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Running COSMO with single precision

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Motivation & Goal

- The advantages of single precision computing:
 - `real(kind=8) :: a` ! I am 8 Bytes
 - `real(kind=4) :: b` ! I am 4 Bytes
 - Move less information
 - Keep more numbers in cache
 - Lower precision arithmetic is faster
- Goal: one single place in code to define working precision

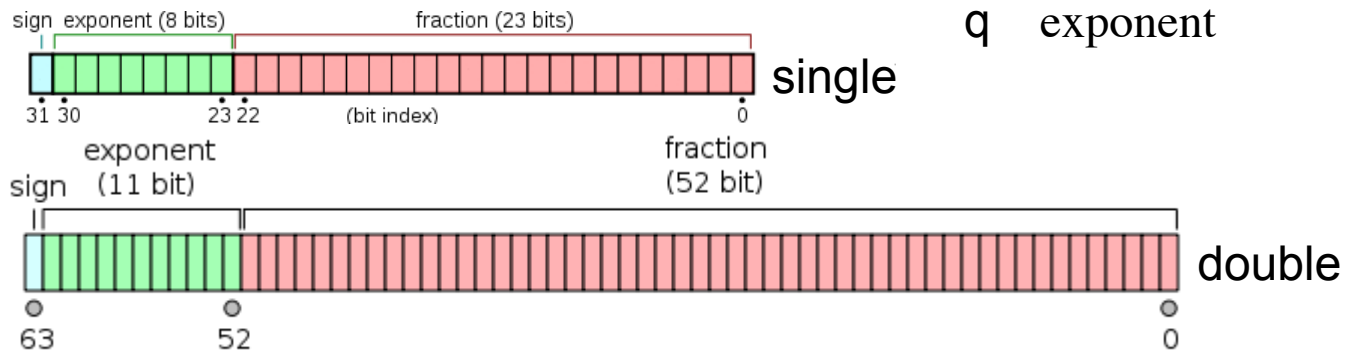


Floating point numbers

- Most computers follow the IEEE 754 standard

$$x = (-1)^s \cdot c \cdot b^q$$

s sign
c significand (coefficient)
b base
q exponent



- range and precision

	max	min	digits	precision
single	10^{38}	10^{-38}	7.2	10^{-7}
double	10^{308}	10^{-308}	16.0	10^{-16}



What happened so far...

- **Bachelor thesis Katharina Riedinger (2011)**
 - showed that using single precision in the fast wave solver of COSMO provides sufficient accuracy for meteorologically relevant situations
- **Internship Jérémie Despraz (2012)**
 - showed single precision provides sufficient accuracy for COSMO physics with minimal code changes except for radiation
 - developed a single precision prototype of COSMO
- **Internship Stefan Rüdüsühli (2013 ongoing)**
 - clean implementation of single precision in current COSMO version with extensive validation



Errors Sources

- Cancellation error (e.g. finite differences)

$$\frac{\partial T}{\partial x} \quad \Delta x \approx T \downarrow 1 - T \downarrow 2 = 293.1876 - 292.9056 = 0.2820??$$

- Arithmetic overflow (e.g. due to large number)

$$a \uparrow 4 / b \uparrow 3$$

- Code branches

if ($x - y < 10^{-9}$) then



Code changes

- declaration of all reals with `_ireals` (globally)
- introduction of `ireals8` to use doubles where required
- mixed precision in radiation
- re-formulation of “SP-unfriendly” calculations, e.g.
$$a^4 / b^3 = a (a/b)^3$$
- new global variables: `rprecision`, `repsilon`
- `rprecision` as abortion criterion (currently not used)
- replace hardcoded local epsilons (e.g. 10^{-30}) by `repsilon`



repsilon usage

- global variable allows precision-dependent definition
- very small number above zero
 - set to $1e6 * \text{TINY} = 1E-32$ (SP) / $2E-302$ (DP)
- mainly used in divisions to avoid division-by-zero, e.g.
 - $zr = zdqr / (zdql + \text{repsilon})$
 - $zsdau = zsvidep / \text{MAX}(zztau, \text{repsilon})$
- further used in IF-statements, e.g.
 - IF (rho > c1+epsy) THEN ...



repsilon usage

- so far, all epsilons in divisions replaced by *repsilon*
 - obvious purpose: avoid division by zero
- remaining epsilons mostly *epsy* (in assimilation)
 - all other local epsilons (often only used once or twice per definition) also replaced by *repsilon*
- option: non-global, but not-too-local epsilons (module variables)
 - *epsy* already is such a variable for data assimilation (data_obs_lib_cosmo)



repsilon occurrence

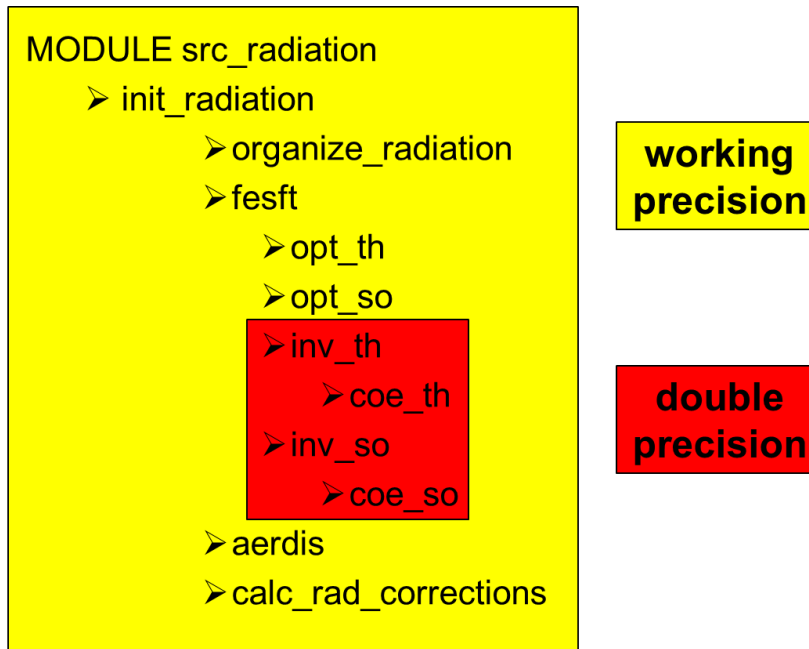
file (~.f90)	variable	value	#
near_surface	zepsi	1.0E-06	1
numeric_utilities	zeps	1.0E-15	7
numeric_utilities_rk	zeps	1.0E-15	17
numeric_utilities_rk	eps	1.0E-06	6
pp_utilities	eps	1.0E-15	12
src_correl_cutoff	epsy	1.0E-08	3
src_gscp	zeps	1.0E-15	3
src_lheat_nudge	epsilon	1.0E-35	2
src_mult_local	epsy	1.0E-08	2
src_mult_spread	epsy	1.0E-08	33
src_obs_proc_air	epsy	1.0E-08	1
src_obs_processing	epsy	1.0E-08	1
src_sing_local	epsy	1.0E-08	1
src_sing_spread	epsy	1.0E-08	8
src_soil	zepsi	1.0E-06	6
src_soil_multlay	zepsi	1.0E-06	12
src_soil_multlay	epsi	1.0E-06	4



Mixed-precision radiation

Problem: radiation doesn't work in SP (so far)

- becomes unstable after $\sim +8h$ (in our setup)
- rather a technical (not physical) problem
- work-around: run critical parts in DP
- critical parts: inversion and coefficients





Sensitivity experiments

- Validation of code changes
- Setup of COSMO-7 with +72h lead time
- COSMO version 4.26
- Experiments
 - original version (OR)
 - modified version with reals as doubles (DP)
 - original version with random perturbations (PR)



