

SOLVING HIGHER-ORDER ODES IN DRASIL

SOLVING HIGHER-ORDER ODES IN DRASIL

BY

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Lay Abstract

A lay abstract of not more 150 words must be included explaining the key goals and contributions of the thesis in lay terms that is accessible to the general public.

Abstract

Abstract here (no more than 300 words)

Your Dedication
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Acknowledgements

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Notation, Definitions, and Abbreviations

Notation

\mathbb{R}	any real number in $(-\infty, \infty)$.
\mathbb{R}^n	a sequence that contains real numbers, n depends on number of inputs values.
\mathbb{R}^i	a finite sequence that contains real numbers, i depends on the start time, end time, and time step.
\mathbb{R}^j	a infinite sequence that contains real numbers, j is a natural number.
$\mathbb{R} \rightarrow \mathbb{R}^k$	a function takes an independent variable and outputs a sequence of dependent variables.

Definitions

Drasil Framework	references the whole Drasil Project .
Drasil Code Generator	compile captured knowledge to code.
Drasil Printer	displays captured knowledge in SRS.

Abbreviations

ACM	Apache Commons Maths
BDF	Differentiation Formula Method
BVP	Boundary Value Problem
DbIPendulum	Double pendulum
GOOL	Generic Object-Oriented Language
IVP	Initial Value Problem
NoPCM	Solar water heating system without PCM
ODE	Ordinary differential equation
PDController	Proportional derivative controller
RK	Runge-Kutta
SCS	Scientific computing software
SglPendulum	Single Pendulum

SRS

Software requirements specification

Declaration of Academic Achievement

The student will declare his/her research contribution and, as appropriate, those of colleagues or other contributors to the contents of the thesis.

Chapter 0

Software Automation

From the Industrial Revolution (1760-1840) to the mass production of automobiles that we have today, human beings never lack innovation to improve the process. In the Industrial Revolution, we start to use machines to replace human labour. Today, we have been building assembly lines and robots in the automobile industry to reach a scale of massive production. Hardware automation has been relatively successful in the past one hundred years, and they have been producing mass products for people at a relatively low cost. With the success story of automating hardware, could software be the next one? Nowadays, the software is used every day in our daily life. Most software still requires a human being to write them. Programmers usually write software in a specific language and produce other byproducts during development time. Whether in an enterprise or research institution, manually creating software is prone to errors and is not as efficient as a code generator. In the long term, a stable code generator usually beats programmers in performance. They will eventually bring the cost down because of the labour cost reduction. Perhaps this is why human beings consistently seek to automate work. History demonstrates that we successfully

automate manual processes in hardware. With fairly well-understood knowledge of software, creating a comprehensive system to produce software is not impossible. Can you imagine that programmers no longer programming in the future world? In the future world, code generators will generate software. There will be a role called “code alchemist” who is responsible to write the recipe for the code generator. The recipe will indicate what kind of software people want. In other words, the recipe is also a software requirement document that the code generator can understand. The recipe can exist in the form of a high-end programming language. Once the code generator receives the recipe, it will automatically produce software artifacts. The code generator exists in the form of a compiler. The described above is revolutionary if there is such a code generator, and the Drasil framework could be it.

Chapter 1

Introduction

Drasil is a framework that generates software, including code, documentation, software requirement specification, user manual, axillary files, and so on. We call those artifacts “software artifacts”. By now, the Drasil framework targets generating software to overcome scientific problems and we develop Drasil in Haskell environment. Recently, the Drasil team has been interested in expanding its knowledge to solve a higher-order ordinary differential equation (ODE). It would be difficult to directly add ODE knowledge into the Drasil framework because this requires Drasil to have codified knowledge for ODE, which Drasil currently doesn’t have. Thus, we believe a compromised way to solve a higher-order ODE is to generate a program that solve the ODE numerically via ODE external libraries interfaces. There are three main reasons why we want to do that.

1. Scientists and researchers frequently use ODE as a research model in scientific problems, and this model describes the nature phenomenons. Building a research model in software is relatively common, and the software that the Drasil framework

generates can solve scientific problems. Thus, expanding the Drasil framework’s potential to solve all ODE would solve many scientific problems. Currently, the Drasil can only solve first-order ODEs.

2. Many external libraries are hard to write and embody much knowledge, so the Drasil team wants to re-use them instead of reproducing them. Among many external libraries, libraries that solve ODEs are probably the most important ones.

