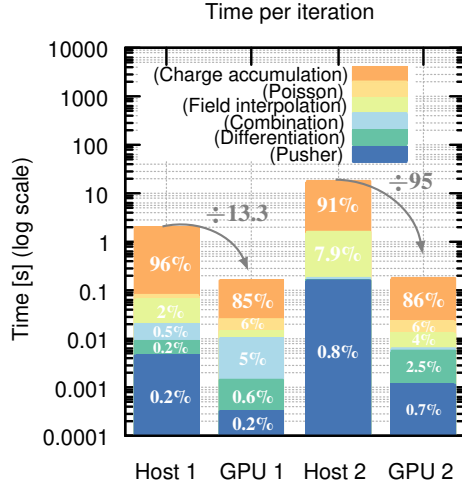


Figure 12. Time per iteration of the Host and GPU Sparse-PIC scheme. Host 1 and GPU 1 run with 100 particles per cells while host and GPU 2 run with 500 particles per cell. Host 1 is the Intel® Core™ i9-10885H with 1 core; GPU 1 is the Quadro T2000; Host 2 is the Intel® Skylake with 1 core; GPU 2 is the Tesla V100.

Table 14. Speed-ups of the steps for the Quadro T2000 (GPU 1) and Tesla V100 (GPU 2). GPU 1 runs with 100 particles per cells while GPU 2 runs with 500 particles per cell. Poisson speed-up is provided with respect to a sequential CPU execution with MUMPS library.

GPU	Charge accumulation	Field Interpolation	Pusher	Combination	Differentiation	Poisson	Total
Quadro T2000	14.1	12.33	13.7	1.2	4.44	1.4	12.5
Tesla V100	107	139	133	21.8	29.8	1	95

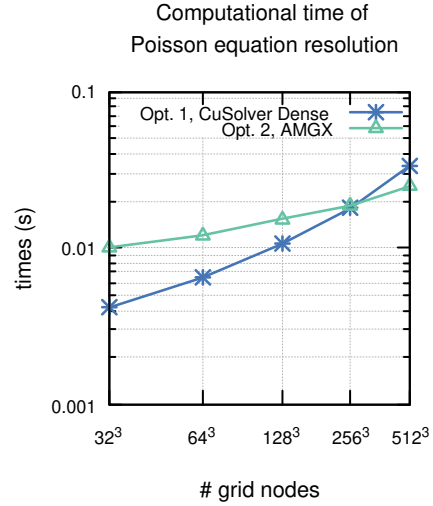


Figure 13. Computational time of the Poisson equation resolution as a function of the grid discretization. In option 1, all the systems issued from the discretization of the Poisson equation are solved one after the other. In option 2, all the problems are gathered into a single (by blocks) linear system.

This work has been supported by a public grant from the “Laboratoire d’Excellence Centre International de Mathématiques et d’Informatique” (LabEx CIMI) overseen by the French National Research Agency (ANR) as part of the “Investissements d’Avenir” program (reference ANR-11-LABX-0040) in the frame of the PROMETEUS project (PROspect of nOvel nuMERical modElS for elecTRic propulsion and low tEmperatUre plaSmas).

Support from the FrFCM (Fédération de recherche pour la Fusion par Confinement Magnétique) in the frame of the SPARCLE project (SParse grid Acceleration for the paRticle-in-Cell mEthod) is also acknowledged.

Jacek Narski was supported by the ANR project MUFFIN (ANR-19-CE46-0004).

This work was granted access to the HPC resources of CALMIP supercomputing center under the allocation 2022-2022-1125.

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