# 100 Independent Linear Work-Precision Diagrams

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For these tests we will solve a diagonal 100 independent linear differential equations. This will demonstrate the efficiency of the implementation of the methods for handling large systems, since the system is both large enough that array handling matters, but f is cheap enough that it is not simply a game of calculating f as few times as possible. We will be mostly looking at the efficiency of the work-horse Dormand-Prince Order 4/5 Pairs: one from DifferentialEquations.jl (DP5), one from ODE.jl rk45, one from ODEInterface (Hairer's famous dopri5, and one from SUNDIALS' ARKODE suite.

Also included is Tsit5. While all other ODE programs have gone with the traditional choice of using the Dormand-Prince 4/5 pair as the default, DifferentialEquations.jl uses Tsit5 as one of the default algorithms. It's a very new (2011) and not widely known, but the theory and the implimentation shows it's more efficient than DP5. Thus we include it just to show off how re-designing a library from the ground up in a language for rapid code and rapid development has its advantages.

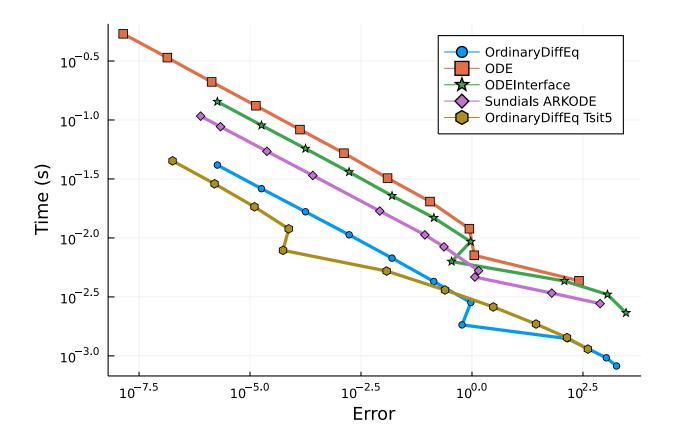
### 0.1 Setup

```
using OrdinaryDiffEq, Sundials, DiffEqDevTools, Plots, ODEInterfaceDiffEq, ODE, LSODA
using Random
Random.seed!(123)
gr()
# 2D Linear ODE
function f(du,u,p,t)
    @inbounds for i in eachindex(u)
    du[i] = 1.01*u[i]
    end
end
function f_analytic(u_0,p,t)
    u_0*exp(1.01*t)
end
tspan = (0.0,10.0)
prob = ODEProblem(ODEFunction(f,analytic=f_analytic),rand(100,100),tspan)
abstols = 1.0 ./ 10.0 .^ (3:13)
reltols = 1.0 ./ 10.0 .^ (0:10);
```

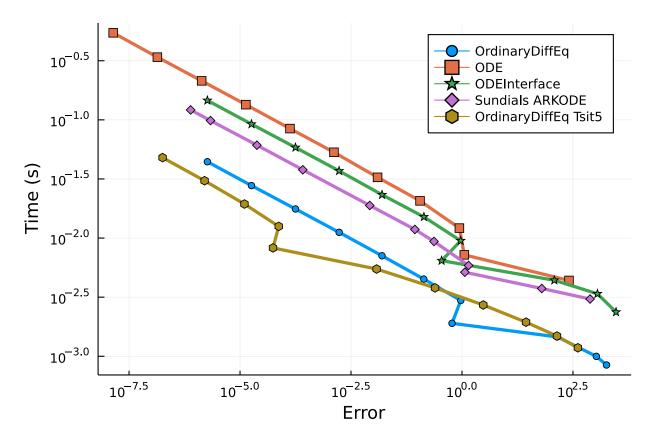
#### 0.1.1 Speed Baseline

First a baseline. These are all testing the same Dormand-Prince order 5/4 algorithm of each package. While all the same Runge-Kutta tableau, they exhibit different behavior due to

different choices of adaptive timestepping algorithms and tuning. First we will test with all extra saving features are turned off to put DifferentialEquations.jl in "speed mode".