Random perturbations

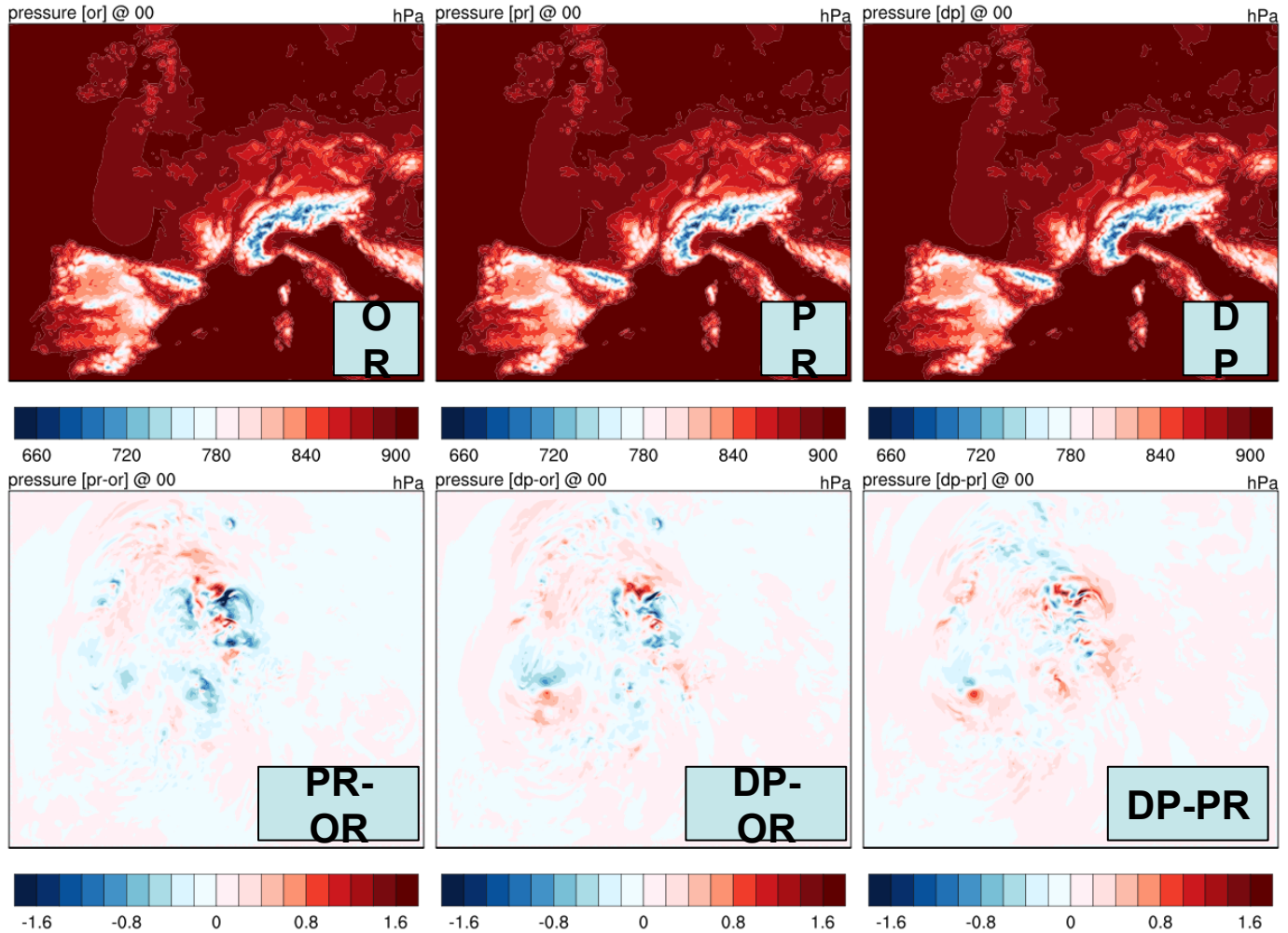
- Addition of missing `_ireals` removes random digits in DP
 - Hypothesis: main reason for deviations of DP from OR

2.0	2.0_ireals
2.000000437165203	2.0000000000000000

- Simulate this effect by adding random fields => PR
 - Magnitude $O(1.0E-7)$, added every time step
 - Fields: PP, T, U, V, W, QV, QC, QI, QR, QS, QG
- Compare deviations PR-OR to DP-OR