3. Another reason is that the Drasil team is interested in how the Drasil framework interacts with external libraries. Once the team understands how to interact between the Drasil framework and external libraries, they will start to add more external libraries. In this way, it would unlock the potential to allow the Drasil framework to solve more scientific problems than before.

However, the Drasil framework neither captures ODE knowledge nor solves higher-order ordinary differential equations. The previous researcher researched to solve a first-order ODE, but it only covers a small area of the knowledge of ordinary differential equations. Adding higher-order linear ODEs into the Drasil framework will expand the area where it has never reached before. Therefore, my research will incorporate higher-order linear ODEs in a complex knowledge-based and generative environment that can link to externally provided libraries.

To solve a higher-order linear ODE, we have to represent ODEs in the Drasil database. On the one hand, users can input an ODE as naturally as writing an ODE in mathematical expressions, such as the example 2.2.2. On the other hand, they can display the ODE in the style of conventional mathematical expressions. The data representation will preserve the relationship between each element in the equation. Then, we will analyze the commonality and variability of selected four

external libraries. This analysis will lead us to know how external libraries solve ODEs, what their capabilities are, what options they have, and what interfaces look like. Then, we need to bridge the gap between the Drasil ODE data representation and external libraries. The Drasil ODE data representation can not directly communicate with external libraries. Each library has its standard in terms of solving ODEs. The existing gap requires a transformation from the Drasil ODE data representation to a generic data form before solving ODE in each programming language. Finally, users can run software artifacts to get the numerical solution of the ODE.

Before conducting my research, the Drasil framework can solve explicit equations and numerically solve a first-order ODE. After my research, the Drasil framework will have full capability to solve a higher-order linear ODE numerically. Cases study of NoPCM and PDController will utilize a newly created model to generate programs to solve a higher-order linear ODE in four different programming languages. In addition, we will explore the possibility of solving a system of ODE numerically. We will introduce a new case study, Double Pendulum, which contains an example that solves a system of higher-order non-linear ODE.

Chapter 2 will cover how to represent the data of linear ODE in Drasil. Then, in Chapter 3, we will analyze external libraries. In Chapter 4, we will explore how to connect the Drasil ODE data representation with external libraries.

Chapter 2

ODE Data Representation

In the Drasil framework, there is a single data structure containing all the information for all products, and we call it **System Information**. The giant **System Information** collects a multitude of pieces of information; whenever we need it, we extract the information from the **System Information**. We store the ODE information in **System Information**.

A ODE could exist in various forms and some forms were designed for specific purposes. For example, we can transform a higher-order ODE to its equivalent system of first-order ODE. Then, we can solve the system of ODE numerically. In previous research, we stored the ODE information in a data structure that cannot be re-used for other purposes. We have to re-write the ODE in a specific form to satisfy a new goal each time. It starts propagating duplication and we easily lose traceability. Therefore, the Drasil team is exploring new ways to store ODEs in a new data structure, and the new structure would allow ODEs to be isomorphic, which means we can map one ODE form to others.

By capturing the essential information of ODEs, we can flexibly transform it into other forms that might similarly appear. On one hand, the transformation might

result in losing information. For example, we can display ODE in a textual form in SRS (software requirements specification). Once we completed transformation for displaying purpose, the textual form ODE has less information than the original ODE. On the other hand, we made transformation for a specific purpose, such as generating ODE in code. Furthermore, capturing ODEs information in a flexible data structure only requires Drasil users write ODEs once.

In this chapter, we will first introduce how we re-write ODE for a different purpose. Then, we will introduce a new data structure for storing ODE information. We will talk about details on how the new data structure captures ODE information, how to use the new data structure, and how the new data structure interacts with Drasil Printer.

2.1 Explicit Equation

Before we conduct this research, the Drasil framework can generate software that provides numerical solutions for a first-order ODE by explicitly rewriting the ODE equation. We re-write the original ODE in a form which the Drasil Code Generator can utilize. The Drasil Code Generator retrieve ODE information from the new ODE equation, and generate a program that can produce numerical solutions. Here is the example how we solve the [NoPCM case study](#). The Equation 2.1.1 was defined in `Instance Model`. The model describes the energy balance of water, and we can find the temperature of the water base on it.

