

Alleviate the Curse of Dimensionality in SSFEM using Domain Decomposition in HPC

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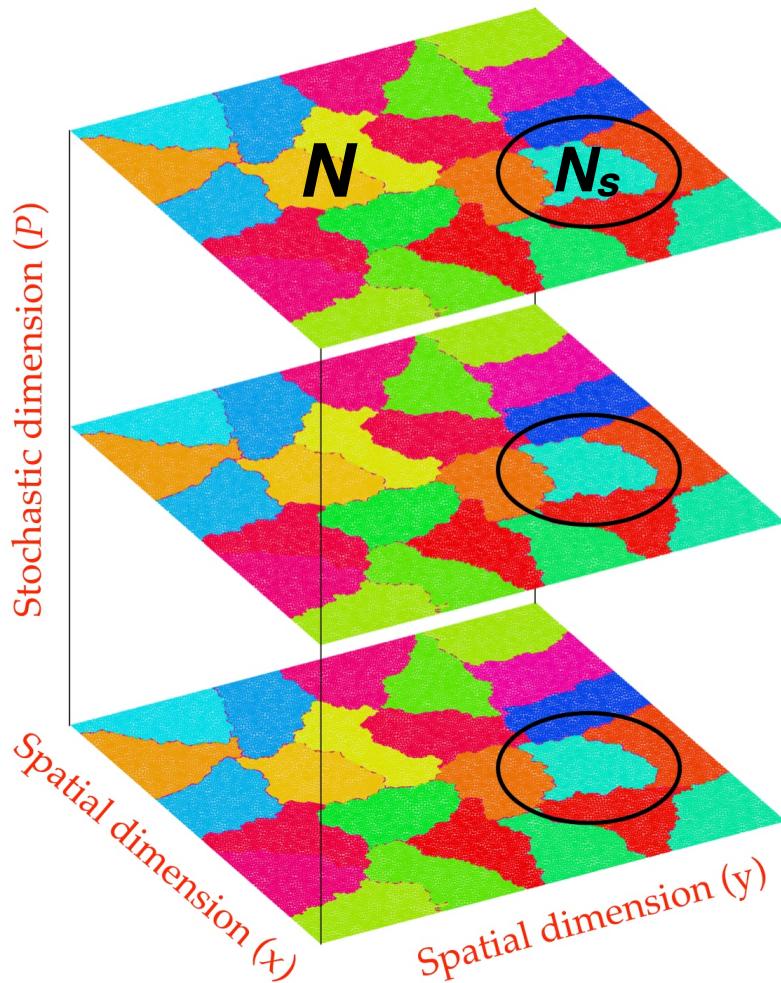


Quantification of Uncertainty:
Improving Efficiency
and Technology



Motivation

- ◆ Scalable Solvers for uncertainty quantification of **high-dimensional stochastic-PDEs** using HPC.



Global : **DDM**
 $(N \times P)$

Interface : **NNC/BDDC**
 $(N_I \times P)$: MPI

Local : **Block-Jacobi**
 $(N_s \times P)$: PETSc, FEniCS
UQTk

Key Results

- ◆ Stochastic diffusion equation with diffusion coefficient is modelled as a lognormal stochastic process.
- ◆ $N=52000, \sigma = 0.3, b = 1.0, \text{order} = 3.$
- ◆ Exponential covariance function.