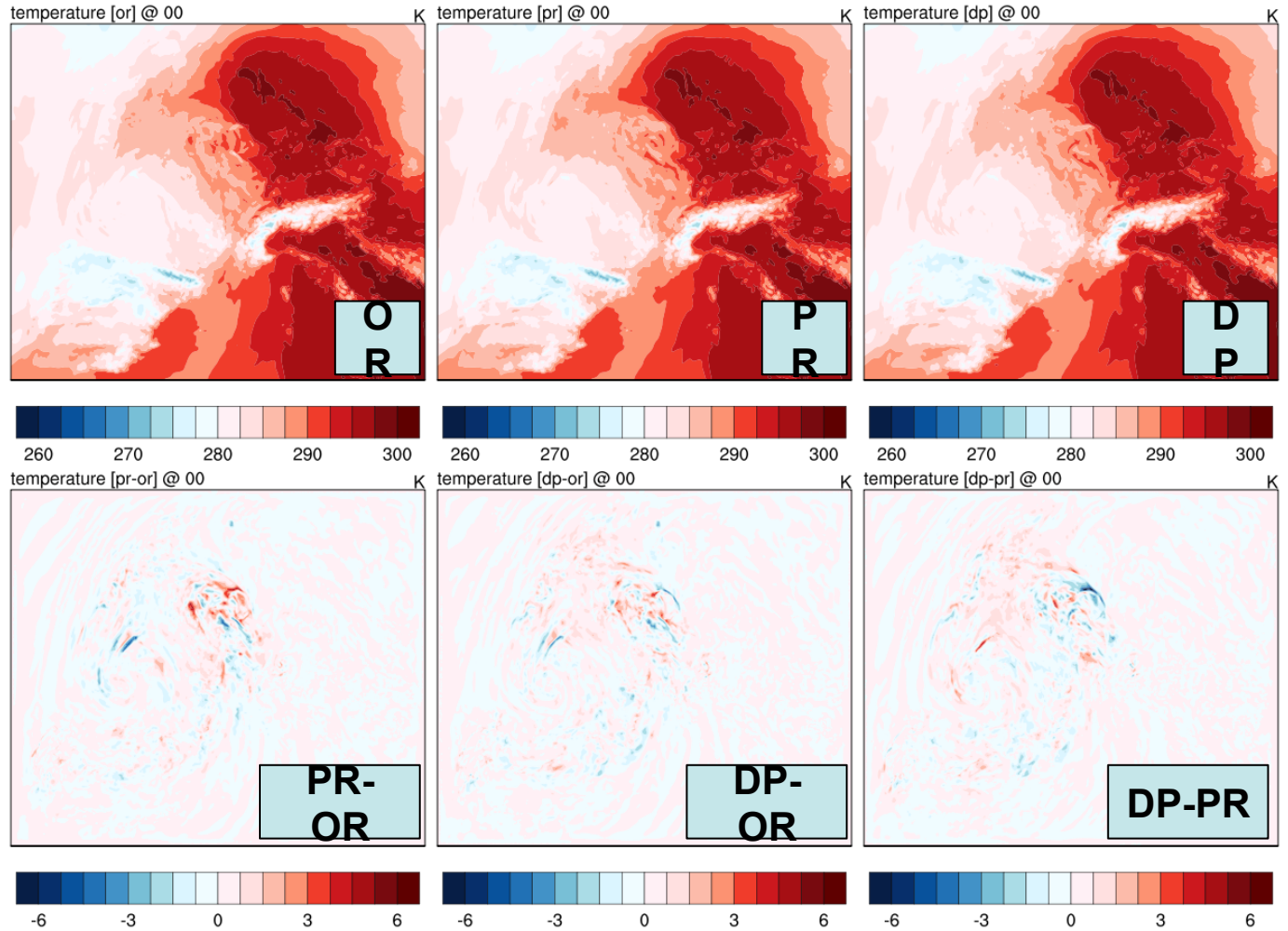


OR vs. DP and PR (+72h) pressure @ surface



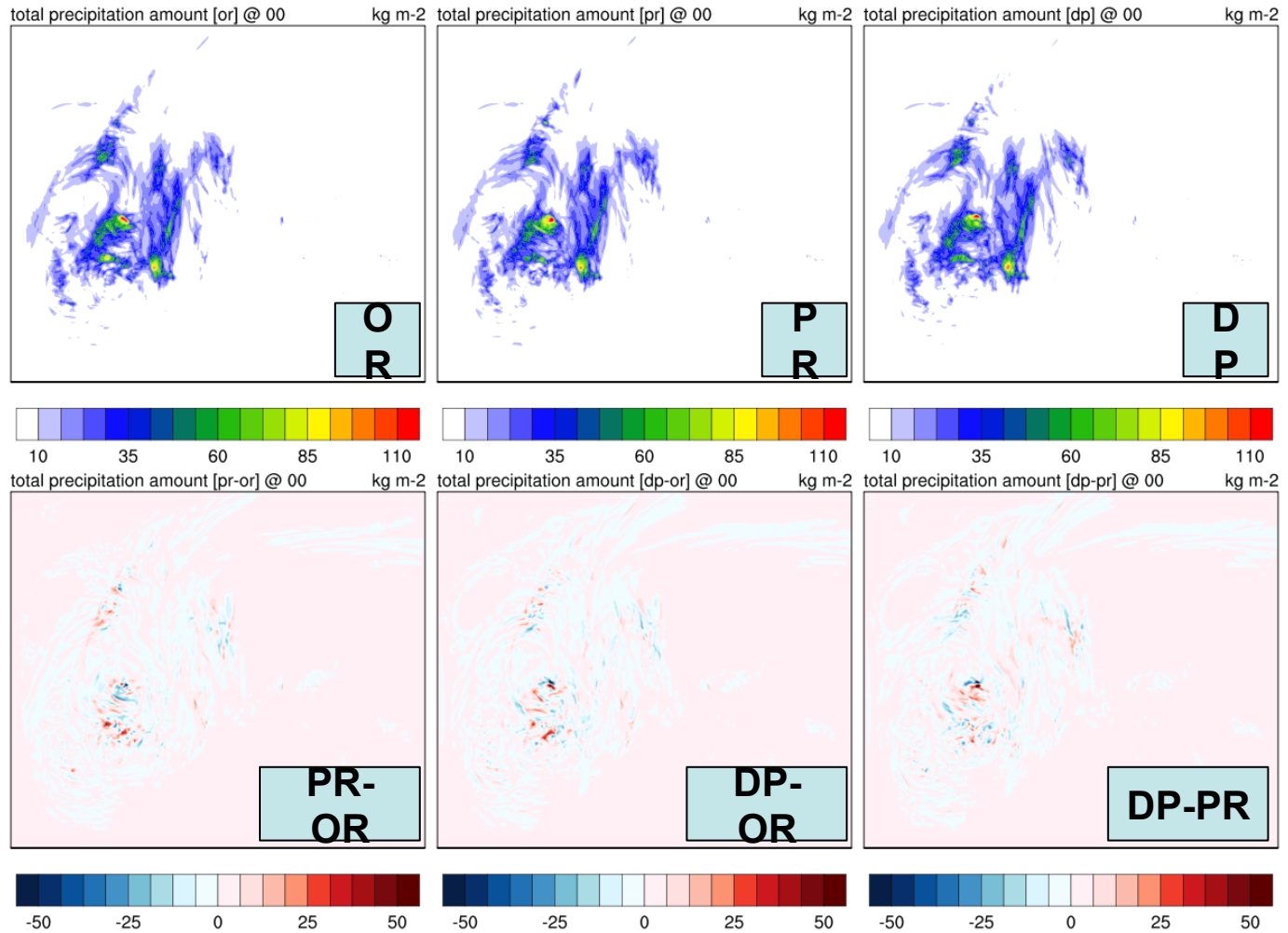


OR vs. DP and PR (+72h) temperature @ surface





OR vs. DP and PR (+72h) accumulated precipitation @ surface



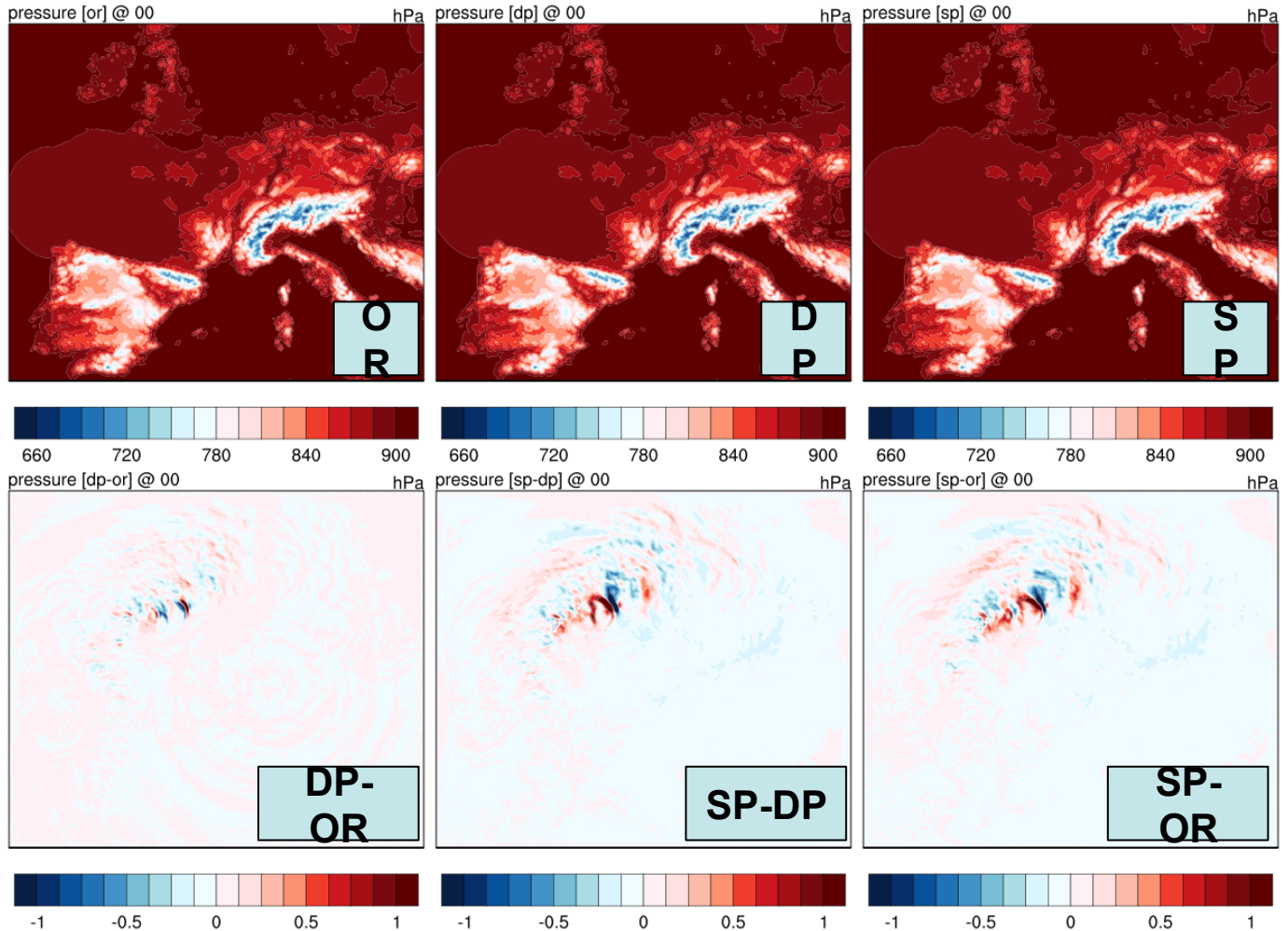


Summary OR vs. double precision

- Deviations of PR and DP from OR of same magnitude
- Reasonable assumption: deviations of DP from OR due to additional `_ireals` (elimination of random digits beyond $1.0E-7$)