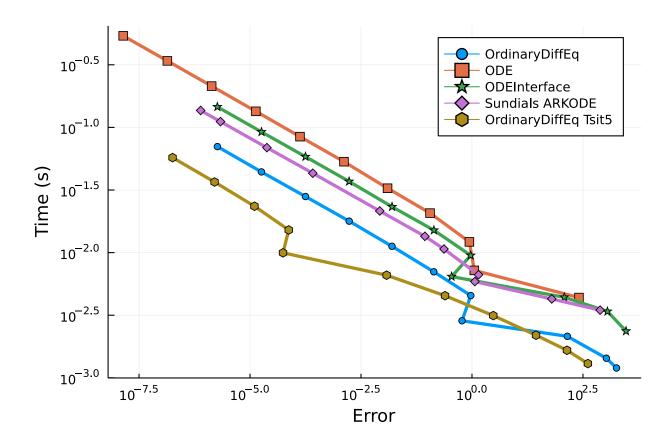


#### 0.1.2 Full Saving



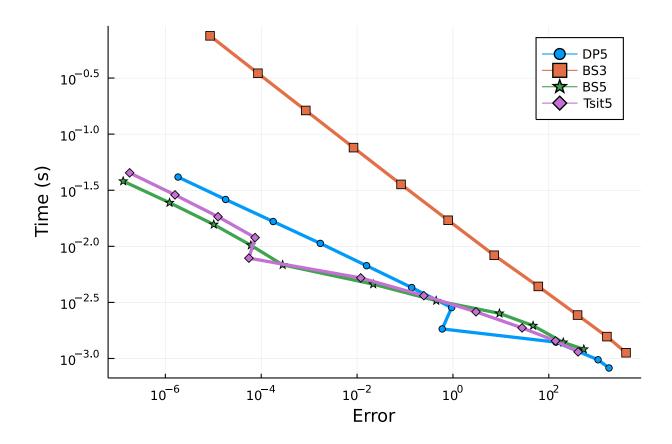
#### 0.1.3 Continuous Output

Now we include continuous output. This has a large overhead because at every timepoint the matrix of rates k has to be deep copied.



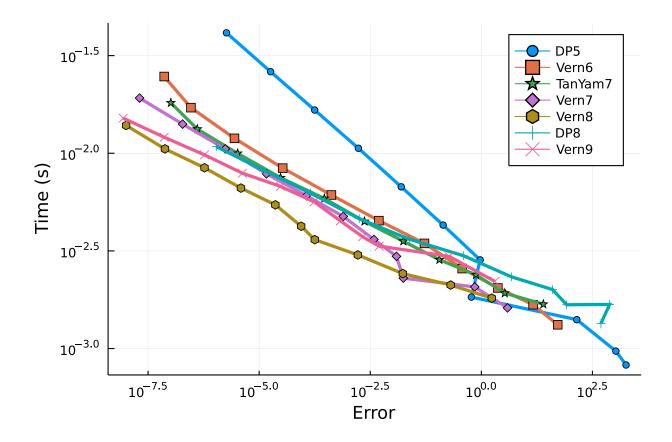
#### 0.1.4 Other Runge-Kutta Algorithms

Now let's test it against a smattering of other Runge-Kutta algorithms. First we will test it with all overheads off. Let's do the Order 5 (and the 2/3 pair) algorithms:



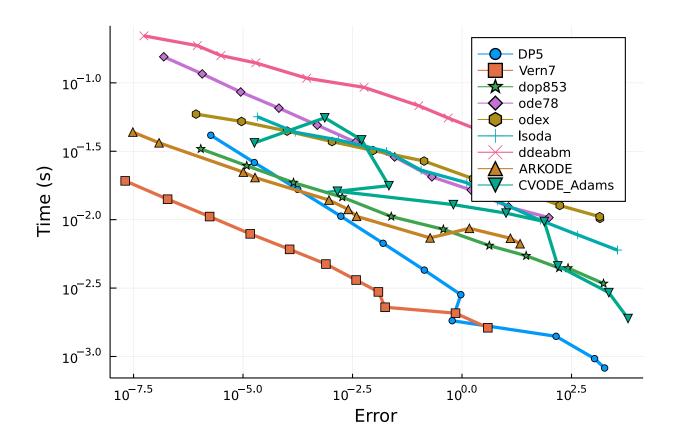
# 0.2 Higher Order

Now let's see how OrdinaryDiffEq.jl fairs with some higher order algorithms:



