# Three Body Work-Precision Diagrams

#### Chris Rackauckas

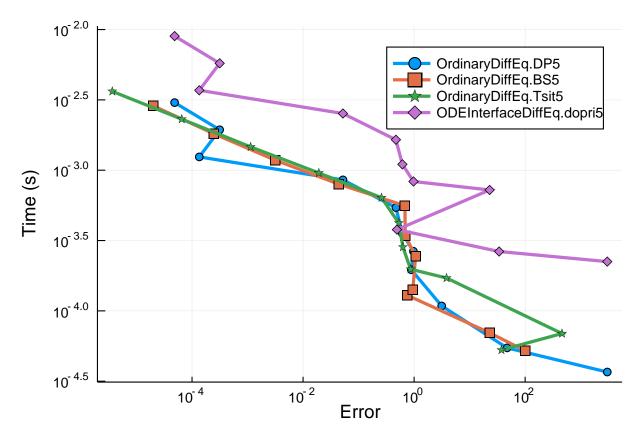
June 12, 2019

```
using OrdinaryDiffEq, ODE, ODEInterfaceDiffEq, LSODA, Sundials, DiffEqDevTools, Plots;
          gr()
## Define the ThreeBody Problem
const threebody_\mu = parse(Float64,"0.012277471")
const threebody_\mu/ = 1 - threebody_\mu
f = (du,u,p,t) \rightarrow begin
     @inbounds begin
     # 1 = y_1
     \# 2 = y_2
     # 3 = y_1'
     # 4 = y_2'
     D_1 = ((u[1] + threebody_{\mu})^2 + u[2]^2)^(3/2)
     D_2 = ((u[1]-threebody_{\mu})^2 + u[2]^2)^(3/2)
     du[1] = u[3]
     du[2] = u[4]
     du[3] = u[1] + 2u[4] - threebody_{\mu}*(u[1]+threebody_{\mu})/D_1 -
          threebody_\mu*(u[1]-threebody_\mu/)/D_2
     du[4] = u[2] - 2u[3] - threebody_\(\mu / *u[2] / D_1 - threebody_\(\mu *u[2] / D_2 - threebody_\(\mu / u - t
end
t_0 = 0.0; T = parse(Float64, "17.0652165601579625588917206249")
tspan = (t_0, 2T)
prob = ODEProblem(f, [0.994, 0.0, 0.0,
          parse(Float64, "-2.00158510637908252240537862224")], tspan)
test_sol = TestSolution(T,[prob.u0])
abstols = 1.0 ./ 10.0 .^ (3:13); reltols = 1.0 ./ 10.0 .^ (0:10);
See that it's periodic in the chosen timespan:
sol = solve(prob, Vern9(), abstol=1e-14, reltol=1e-14)
Oshow sol[1] - sol[end]
sol[1] - sol[end] = [-5.52535e-11, -1.64275e-10, -2.68023e-8, -8.60003e-9]
@show sol[end] - prob.u0;
sol[end] - prob.u0 = [5.52535e-11, 1.64275e-10, 2.68023e-8, 8.60003e-9]
apr = appxtrue(sol,test_sol)
@show sol[end]
```

```
sol[end] = [0.994, 1.64275e-10, 2.68023e-8, -2.00159]
@show apr.u[end]
apr.u[end] = [0.994, 1.64275e-10, 2.68023e-8, -2.00159]
@show apr.errors
apr.errors = Dict(:final=>8.90547e-9)
Dict{Symbol,Float64} with 1 entry:
    :final => 8.90547e-9
```

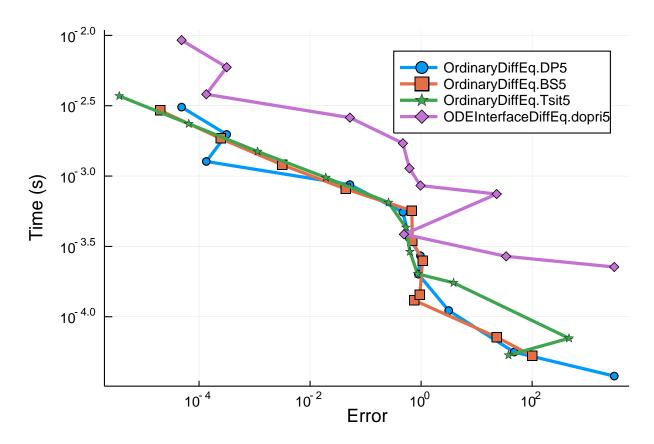
This three-body problem is known to be a tough problem. Let's see how the algorithms fair at standard tolerances.