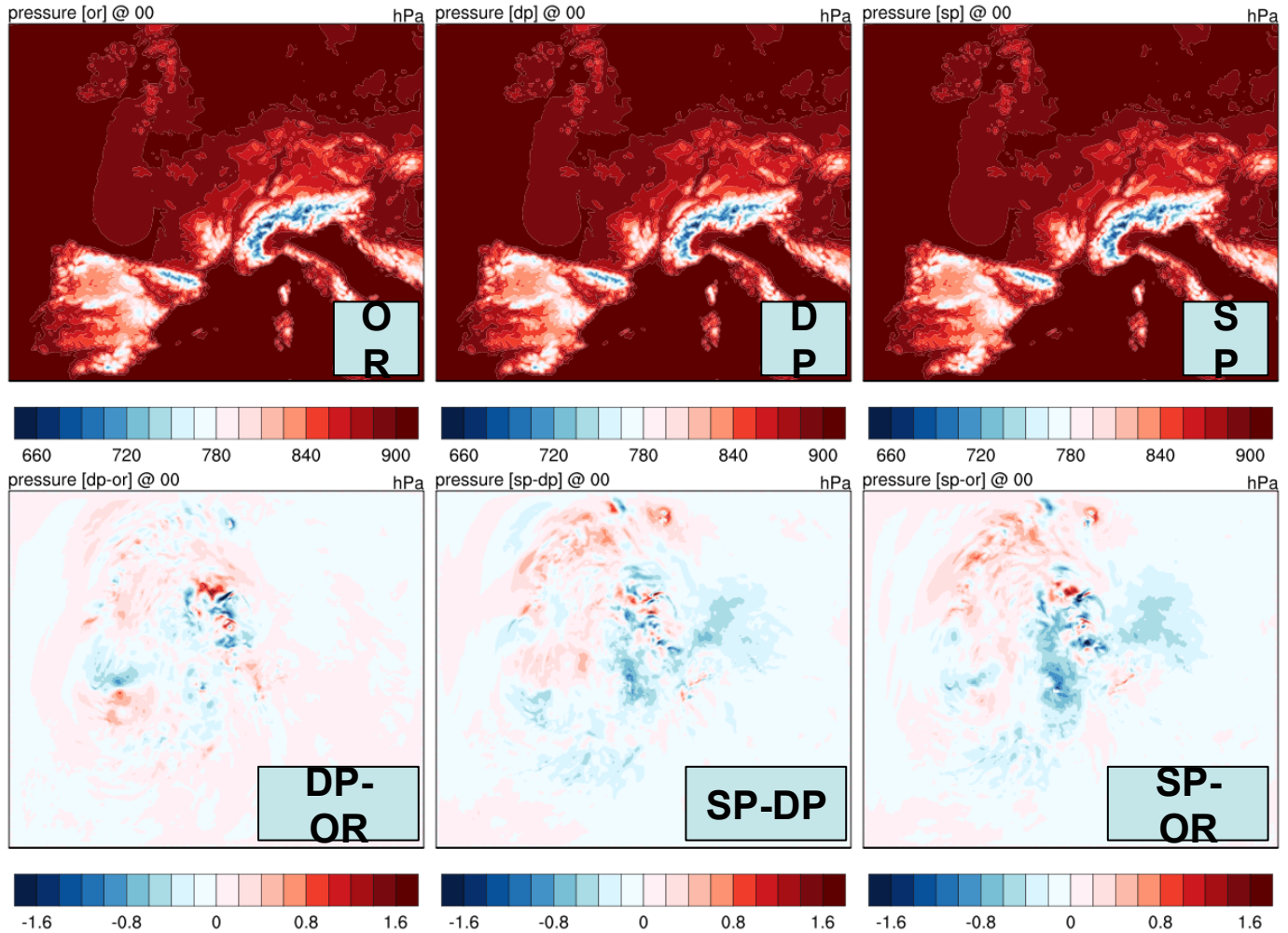


Single vs. double precision (+12h) pressure @ surface



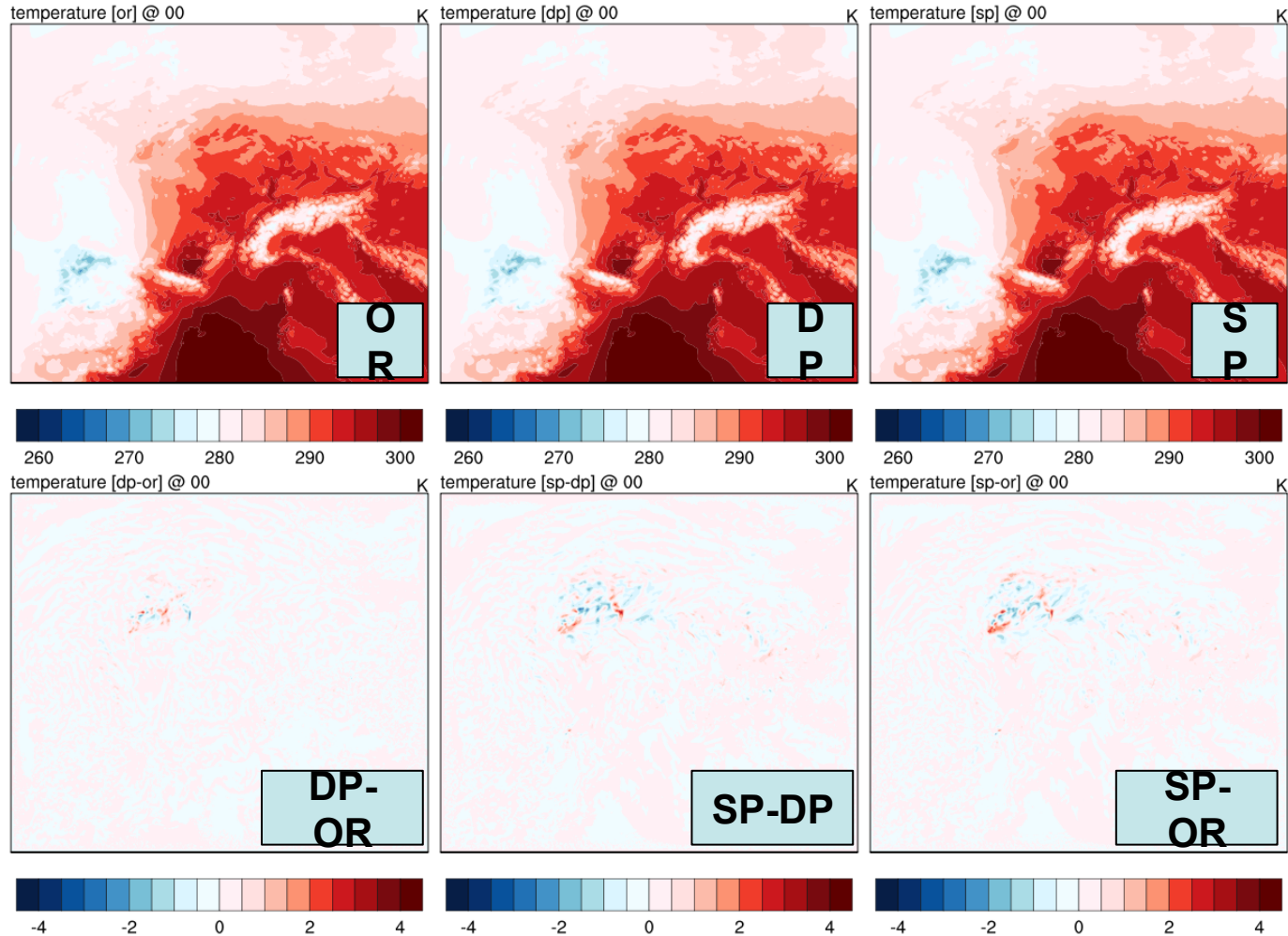


Single vs. double precision (+72h) pressure @ surface



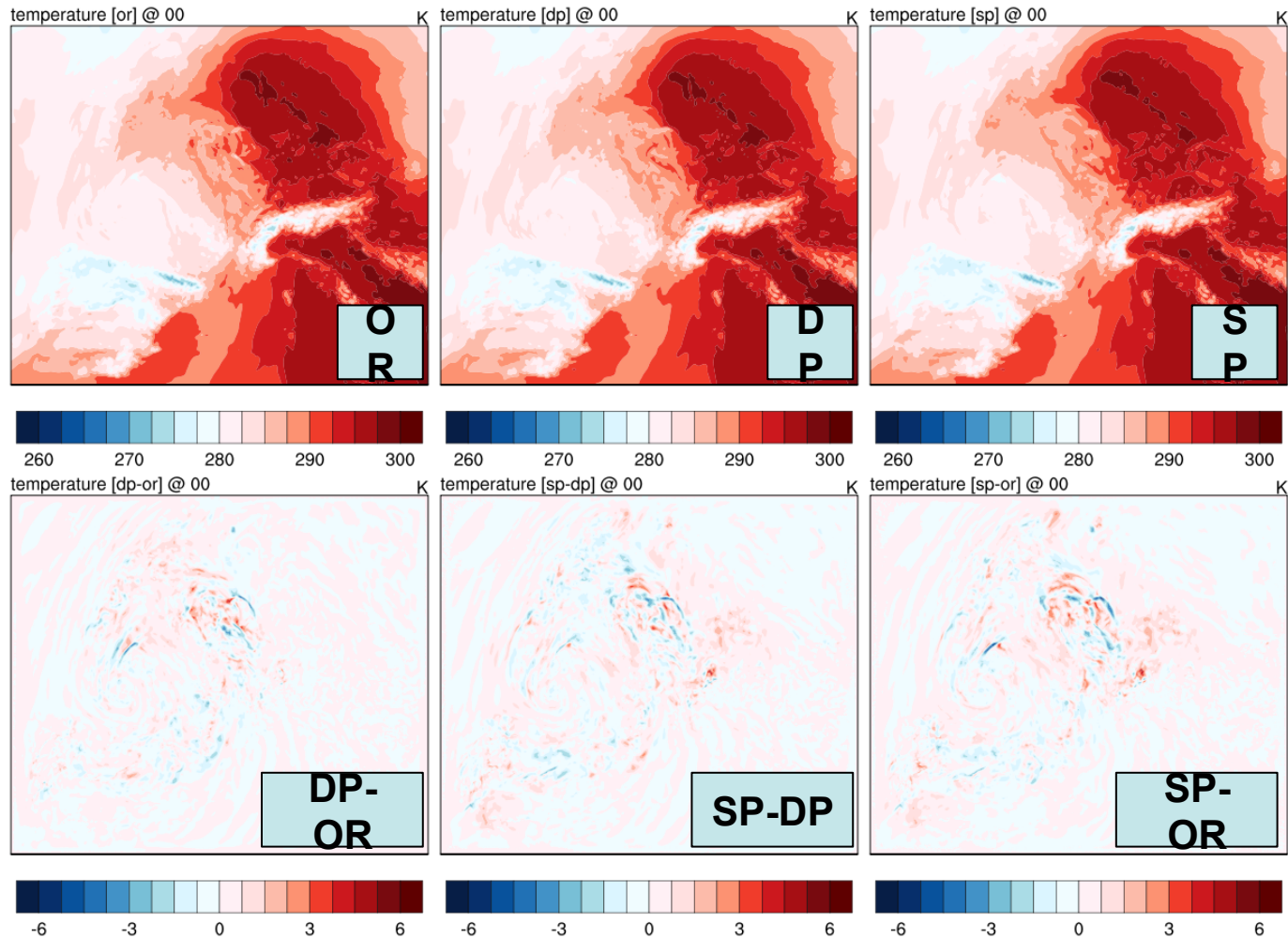


Single vs. double precision (+12h) temperature @ surface



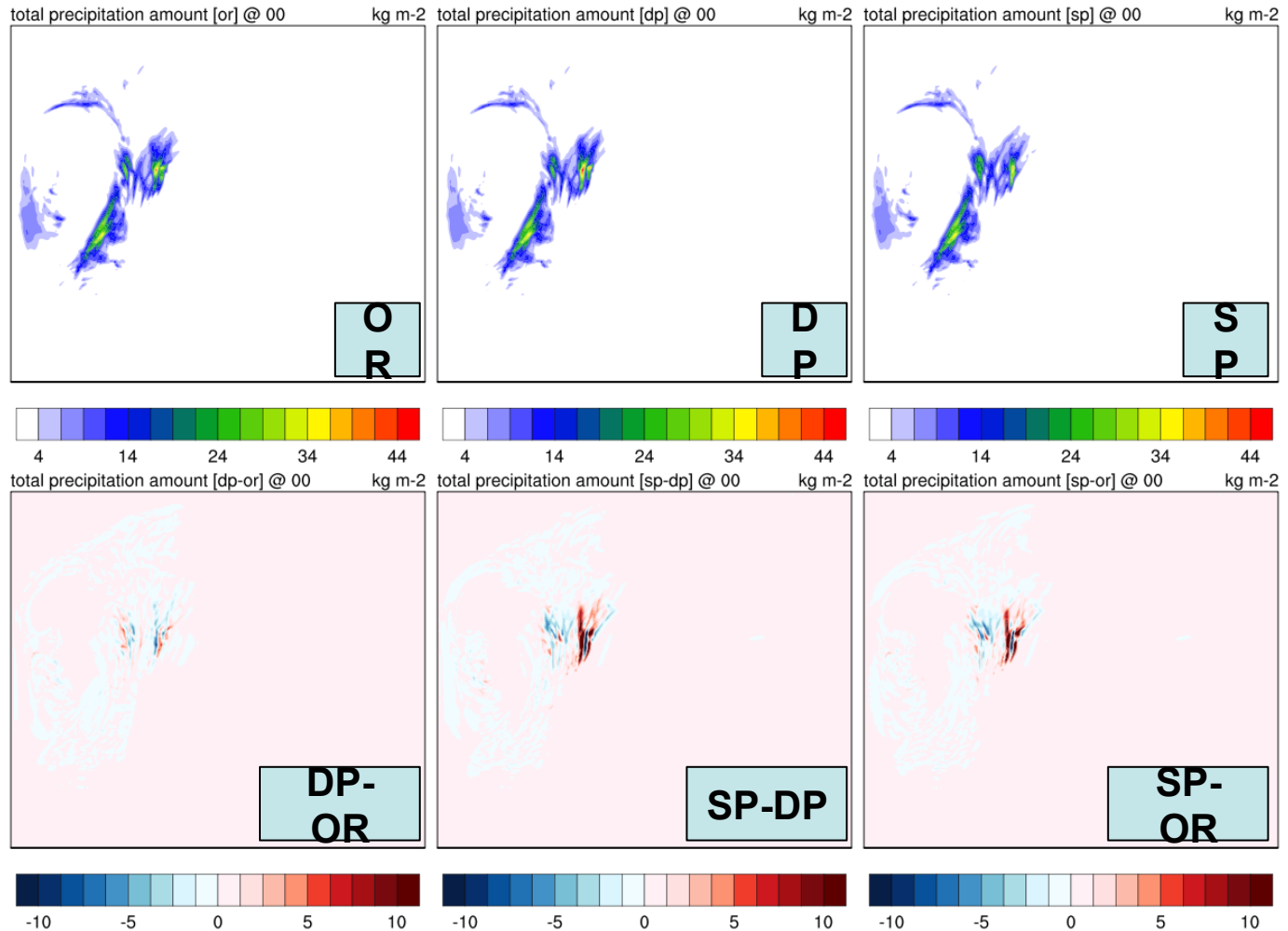


Single vs. double precision (+72h) temperature @ surface



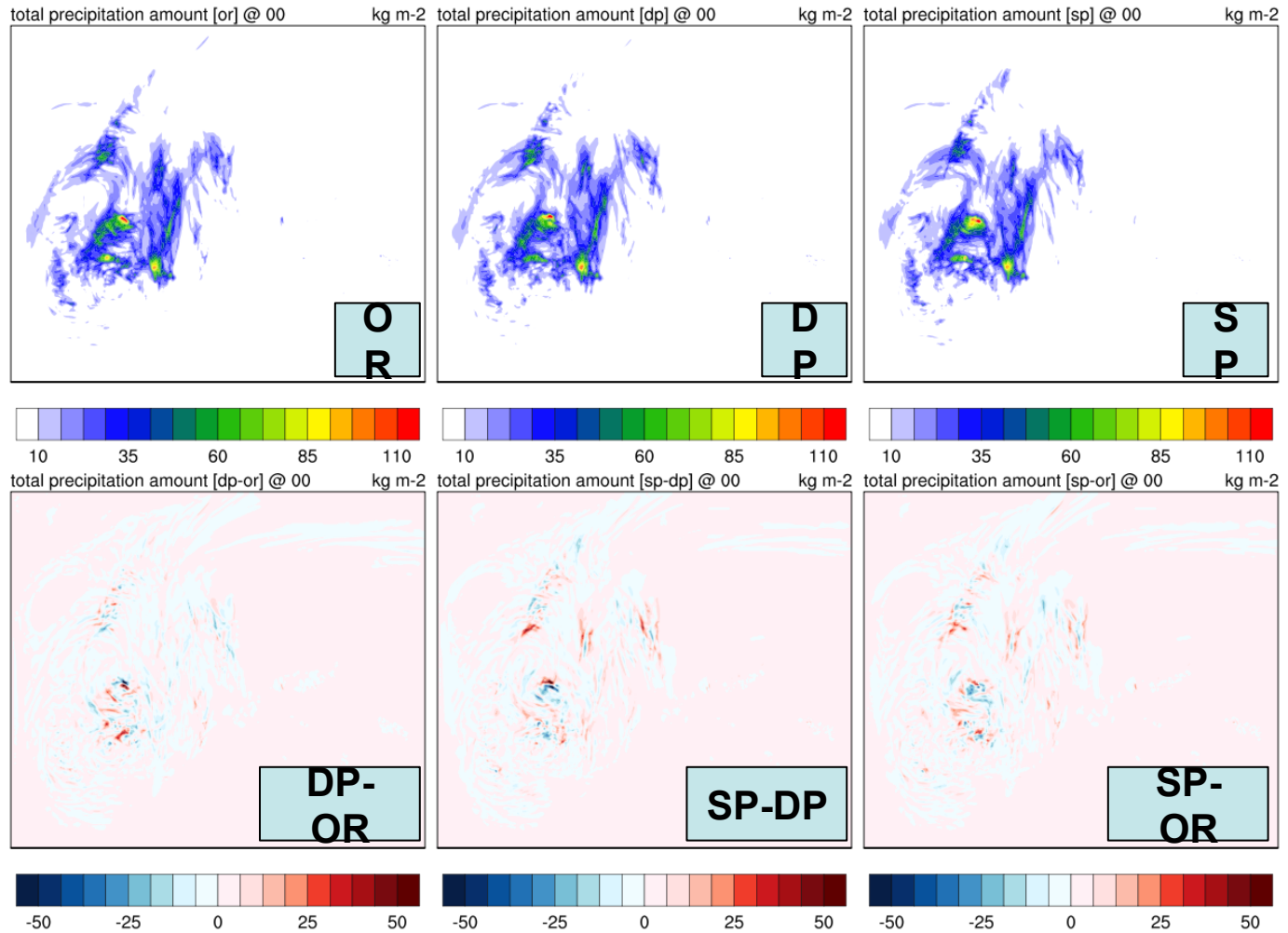


Single vs. double precision (+12h) accumulated precipitation @ surface





Single vs. double precision (+72hr) accumulated precipitation @ surface





Single vs. double precision