# 0.3 Higher Order With Many Packages

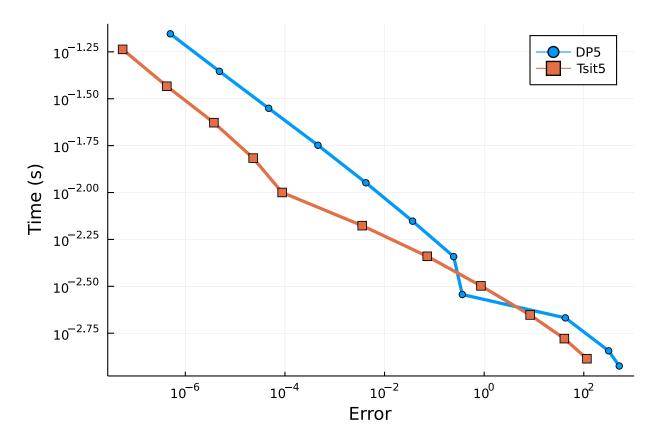
Now we test OrdinaryDiffEq against the high order methods of the other packages:



# 0.4 Interpolation Error

Now we will look at the error using an interpolation measurement instead of at the timestepping points. Since the Differential Equations is algorithms have higher order interpolants than the ODE is algorithms, one would expect this would magnify the difference. First the order 4/5 comparison:

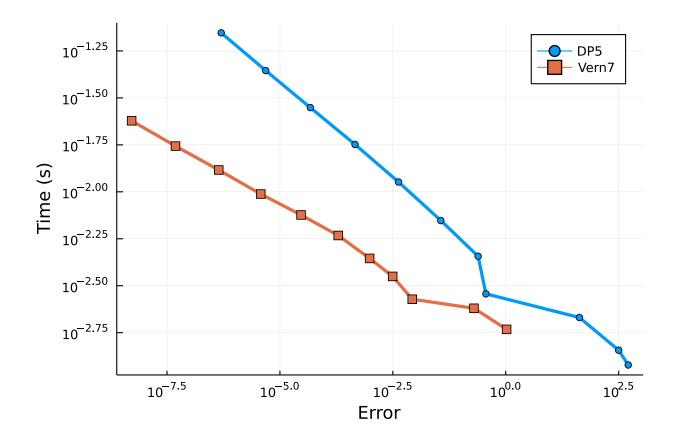
wp =
WorkPrecisionSet(prob,abstols,reltols,setups;error\_estimate=:L2,dense\_errors=true,numruns=100)
plot(wp)



Note that all of ODE.jl uses a 3rd order Hermite interpolation, while the DifferentialEquations algorithms interpolations which are specialized to the algorithm. For example, DP5 and Tsit5 both use "free" order 4 interpolations, which are both as fast as the Hermite interpolation while achieving far less error. At higher order:

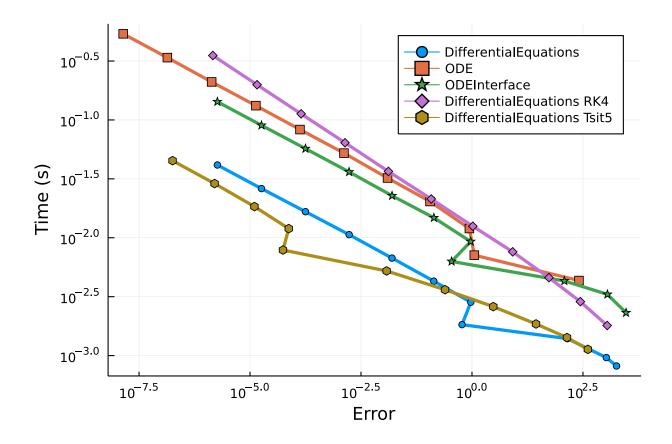
wp =

 $\label{lem:workPrecisionSet} Work Precision Set (prob, abstols, reltols, setups; error_estimate=: L2, dense\_errors= true, numruns=100) \\ plot(wp)$ 