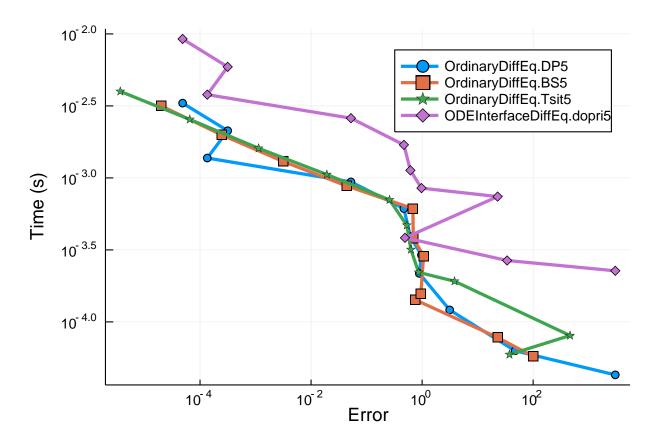
#### 0.0.1 5th Order Runge-Kutta Methods



```
setups = [Dict(:alg=>DP5(),:dense=>false)
    #Dict(:alg=>ode45()) # Fails
    Dict(:alg=>BS5(),:dense=>false)
    Dict(:alg=>Tsit5(),:dense=>false)
    Dict(:alg=>dopri5())];
```

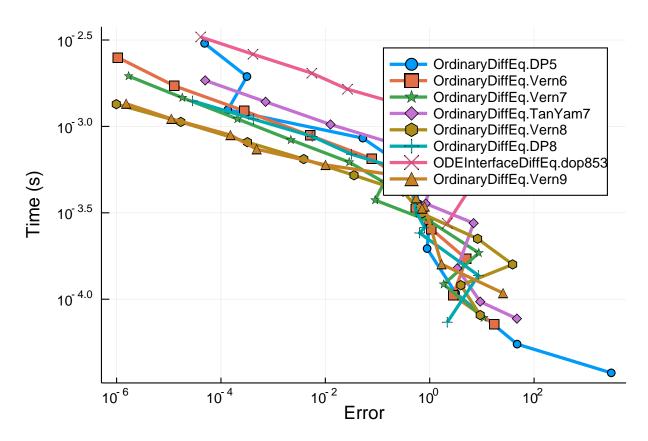
wp = WorkPrecisionSet(prob,abstols,reltols,setups;appxsol=test\_sol,numruns=100)
plot(wp)