- Deviation growth in first +12h clearly larger with SP than with DP vs. original code (OR)
- After +72h deviations with SP still somewhat larger but comparable
- Ready for test suite and verification against observations!



Test suite

- COSMO-2 setup with experiments up to +120h
- 4 weeks in summer and winter
- Experiments with
 - COSMO 4.26 (ref)
 - double precision (dp)
 - single precision (sp)
 - sp without `-Kieee` (spi)
 - turn off strict IEEE conformance for floating point operations (e.g., sin, cos, exp, log,...)
 - spi with `-Mfprelaxed` (spf)
 - Mfprelaxed: relaxed precision in the calculation of some intrinsic functions



Verification with soundings

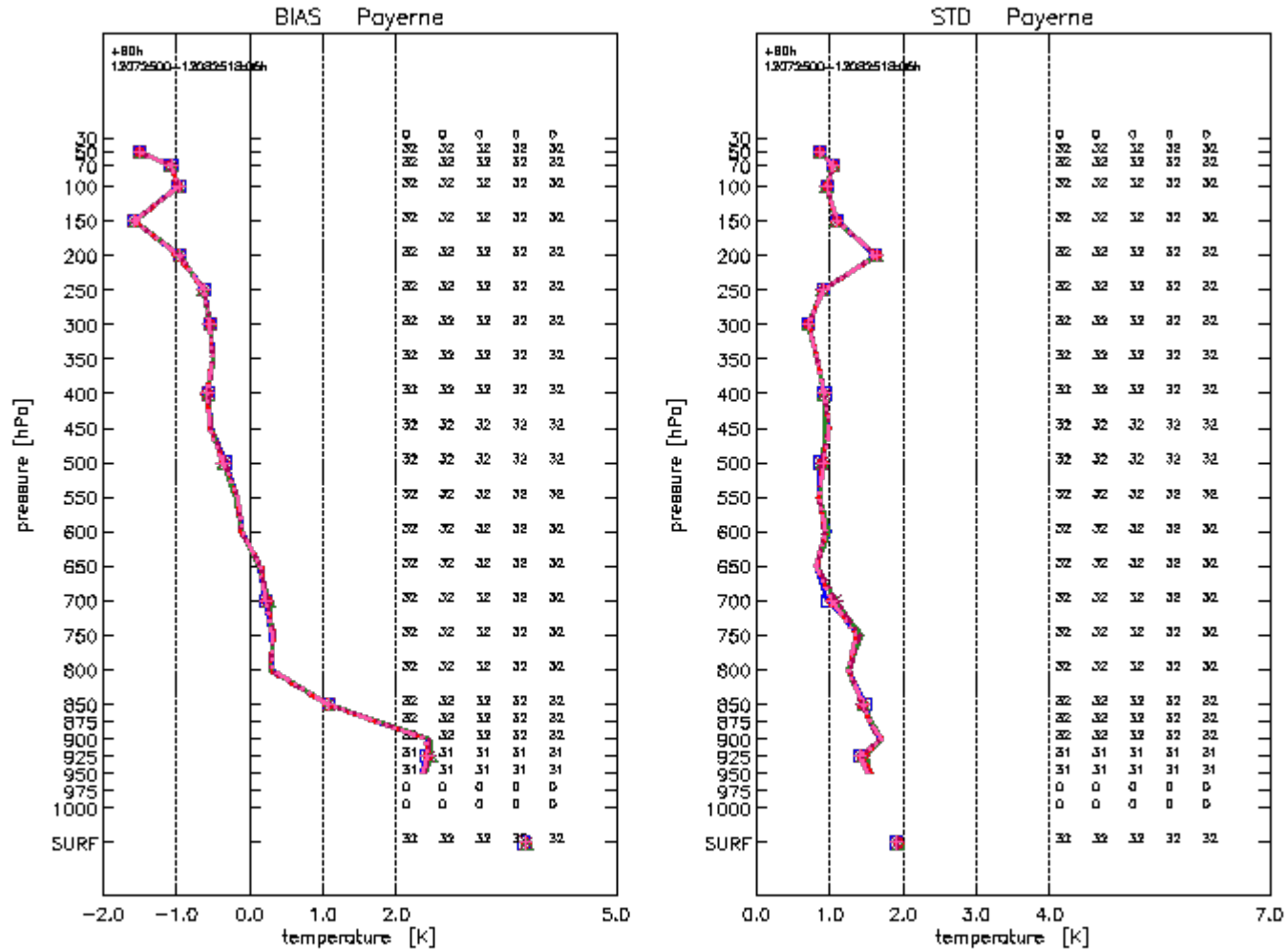
- Verification for summer and winter period (tool supports only up to +72h)
- Bias and std for RH, T, FF, DD, Z on 25 pressure levels
- Experiments show same results for both periods average over all stations
- Even station based verification shows no are only small differences



Example: T summer at Payerne (+60h)

UA verification: COSMO-2 (v4.26) SP (summer 2012)

file include: varif-2-fer/dp-00x08-uf-12jul12aug-act varif-2-fer/dp-00x08-dp-12jul12aug-act varif-2-fer/dp-00x06-sp-12jul12aug-act varif-2-fer/dp-00x08-spi-12jul12aug-act varif-2-fer/dp-00x08-spf-12jul12aug-act