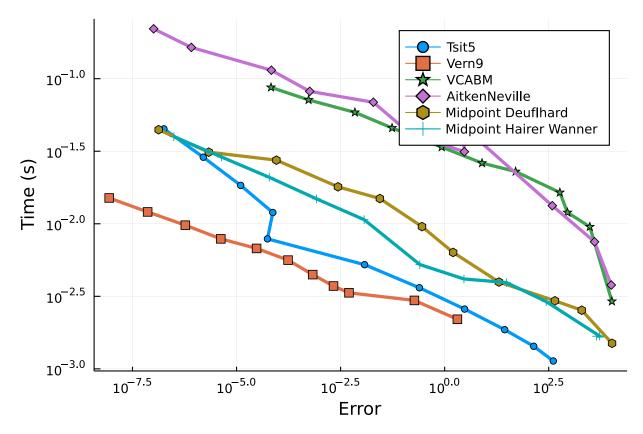
# 0.5 Comparison with Fixed Timestep RK4

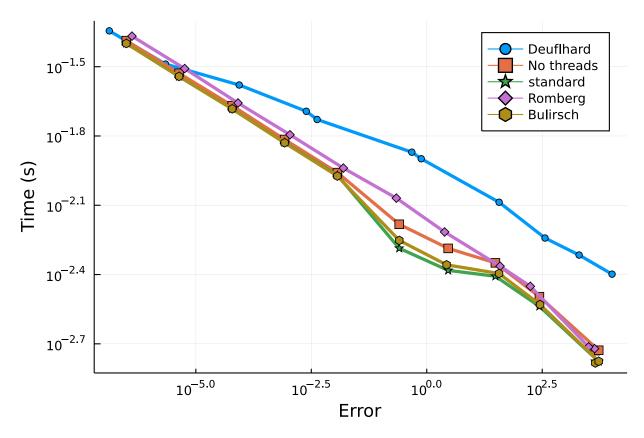
Let's run the first benchmark but add some fixed timestep RK4 methods to see the difference:

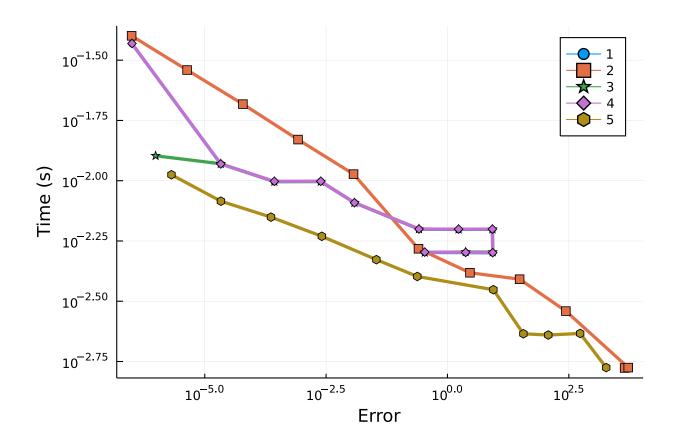


# 0.6 Comparison with Non-RK methods

Now let's test Tsit5 and Vern9 against parallel extrapolation methods and an Adams-Bashforth-Moulton:







#### 0.7 Conclusion

DifferentialEquations's default choice of Tsit5 does well for quick and easy solving at normal tolerances. However, at low tolerances the higher order algorithms are faster. In every case, the DifferentialEquations algorithms are far in the lead, many times an order of magnitude faster than the competitors. Vern7 with its included 7th order interpolation looks to be a good workhorse for scientific computing in floating point range. These along with many other benchmarks are why these algorithms were chosen as part of the defaults.