$$T'_w(t) + \frac{T_w(t)}{\tau_w} = \frac{T_c}{\tau_w} \quad (2.1.1)$$

The $T_w(t)$ is a function of the independent variable, in this case time. The T_w is the temperature of water ($^{\circ}\text{C}$). The $T'_w(t)$ is the first derivative of the function $T_w(t)$ respect time. The T_c is the temperature of the heating coil ($^{\circ}\text{C}$), and the τ_w is the ODE parameter for water related to decay time (s). Isolating for $T'_w(t)$, we obtain the following Equation 2.1.2.

$$T'_w(t) = \frac{T_c - T_w(t)}{\tau_w} \quad (2.1.2)$$

```

1  -- Pseudocode
2  T_w'(t) = reciprocal τ_w * (T_c - T_w(t))

```

Code 2.1: NoPCM equation for SRS

Based on Equation 2.1.2, we can write it into a text-based form. A form that text be literarily written down. It does not contain rich data. Code 2.1 shows how to textually encode Equation 2.1.2 in Drasil. We can use the information of Code 2.1 for displaying purpose, such as displaying ODE equation in SRS, because we wrote them down literarily. However, we cannot reuse it for other purpose such as creating a program which solve the ODE numerically. Therefore, we re-write the Code 2.1 to other form for solving purpose. Brooks's thesis (2) documented how the Drasil framework solves Equation 2.1.2 with manually created [ODEInfo](#). The `ODEInfo` is a **data type** that extract useful information from the original ODE (Equation 2.1.2). Drasil Code Generator can utilize `ODEInfo` to generate a program that solve the original ODE numerically. Code 2.2 shows how to rewriting the original ODE for solving purpose. We can not directly transform Code 2.1 to Code 2.2, there is a gap

```

1  -- Pseudocode
2  reciprocal  $\tau_w * (T_c - T_w[0])$ 

```

Code 2.2: NoPCM equation for the Drasil Code Generator

between two ODE expressions.

Despite the gap between Code 2.1 and Code 2.2, we can manually close it by rewriting the ODE. Rewriting the ODE in other form produce duplication because both Code 2.1 and Code 2.2 describe the same ODE. The Code 2.1 lacks the necessary structure to allow transformation. Therefore, the Drasil team decided to make an new data structure to store the ODE information, so the ODE information can be reused for different purposes.

2.2 Matrix Form Structure

In general, an equation contains a left-hand expression, a right-hand expression, and an equal sign. The left-hand and right-hand expressions connect by an equal sign. A linear ODE also has its left-hand and right-hand sides. Each side has its unique shape. We can write a linear ODE in the shape of

$$\mathbf{A}\mathbf{x} = \mathbf{b} \quad (2.2.1)$$

On the left-hand side, \mathbf{A} is an $m \times n$ matrix, and \mathbf{x} is an n -vector. On the right-hand side, \mathbf{b} is an m -vector. The \mathbf{A} is commonly known as the coefficient matrix, \mathbf{x} is the unknown vector, and \mathbf{b} is the constant vector. The equation 2.2.1 can represent

not only a single linear ODE, but also represent a linear system of ODE. A linear system of ODE is a finite set of linear differential equations. In this research, we only have case studies for single ODEs, and all examples will demonstrate on single ODEs. The new data structure we proposed is capable to store information for a system of ODE, but its related functions only support for case studies that has single ODEs. Here is an ODE example from [PDContoller case study](#).

$$y''(t) + (1 + K_d) \cdot y'(t) + (20 + K_p) \cdot y(t) = r_t \cdot K_p \quad (2.2.2)$$

In Example 2.2.2, there is only one dependent variable y . The dependent variable y is depend on independent variable t , in this case time. We use $y(t)$ to represent a function of time. The $y'(t)$ is the first derivative of $y(t)$. The $y''(t)$ is the second derivative of $y(t)$. The y is the process variable, and the $y'(t)$ is the rate of change of $y(t)$. The $y''(t)$ is the rate of change of the rate of change of $y(t)$. The K_d , K_p , and r_t are constant variables. The K_d is Derivative Gain, K_p is Proportional Gain, and r_t is Set-Point. We can write this equation in a matrix form as follows.

$$\begin{bmatrix} 1, & 1 + K_d, & 20 + K_p \end{bmatrix} \cdot \begin{bmatrix} y''(t) \\ y'(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} r_t \cdot K_p \end{bmatrix} \quad (2.2.3)$$

The relationship between the matrix form 2.2.1 and the example 2.2.3 is not hard to find. Firstly, the coefficient matrix \mathbf{A} is a 1×3 matrix that consists of 1, $1 + K_d$, and $20 + K_p$. Secondly, the unknown vector \mathbf{x} is a 3×1 vector with y'' , y' , and y .