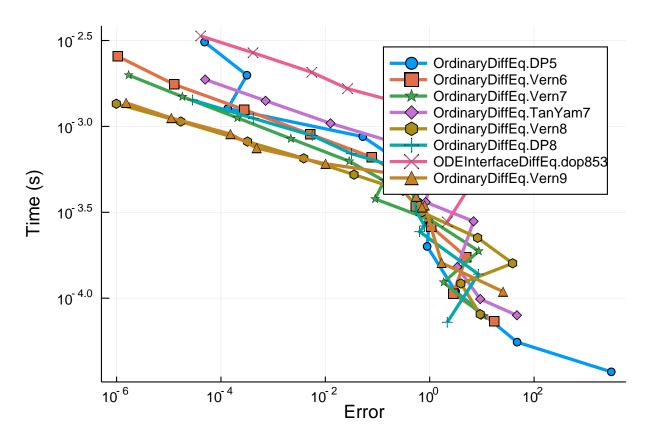


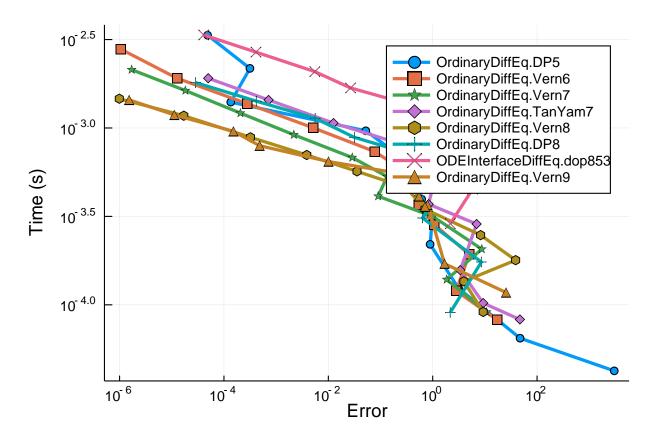
In these tests we see that most of the algorithms are close, with BS5 and DP5 showing much better than Tsit5. ode45 errors.

# 0.0.2 Higher Order Algorithms



 $\label{local_work_PrecisionSet} Work Precision Set (prob, abstols, reltols, setups; appxsol=test\_sol, dense=false, numruns=100, verbose=false, plot(wp)$ 





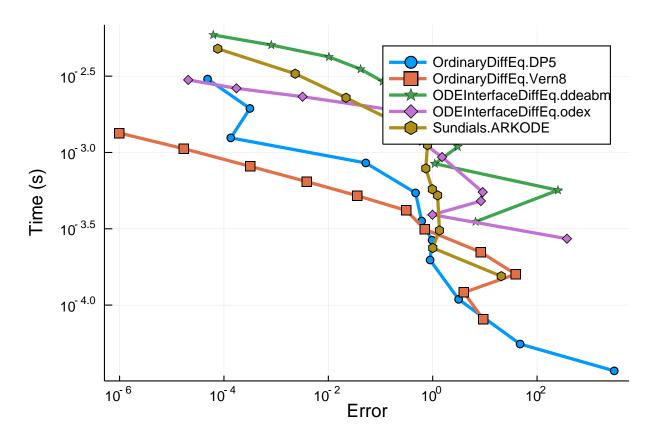
In this test we see Vern7 and Vern8 shine.

## 0.0.3 Other Algorithms

Once again we separate ODE.jl because it fails. We also separate Sundials' CVODE\_Adams since it fails at high tolerances.

```
#setups = [Dict(:alg=>ode78())
# Dict(:alg=>CVODE_Adams())];
#wp =
    WorkPrecisionSet(prob,abstols,reltols,setups;appxsol=test_sol,dense=false,numruns=100)

setups = [Dict(:alg=>DP5())
    #Dict(:alg=>lsoda())
    Dict(:alg=>Vern8())
    Dict(:alg=>odex())
    Dict(:alg=>odex())
    Dict(:alg=>ARKODE(Sundials.Explicit(),order=6))
    ];
wp =
    WorkPrecisionSet(prob,abstols,reltols,setups;appxsol=test_sol,save_everystep=false,numruns=100)
plot(wp)
```



Again, on cheap function calculations the Adams methods are shown to not be efficient once the error is sufficiently small. Also, as seen in other places, the extrapolation methods do not fare as well as the Runge-Kutta methods.

#### 0.0.4 Conclusion

As in the other tests, the OrdinaryDiffEq.jl algorithms with the Verner Efficient methods are the most efficient solvers at stringent tolerances for most of the tests, while the order 5 methods do well at cruder tolerances. ODE.jl fails to run the test problems without erroring.

```
using DiffEqBenchmarks
DiffEqBenchmarks.bench_footer(WEAVE_ARGS[:folder],WEAVE_ARGS[:file])
```

# 0.1 Appendix

These benchmarks are a part of the DiffEqBenchmarks.jl repository, found at: https://github.com/JuliaDenchmarks.jl repository,

```
using DiffEqBenchmarks
DiffEqBenchmarks.weave_file("NonStiffODE","ThreeBody_wpd.jmd")
```

Computer Information:

Julia Version 1.1.0

Commit 80516ca202 (2019-01-21 21:24 UTC)

Platform Info:

OS: Linux (x86\_64-pc-linux-gnu)

CPU: Intel(R) Xeon(R) CPU E5-2680 v4 @ 2.40GHz

WORD\_SIZE: 64

LIBM: libopenlibm

LLVM: libLLVM-6.0.1 (ORCJIT, haswell)

### Package Information:

```
Status: `/home/crackauckas/.julia/environments/v1.1/Project.toml`
[c52e3926-4ff0-5f6e-af25-54175e0327b1] \ Atom \ 0.8.7
[bcd4f6db-9728-5f36-b5f7-82caef46ccdb] DelayDiffEq 5.3.0
[bb2cbb15-79fc-5d1e-9bf1-8ae49c7c1650] DiffEqBenchmarks 0.1.0
[459566f4-90b8-5000-8ac3-15dfb0a30def] DiffEqCallbacks 2.5.2
[f3b72e0c-5b89-59e1-b016-84e28bfd966d] DiffEqDevTools 2.8.0
[aae7a2af-3d4f-5e19-a356-7da93b79d9d0] DiffEqFlux 0.5.0
[78ddff82-25fc-5f2b-89aa-309469cbf16f] DiffEqMonteCarlo 0.14.0
[77a26b50-5914-5dd7-bc55-306e6241c503] DiffEqNoiseProcess 3.3.1
[9fdde737-9c7f-55bf-ade8-46b3f136cc48] DiffEqOperators 3.5.0
[055956cb-9e8b-5191-98cc-73ae4a59e68a] DiffEqPhysics 3.1.0
[a077e3f3-b75c-5d7f-a0c6-6bc4c8ec64a9] DiffEqProblemLibrary 4.1.0
[41bf760c-e81c-5289-8e54-58b1f1f8abe2] DiffEqSensitivity 3.2.2
[Oc46a032-eb83-5123-abaf-570d42b7fbaa] DifferentialEquations 6.4.0
[b305315f-e792-5b7a-8f41-49f472929428] Elliptic 0.5.0
[587475ba-b771-5e3f-ad9e-33799f191a9c] Flux 0.8.3
[e5e0dc1b-0480-54bc-9374-aad01c23163d] Juno 0.7.0
[7f56f5a3-f504-529b-bc02-0b1fe5e64312] LSODA 0.4.0
[c030b06c-0b6d-57c2-b091-7029874bd033] ODE 2.4.0
[54ca160b-1b9f-5127-a996-1867f4bc2a2c] ODEInterface 0.4.5
[09606e27-ecf5-54fc-bb29-004bd9f985bf] ODEInterfaceDiffEq 3.3.0
[1dea7af3-3e70-54e6-95c3-0bf5283fa5ed] OrdinaryDiffEq 5.8.1
[2dcacdae-9679-587a-88bb-8b444fb7085b] ParallelDataTransfer 0.5.0
[65888b18-ceab-5e60-b2b9-181511a3b968] ParameterizedFunctions 4.1.1
[91a5bcdd-55d7-5caf-9e0b-520d859cae80] Plots 0.25.1
[d330b81b-6aea-500a-939a-2ce795aea3ee] PyPlot 2.8.1
[731186ca-8d62-57ce-b412-fbd966d074cd] RecursiveArrayTools 0.20.0
[295af30f-e4ad-537b-8983-00126c2a3abe] Revise 2.1.6
[90137ffa-7385-5640-81b9-e52037218182] StaticArrays 0.11.0
[789caeaf-c7a9-5a7d-9973-96adeb23e2a0] StochasticDiffEq 6.2.0
[c3572dad-4567-51f8-b174-8c6c989267f4] Sundials 3.6.0
[92b13dbe-c966-51a2-8445-caca9f8a7d42] TaylorIntegration 0.5.0
[44d3d7a6-8a23-5bf8-98c5-b353f8df5ec9] Weave 0.9.0
[e88e6eb3-aa80-5325-afca-941959d7151f] Zygote 0.3.1
```