## 0.8 Appendix

These benchmarks are a part of the SciMLBenchmarks.jl repository, found at: https://github.com/SciML, For more information on high-performance scientific machine learning, check out the SciML Open Source Software Organization https://sciml.ai.

To locally run this benchmark, do the following commands:

```
using SciMLBenchmarks
SciMLBenchmarks.weave_file("benchmarks/NonStiffODE","linear_wpd.jmd")
```

Computer Information:

```
Julia Version 1.6.1
Commit 6aaedecc44 (2021-04-23 05:59 UTC)
Platform Info:
```

```
OS: Linux (x86 64-pc-linux-gnu)
          CPU: Intel(R) Core(TM) i7-9700K CPU @ 3.60GHz
          WORD_SIZE: 64
          LIBM: libopenlibm
          LLVM: libLLVM-11.0.1 (ORCJIT, skylake)
Environment:
           JULIA DEPOT PATH = /root/.cache/julia-buildkite-plugin/depots/5b300254-1738-4989-ae0
           JULIA NUM THREADS = 3
Package Information:
                                 Status \( \tau \rangle / \tau \rangl
            [f3b72e0c] DiffEqDevTools v2.27.2
            [7f56f5a3] LSODA v0.7.0
```

[9a3f8284] Random

[c030b06c] ODE v2.13.0

[91a5bcdd] Plots v1.13.2

[c3572dad] Sundials v4.4.3

[54ca160b] ODEInterface v0.5.0

[09606e27] ODEInterfaceDiffEq v3.10.0 [1dea7af3] OrdinaryDiffEq v5.53.0

[65888b18] ParameterizedFunctions v5.10.0

[31c91b34] SciMLBenchmarks v0.1.0 `../..`

```
And the full manifest:
                       Status \( \tau \rangle / \tau \rangl
         [c3fe647b] AbstractAlgebra v0.16.0
         [1520ce14] AbstractTrees v0.3.4
        [79e6a3ab] Adapt v3.3.0
         [ec485272] ArnoldiMethod v0.1.0
         [4fba245c] ArrayInterface v3.1.10
         [9e28174c] BinDeps v1.0.2
        [fa961155] CEnum v0.4.1
         [d360d2e6] ChainRulesCore v0.9.41
         [b630d9fa] CheapThreads v0.2.3
         [35d6a980] ColorSchemes v3.12.1
         [3da002f7] ColorTypes v0.11.0
         [5ae59095] Colors v0.12.8
         [861a8166] Combinatorics v1.0.2
         [38540f10] CommonSolve v0.2.0
         [bbf7d656] CommonSubexpressions v0.3.0
         [34da2185] Compat v3.27.0
         [8f4d0f93] Conda v1.5.2
         [187b0558] ConstructionBase v1.1.0
         [d38c429a] Contour v0.5.7
         [9a962f9c] DataAPI v1.6.0
```

```
[864edb3b] DataStructures v0.18.9
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[e2d170a0] DataValueInterfaces v1.0.0

[2b5f629d] DiffEqBase v6.60.1

[f3b72e0c] DiffEqDevTools v2.27.2

[c894b116] DiffEqJump v6.14.1

[77a26b50] DiffEqNoiseProcess v5.7.1

[163ba53b] DiffResults v1.0.3

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[b4f34e82] Distances v0.10.3

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[c87230d0] FFMPEG v0.4.0

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[6a86dc24] FiniteDiff v2.8.0

[53c48c17] FixedPointNumbers v0.8.4

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[f6369f11] ForwardDiff v0.10.18

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[42fd0dbc] IterativeSolvers v0.9.0

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[442fdcdd] Measures v0.3.1
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[e1d29d7a] Missings v1.0.0

[78c3b35d] Mocking v0.7.1

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[ffc61752] Mustache v1.0.10

[d8a4904e] MutableArithmetics v0.2.18

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[2774e3e8] NLsolve v4.5.1

[77ba4419] NaNMath v0.3.5

[8913a72c] NonlinearSolve v0.3.8

[c030b06c] ODE v2.13.0

[54ca160b] ODEInterface v0.5.0

[09606e27] ODEInterfaceDiffEq v3.10.0

[6fe1bfb0] OffsetArrays v1.7.0

[429524aa] Optim v1.3.0

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[Obca4576] SciMLBase v1.13.0

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[5c2747f8] URIs v1.3.0

[3a884ed6] UnPack v1.0.2

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[3d5dd08c] VectorizationBase v0.19.34

[81def892] VersionParsing v1.2.0

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[2e619515] Expat\_jll v2.2.7+6

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[559328eb] FriBidi\_jll v1.0.5+6

[0656b61e] GLFW jll v3.3.4+0

[d2c73de3] GR\_jll v0.57.2+0

[78b55507] Gettext\_jll v0.20.1+7

[f8c6e375] Git jll v2.31.0+0

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[c1c5ebd0] LAME jll v3.100.0+3

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[dd192d2f] LibVPX_jll v1.9.0+1
[e9f186c6] Libffi jll v3.2.1+4
[d4300ac3] Libgcrypt jll v1.8.5+4
[7e76a0d4] Libglvnd_jll v1.3.0+3
[7add5ba3] Libgpg error jll v1.36.0+3
[94ce4f54] Libiconv jll v1.16.0+7
[4b2f31a3] Libmount jll v2.34.0+3
[89763e89] Libtiff_jll v4.1.0+2
[38a345b3] Libuuid_jll v2.34.0+7
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[e7412a2a] Ogg_jll v1.3.4+2
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[935fb764] Xorg libXcursor jll v1.2.0+4
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[14d82f49] Xorg_libpthread_stubs_jll v0.1.0+3
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[35661453] Xorg_xkbcomp_jll v1.4.2+4
[33bec58e] Xorg xkeyboard config jll v2.27.0+4
[c5fb5394] Xorg xtrans jll v1.4.0+3
[8f1865be] ZeroMQ_jll v4.3.2+6
[3161d3a3] Zstd jll v1.4.8+0
[0ac62f75] libass jll v0.14.0+4
```