Last, the constant vector \mathbf{b} is a 1×1 vector with $r_t \cdot K_p$. The matrix form 2.2.1 very well captures all the knowledge we need to present an ODE. But, how a matrix form looks like in a n th-order linear ODE? Based on Paul's Online Notes (1), we can write all linear ODEs in the shape of

$$a_n(t) \cdot y^n(t) + a_{n-1}(t) \cdot y^{n-1}(t) + \cdots + a_1(t) \cdot y'(t) + a_0(t) \cdot y(t) = h(t) \quad (2.2.4)$$

The coefficient $a_0(t), \dots, a_n(t)$ and $g(t)$ can be constant or non-constant functions, in our case they are constant functions. We also can write Equation 2.2.4 in a matrix form.

$$\begin{bmatrix} a_n(t), & a_{n-1}, \dots, & a_0(t) \end{bmatrix} \cdot \begin{bmatrix} y^n(t) \\ y^{n-1}(t) \\ \dots \\ y(t) \end{bmatrix} = \begin{bmatrix} h(t) \end{bmatrix} \quad (2.2.5)$$

This is the methodology used for linear ODEs, and it contains all necessary information for understanding the linear ODE. Therefore, we create a data structure which contain the matrix information of the ODE. It is an advanced structural ODE information `data type`, called `DifferentialModel` to capture knowledge of linear ODEs.

The `DifferentialModel` is the type, it takes one value. The `SystemOfLinearODEs` is a value with a record that is used to describe a structural content of system of linear ODEs with six necessary fields. Here is the representing code for `DifferentialModel`.

```

1 data DifferentialModel = SystemOfLinearODEs {
2   _indepVar :: UnitalChunk,
3   _depVar  :: ConstrConcept,
4   _coefficients :: [[Expr]],
5   _unknowns :: [Unknown],
6   _dmConstants :: [Expr],
7   _dmconc :: ConceptChunk
8 }

```

Previous to this research, `UnitalChunk`, `ConstrConcept`, `Expr`, and `ConceptChunk` already existed in Drasil. We created an `Unknown` type for this experiment. Their semantics will show up in Table 2.1

Type	Semantics
<code>UnitalChunk</code>	concepts with quantities that must have a unit definition.
<code>ConstrConcept</code>	conceptual symbolic quantities with Constraints and maybe a reasonable value.
<code>Expr</code>	a type encode mathematical expression.
<code>ConceptChunk</code>	a concept that contains an idea, a definition, and an associated domain of knowledge
<code>Unknown</code>	synonym of Integer

Table 2.1: Type use in DifferentialModel

The `_indepVar` represents the independent variable, and it is often time. The `_depVar` represents the dependent variable. Combining `_depVar` and `_indepVar`, it represents a function produce dependent variables over time. The `_coefficients` is a list of lists `Expr`, and it represents the coefficient matrix **A**. The `_unknowns` is a list of `Unknown`, and `Unknown` is synonym of integers. The `_unknowns` represent a

list of numbers of derivatives of the function. Combining `_depVar`, `_indepVar` and `_unknowns`, they can represent the unknown vector \mathbf{x} . The `_dmConstants` is a list of `Expr`, and it represents the constant vector \mathbf{b} . Last, the `_dmconc` contains metadata of this model. To represent example 2.2.2 in `DifferentialModel`, `_indepVar` is time, `_depVar` is y , `_coefficients` is the 1×3 matrix, `_unknowns` is the 3×1 vector, `_dmConstants` is the 1×1 vector, and `_dmconc` is `ConceptChunk` that describes what this model is. Code 2.3 shows the internal data representation of the example 2.2.2 in `DifferentialModel`.

```
1 _indepVar = time
2 _depVar = y
3 _coefficients = [[1, 1 + K_d, 20 + K_p]]
4 _unknowns = [2, 1, 0]
5 _dmConstants = [r_t * K_p]
6 _dmconc = ... -- Drasil definition for chuck concept
```

Code 2.3: Internal Data Representation for Example 2.2.2

Currently, the `DifferentialModel` only captures the knowledge of linear ODEs with one dependent variable, and it is a special case of the family of linear ODEs. Studying this special case will help the Drasil team better understand how to capture the knowledge of all ODEs and eventually lead to solving a system of linear ODE with multiple dependent variables. On top of that, there is one assumption: the `_coefficients` can only be functions of independent variable `_indepVar`, often time. In other word, the `_coefficients` does not depend on the dependent variable `_depVar`.