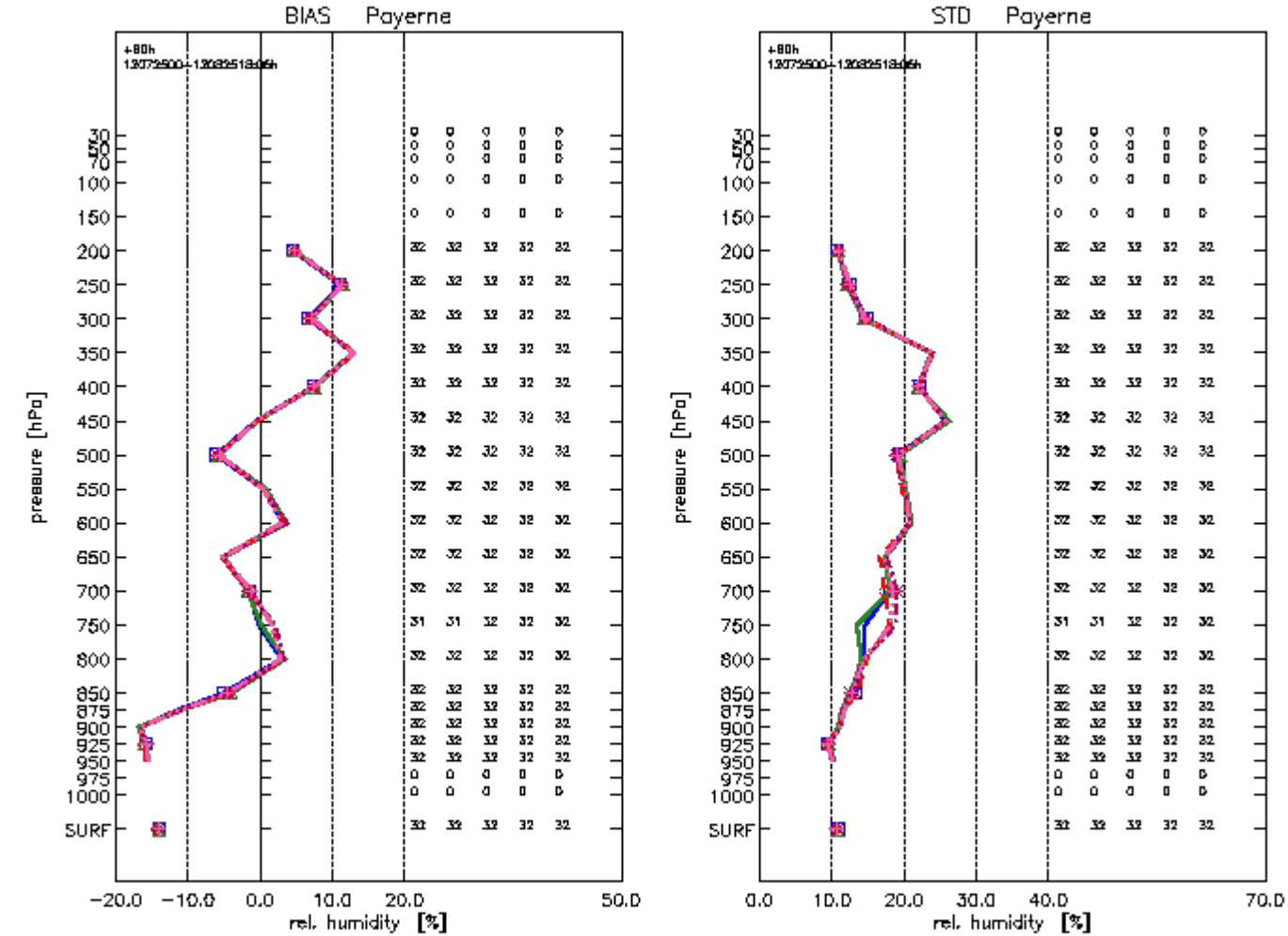




Example: RH summer at Payerne (+60h)

UA verification: COSMO-2 (v4.26) SP (summer 2012)

file included: varf-2-for/dp-00206-ref-12jul12aug-act varf-2-for/dp-00208-dp-12jul12aug-act varf-2-for/dp-00206-sp-12jul12aug-act varf-2-for/dp-00208-spl-12jul12aug-act varf-2-for/dp-00208-spr-12



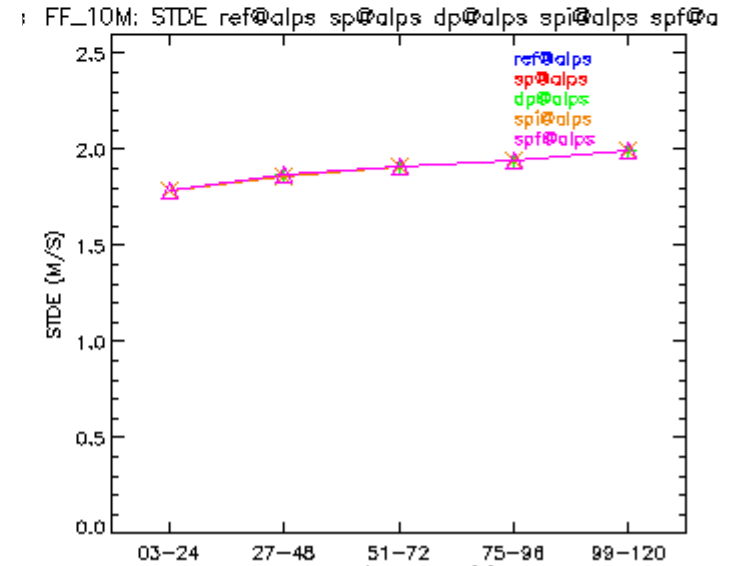
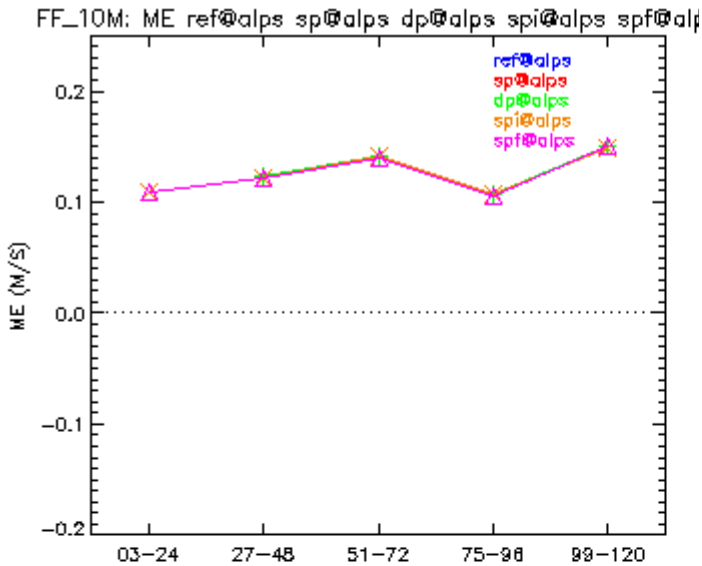


SYNOP Verification

- Verification with all available SYNOP station in COSMO-2 domain
- Standard scores
- Experiments shows same results for summer period