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[f638f0a6] libfdk aac jll v0.1.6+4
```

[b53b4c65] libpng jll v1.6.37+6

[a9144af2] libsodium\_jll v1.0.20+0

[f27f6e37] libvorbis\_jll v1.3.6+6

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[dfaa095f] x265\_jll v3.0.0+3

[d8fb68d0] xkbcommon jll v0.9.1+5

[Odad84c5] ArgTools

[56f22d72] Artifacts

[2a0f44e3] Base64

[ade2ca70] Dates

[8bb1440f] DelimitedFiles

[8ba89e20] Distributed

[f43a241f] Downloads

[7b1f6079] FileWatching

[9fa8497b] Future

[b77e0a4c] InteractiveUtils

[b27032c2] LibCURL

[76f85450] LibGit2

[8f399da3] Libdl

[37e2e46d] LinearAlgebra

[56ddb016] Logging

[d6f4376e] Markdown

[a63ad114] Mmap

[ca575930] NetworkOptions

[44cfe95a] Pkg

[de0858da] Printf

[3fa0cd96] REPL

[9a3f8284] Random

[ea8e919c] SHA

[9e88b42a] Serialization

[1a1011a3] SharedArrays

[6462fe0b] Sockets

[2f01184e] SparseArrays

[10745b16] Statistics

[4607b0f0] SuiteSparse

[fa267f1f] TOML

[a4e569a6] Tar

[8dfed614] Test

[cf7118a7] UUIDs

[4ec0a83e] Unicode

[e66e0078] CompilerSupportLibraries jll

[deac9b47] LibCURL\_jll

[29816b5a] LibSSH2\_jll

[c8ffd9c3] MbedTLS jll

[14a3606d] MozillaCACerts\_jll

[4536629a] OpenBLAS\_jll

[efcefdf7] PCRE2 jll

[bea87d4a] SuiteSparse jll

[83775a58] Zlib\_jll [8e850ede] nghttp2\_jll [3f19e933] p7zip\_jll