2.3 Input Language

There are many reasons why we want to provide an input language for users to input ODE equations. One major reason is that it could be over complicated for users to input a single ODE in a matrix form. While inputting a single ODE, one obvious way is directly passing value to each record via constructors of `DifferentialModel`. The Code 2.3 shows how to encode Example 2.2.2 in the `DifferentialModel`. However, it would be not so elegant to set a single ODE in the example, because users have to extract the coefficient matrix \mathbf{A} , unknown vector \mathbf{x} and constant vector \mathbf{b} from the original equation manually. Once the coefficient matrix, unknown vector and constant vector is ready, we can set value into `_depVar`, `_coefficients`, `_unknowns`, and `_dmConstants` accordingly. This process is ideal when the ODE is a system of ODE, and it would be over-complicated for user to do extraction for a single ODE. Therefore, we decided create a helper function to ease this issue. On top of that, the Drasil printer will print a single ODE in SRS with a more familiar “one line equation” form. Another advantage of having an helper function to input an ODE is that it can reduce human error and make sure the equation is well-formed. We call this helper function input language, and what will this input language looks like?

The input language is inspired by how a linear n th-order ODE looks like. Based on Paul’s Online Notes (1), we can write all linear ODEs in the shape of Equation 2.2.4. On the left-hand side of Equation 2.2.4, the expression is a collection of terms. Each term consists of a coefficient function and a derivative of the function $y(t)$. With ideas of term, coefficient, and derivative, we create new data types to mimic the mathematical expression of a linear ODE. The following is the detail of the code for new data types and operators.


```

1  type Unknown = Integer
2  data Term = T{
3      _coeff :: Expr,
4      _unk  :: Unknown
5  }
6  type LHS = [Term]
7
8  ($^^) :: ConstrConcept -> Integer -> Unknown
9  ($^^) _ unk' = unk'
10
11 ($*) :: Expr -> Unknown -> Term
12 ($*) = T
13
14 ($+) :: [Term] -> Term -> LHS
15 ($+) xs x  = xs ++ [x]

```

For new types, the LHS, the short name for the left-hand side, is a list of `Term`. This corresponds to the left hand side is a collection of terms. Each `Term` has an `Expr` and `Unknown`. This corresponds to a term consists of a coefficient and a derivative of the function. Although `_unk` is an integer, combining `_unk`, `_depVar` and `_indepVar` we can get the derivative of the function. For new operators, they are inspired by the linear equation 2.2.4. The `$^^` operator take a variable and a integer, and it represents the derivative of the function. For instance, in example 2.2.2, we can write $y(t)^2$ to represent $y''(t)$. One thing we want to notice here is that we store

$y(t)$ in `_depVar` and `_indepVar`. The operator `$^` will ignore the first parameter, and store the second parameter in `_unknowns`. The reason to positioning a dummy variable before `$^` is because this will maintain the whole input structure as close as a linear ODE. The `$*` operator creates a term by combining a coefficient matrix and a derivative function. For instance, in example 2.2.2, we can write $(1 + K_d) \cdot y'(t)$ to represent $(1 + K_d) \cdot y'(t)$. Last, the `$+` operator will append all terms into a list. Let's write pseudo code (Code 2.4) for the example matrix form 2.2.2 in the newly introduced input language. The full detail of the input language for the `PDController` example will show up in A.1.

```

1  -- in Example 2.2.2: y_t'' + (1 + K_d)y_t' + (20 + K_p)y_t = r_t K_p
2  -- left hand side = y_t'' + (1 + K_d)y_t' + (20 + K_p)y_t
3  -- right hand side = r_t K_p
4
5  lhs = [1 $* (y $^ 2)]
6        $+ (1 + K_d) $* (y $^ 1)
7        $+ (20 + K_p) $* (y $^ 0)
8  rhs = r_t * K_p

```

Code 2.4: Input language for the example 2.2.2

2.4 Two Constructors

There are many ways to create the `DifferentialModel`. One most obvious way is to set each field directly by passing values in the constructor and `makeASystemDE` constructor serve as this role. We also designed another constructor, `makeASingleDE`, for users who want to use input language to create a `DifferentialModel`.

For `makeASystemDE` constructor, a user can set the coefficient matrix, unknown

vector, and constant vector by explicitly giving `[[Expr]]`, `[Unknown]`, and `[Expr]`. There will be several guards to check whether inputs are well-formed.