Example: 10m wind speed summer



Same results for all 5 experiments

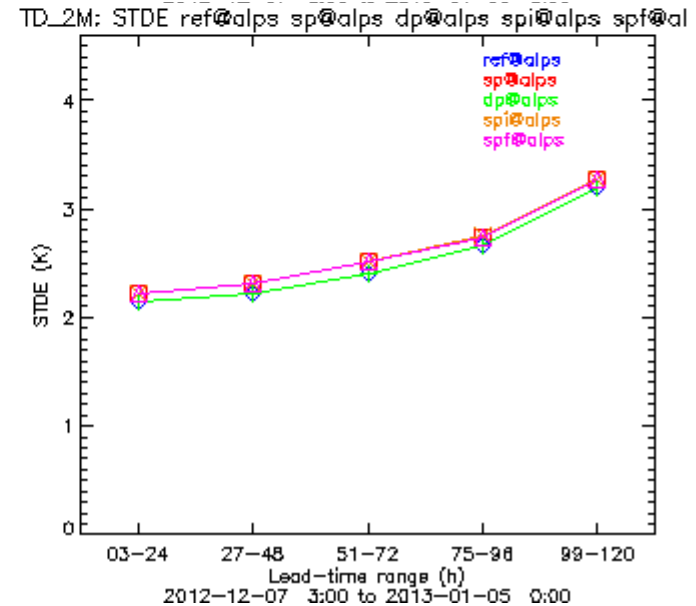
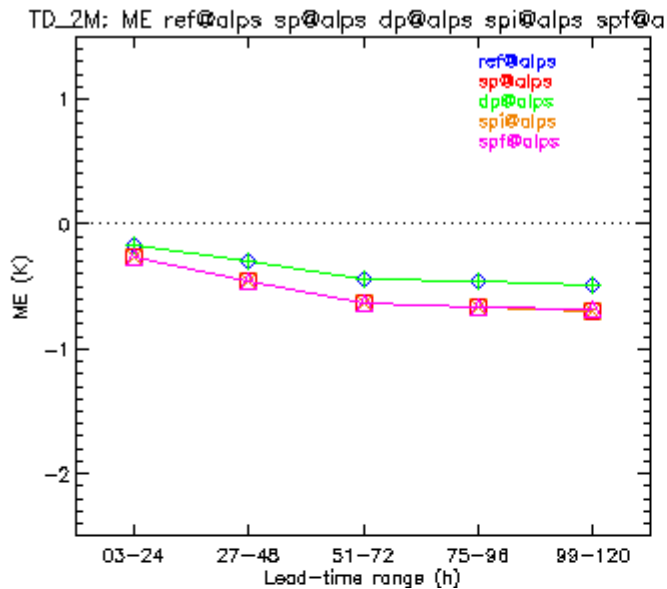


SYNOP Verification

- Verification with all available SYNOP station in COSMO-2 domain
- Standard scores
- Experiments shows same results for summer period
- ...but winter period show differences between SP experiments and REF/DP experiments for 2m temp. and 2m dew point temp.



Example: dew point temp winter

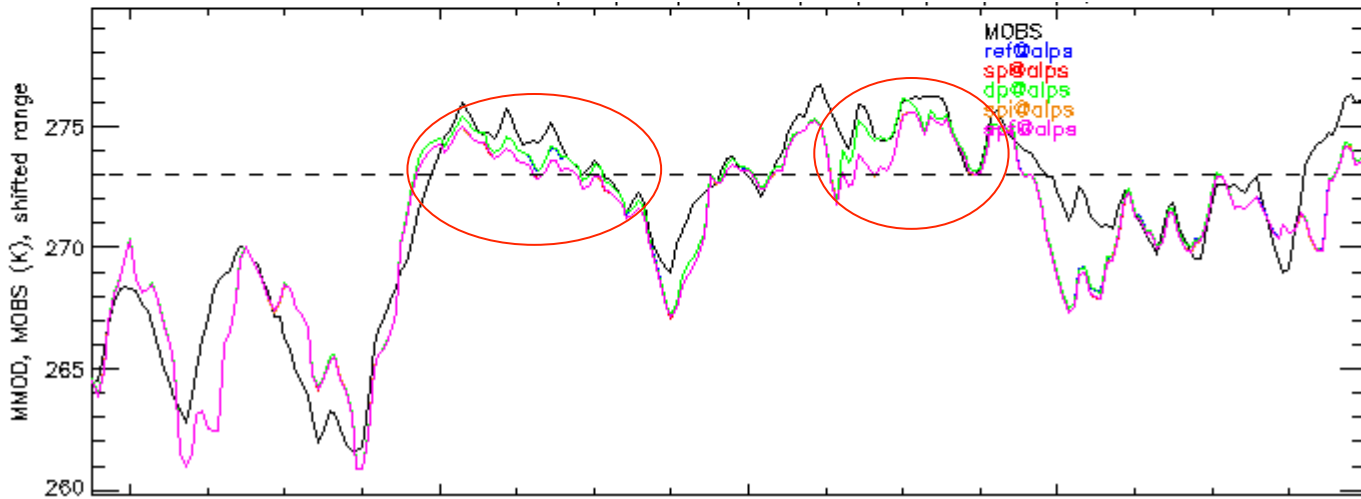


- significant difference between experiments
- REF/DP better than SP's

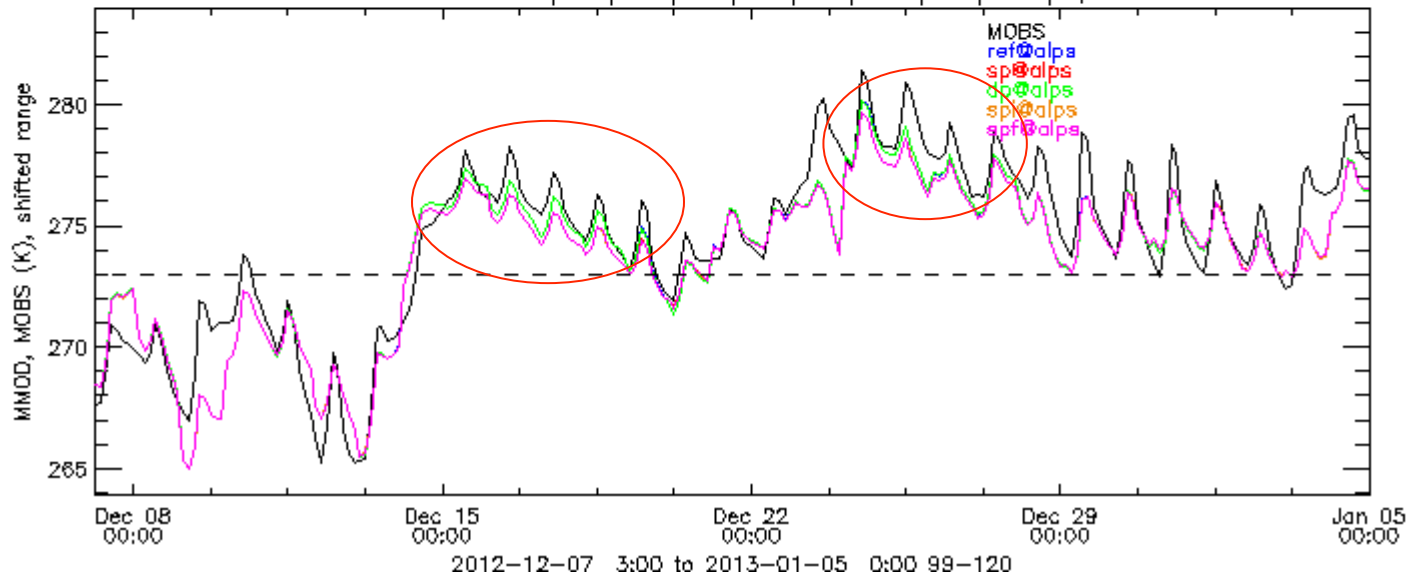


Time-series TD_2M & T_2M +(99-120h)

TD_2M



T_2M





Timings

	ref	dp%	sp%	spi%	spf%
Dyn. Computations	47.9	100%	52%	51%	51%
Add. Tend+Moist	13.5	102%	51%	52%	51%
Fast Waves	23.2	100%	51%	51%	51%
Communications Dyn	2.4	101%	55%	55%	55%
Barrier Waiting Dyn	4.7	101%	72%	54%	54%
Phy. Computations	10.8	110%	82%	69%	68%
Precipitation	3.0	100%	64%	57%	56%
Radiation	2.0	155%	150%	120%	119%
Turbulence	3.9	99%	63%	50%	49%
Others	9.5	101%	72%	68%	68%
Total	75.2	102%	60%	56%	56%

with ltime_barrier = .true.



Caveats

- Data assimilation not yet tested
- COSMO crashes with SP & luse_rttov = .true.
(technical issue only)



Summary & conclusions

- COSMO version 4.26 with support for user-defined working precision ready for test purposes
- new code shows same skill with double precision as original code
- marginal degradation in skill found with single precision during a limited period, will be investigated
- reduction of elapsed time to 60% with single precision (COSMO-2 setup)!
- performance penalty in radiation noticed, should be minimized