1. The coefficient matrix and constant vector dimension need to match. The `_coefficients` is an $m \times n$ matrix, and `_dmConstants` is an m vector. This guard makes sure they have the same m dimension. If the dimensions do not match, Drasil framework will throw an error: “Length of coefficients matrix should equal to the length of the constant vector”. It means `_coefficients` and `_dmConstants` has different m dimension and violating mathematical rules.

2. The dimension of each row in the coefficient matrix and unknown vector need to match. The `_coefficients` use a list of lists to represent an $m \times n$ matrix. It means each list in `_coefficients` will have the same length n , and `_unknowns` is an n -vector. Therefore, the length of each row in the `_coefficients` should equal the length of `_unknowns`. If an error says, “The length of each row vector in coefficients need to equal to the length of unknowns vector.”, it means `_coefficients` and `_unknowns` violate mathematical rules.

3. The order of the unknown vector needs to be descending due to design decisions. We have no control over what users will give to us, and there are infinite ways to represent a linear equation in the matrix form 2.2.1. We strictly ask users to input the unknown vector descending, so we can maintain the shape of a normal form of linear ODE 2.2.4. This design decision will simplify the implementation for solving a linear ODE numerically in Chapter 3. If an error says, “The order of giving unknowns needs to be descending.”, it means the order of unknown vector is not descending.

Code 2.5 is pseudocode shows how to directly set the example 2.2.2’s coefficient matrix, unknown vector, and constant vector. This example is made for [PDContoller](#)

case study.

```

1  imPDRC :: DifferentialModel
2  imPDRC = makeASystemDE
3      time
4      opProcessVariable
5      coeffs = [[1, 1 + K_d, 20 + K_p]]
6      unknowns = [2, 1, 0]
7      constants = [r_t * K_p]
8      "imPDRC"
9      (nounPhraseSP
10     ↪ "Computation of the Process Variable as a function of time")
    EmptyS

```

Code 2.5: Explicitly set values for the example 2.2.2 in DifferentialModel

The second constructor is called `makeASingleDE`. This constructor uses the input language to simplify the input of a single ODE. In `makeASingleDE`, we create the coefficient matrix, unknown vector, and constant vector based on restricted inputs. Contrasting to the `makeASystemDE`, users have to input ODE by using input language we designed. In the backend, the `DifferentialModel` will extract useful information from the input ODE, and generate the coefficient matrix and unknown vector. The constructor first creates a descending unknown vector base on the highest number of its derivatives. To take the code 2.4 as an example, the highest order of its derivative on the left-hand side (`lhs`) is 2, so we will generate the unknown vector `[2, 1, 0]`. Then, based on generated unknown vector, we will search the correspond coefficient from the input ODE, and form a matrix. The main advantage of this design decision is that we rely on the input language to provide the ODE in a correct format. While we allowing users directly set values for `DifferentialModel`, we have no guarantee the format of input is correct. With help from the input language, users can check syntax

errors. The pseudocode 2.4 shows how to use the input language to set Example 2.2.2 in a matrix form. The full detail of how to use the input language set the coefficient matrix, unknown vector, and constant vector for the `PDController` example will show up in the Appendix A.1.

In Code 2.6, the `findHighestOrder` find the highest order n in a list of `Term`. Then, in `createAllUnknowns`, we create a list `Unknown` $[n, n - 1, \dots, 0]$ in descending order. This list is the `_unknowns` in `DifferentialModel`.

```

1  -- | Find the highest order in left hand side
2  findHighestOrder :: LHS -> Term
3  findHighestOrder = foldr1 (\x y -> if x ^. unk >= y ^. unk then x
   ↪ else y)
4
5  -- | Create all possible unknowns based on the highest order.
6  -- | The order of the result list is from the highest degree to
   ↪ zero degree.
7  createAllUnknowns :: Unknown -> ConstrConcept -> [Unknown]
8  createAllUnknowns highestUnk depv
9    | highestUnk == 0 = [highestUnk]
10   | otherwise = highestUnk : createAllUnknowns (highestUnk - 1)
   ↪ depv

```

Code 2.6: Emulate Unknown

Code 2.7 demonstrate how to create `_coefficients` for `DifferentialModel`. We loop through the list of `[Unknown]`. Based on the each individual `Unknown`, we can find its correspond `Term` in a list of `Term`. We collect its `Expr`. If we did not find a matched `Term`, we will use 0 as the `Expr`.

```

1  -- | Create Coefficients base on all possible unknowns
2  -- | The order of the result list is from the highest degree to
   ↳ zero degree.
3  createCoefficients :: LHS -> [Unknown] -> [Expr]
4  createCoefficients [] _ = error "Left hand side is an empty list"
5  createCoefficients _ [] = []
6  createCoefficients lhs (x:xs) = genCoefficient (findCoefficient x
   ↳ lhs) : createCoefficients lhs xs
7
8  -- | Get the coefficient, if it is Nothing, return zero
9  genCoefficient :: Maybe Term -> Expr
10 genCoefficient Nothing = exactDbl 0
11 genCoefficient (Just x) = x ^. coeff
12
13 -- | Find the term that match with the unknown
14 findCoefficient :: Unknown -> LHS -> Maybe Term
15 findCoefficient u = find(\x -> x ^. unk == u)

```

Code 2.7: Create a coefficient matrix

2.5 Display Matrix

After a `DifferentialModel` obtains ODE information, we want to display them in SRS. Previously, we mentioned the Drasil framework able to generate software artifacts, and SRS is a part of them. This section will discuss two ways to display ODEs in the SRS.

1. We can display ODEs in a matrix form. The matrix form 2.2.3 is the prototype of how the ODE will appear in a matrix form in the SRS. In the `DifferentialModel`, the `_coefficients` is a list of lists `Expr`, the unknown vector is a list of `Unknown`, and the constant vector is a list of `Expr`. It should be fairly straightforward for Drasil Printer to display them by printing each part sequentially. Figure 2.1a shows how to display a matrix of ODE in SRS.

Equation	$\begin{bmatrix} 1 & 1 + K_d & 20 + K_p \end{bmatrix} \cdot \begin{bmatrix} \frac{d^2 y_t}{dt^2} \\ \frac{dy_t}{dt} \\ y_t \end{bmatrix} = [r_t K_p]$
	(a) Displaying ODE in a matrix form
Equation	$\frac{d^2 y_t}{dt^2} + (1 + K_d) \frac{dy_t}{dt} + (20 + K_p) y_t = r_t K_p$
	(b) Displaying ODE in a linear equation

Figure 2.1: Options of Displaying an ODE

2. We also can display ODEs in a shape of a linear equation. Example 2.2.2 is the prototype of how the ODE will show up in the shape of a linear equation in the SRS. Displaying a single ODE in a linear equation is a special case. When there is only one single ODE, it would be over complicated to display it in a matrix form. We explicitly force Drasil Printer to display a single ODE in shape of a linear equation (Figure 2.1b). The example is just a demo shows Drasil Printer is capable to display an ODE in a matrix form (Figure 2.1a).

In the future, the Drasil team wants to explore more variability in representing ODEs. An ODE has various forms, and we want `DifferentialModel` to represent as many forms as possible. One topic highlighted in the discussion is showing an ODE in a canonical form. However, many mathematicians have different opinions on a canonical form, and the name of canonical form has been used differently, such as normal form or standard form. More research on this part would help us better understand the knowledge of ODE.

Chapter 3

External libraries

External libraries are from an outside source; they do not originate from the source project. Our current interest is for libraries that are used to support solving scientific problems. With the implementation of GOOL (Generic Object-Oriented Language), the Drasil framework can generate five different languages: Python, Java, C++, C#, and Swift. Among those five languages, four programming languages have ODE libraries for solving ODEs and we did not find a suitable library for Swift. In Python, the Scipy library ([11](#)) is a well-known scientific library for solving scientific problems, including support for solving ODEs. In Java, a library called Apache Commons Maths (ACM) ([5](#)) provides a supplementary library for solving mathematical and statistical problems not available in the Java programming language. ACM includes support to solve ODEs. Two less known libraries to solve ODEs are ODEINT Library ([7](#)) in C++ and the OSLO Library ([9](#)) in C#. There could be multiple external libraries to solve the ODE in one language, but we only find one external library for each selected library.

We believe it is beneficial to conduct a commonalty analysis for all four selected

libraries because the Drasil framework wants to generate a program family. A Program families (3) is a sets of programs whose common properties are so extensive that it is advantageous to study the common properties of the programs before analyzing individual members. In this case, we may want to instruct the Code Generator to create programs that solve ODEs in multiple algorithms or allow other output types to interact with other modules. Those programs vary in application demand and different algorithms, so we can take advantage of developing them as a family (4).

The four selected libraries have some commonalities and variabilities. Firstly, they all provide a numerical solution for a system of first-order ODEs. Each library can output a value of the dependent variable at a specific time, and we can collect those values in a time range. Secondly, they all provide different algorithms for solving ODEs numerically, and we will conduct a rough commonality analysis of available algorithms. A completed commonality analysis would be too time-consuming and out of the scope of our study. Lastly, Scipy and OSLO libraries have the potential to output an ODE in different types. This discovery will provide options for the Drasil framework to solve an ODE by generating a library rather than a standalone executable program.

This chapter will discuss topics related to the commonalities and variabilities of four libraries, including numerical solutions, algorithms options and outputting an ODE in different types.

3.1 Numerical Solutions

We use algorithms to make approximations for mathematical equations and create numerical solutions. All numerical solutions are approximations, and some numerical

solutions that utilize better algorithms can produce a better result than others. All selected libraries provide numerical solutions for a system of first-order ODE as an IVP (initial value problem). The IVP requires an initial condition that specifies the function's value at the start point, contrasting with BVP (boundary value problem). In a BVP, we apply boundary conditions instead of initial condition. In this research, we will solve each scientific problem as an IVP. Let's see how to solve a system of first-order ODE with an example.

The following example is derived from the Example 2.2.2. We transform the second-order ODE into a system of first-order ODE. We replaced $y(t)$ with $x_1(t)$, and $y'(t)$ with $x_2(t)$. The details on how to convert a higher-order linear ODE to a system of first-order ODE shows in Section 4.1. In here, we want to show an example on how we encode a system of first-order ODE in Drasil.

$$\begin{aligned}x_1'(t) &= x_2(t) \\x_2'(t) &= -(1 + K_d) \cdot x_2(t) - (20 + K_p) \cdot x_1(t) + r_t \cdot K_p\end{aligned}\tag{3.1.1}$$

In Example 3.1.1, there are two dependent variables: x_1 and x_2 . Both $x_1(t)$ and $x_2(t)$ are functions of the independent variable, in this case time. The x_1 is the process variable, and the x_2 is the rate of change of x_1 . The $x_1'(t)$ is the first derivative of the function $x_1(t)$ respect time, and the $x_2'(t)$ is the first derivative of the function $x_2(t)$ respect time. The K_d , K_p , and r_t are constant variables, and they remain the same meaning in Example 2.2.2 and example 3.1.1. We can encode the Example 3.1.1 in all four libraries.

In Python Scipy library, we can write the example as the following code:

```

1 def f(t, y_t):
2     return [y_t[1], -(1.0 + K_d) * y_t[1] + -(20.0 + K_p) * y_t[0]
           ↪ + r_t * K_p]

```

In this example, the `y_t` is a list of dependent variables. The index 0 of `y_t` is the dependent variable x_1 , and the index 1 of `y_t` is the dependent variable x_2 . The `y_t[1]` represent the first equation $x'_1(t) = x_2(t)$ in Example 3.1.1. The `-(1.0 + K_d) * y_t[1] + -(20.0 + K_p) * y_t[0] + r_t * K_p` represents the second equation, $x'_2(t) = -(1 + K_d) \cdot x_2(t) - (20 + K_p) \cdot x_1(t) + r_t \cdot K_p$, in Example 3.1.1.

In Java ACM library, we can write the example as the following code:

```

1 public void computeDeriv(double t, double[] y_t, double[] dy_t) {
2     dy_t[0] = y_t[1];
3     dy_t[1] = -(1.0 + K_d) * y_t[1] + -(20.0 + K_p) * y_t[0] + r_t
           ↪ * K_p;
4 }

```

In C++ ODEINT library, we can write the example as the following code:

```

1 void ODE::operator()(vector<double> y_t, vector<double> &dy_t,
   ↪ double t) {
2     dy_t.at(0) = y_t.at(1);
3     dy_t.at(1) = -(1.0 + K_d) * y_t.at(1) + -(20.0 + K_p) *
   ↪ y_t.at(0) + r_t * K_p;
4 }

```

In C# OSLO library, we can write the example as the following code:

```

1 Func<double, Vector, Vector> f = (t, y_t_vec) => {
2     return new Vector(y_t_vec[1], -(1.0 + K_d) * y_t_vec[1] +
   ↪ -(20.0 + K_p) * y_t_vec[0] + r_t * K_p);
3 };

```

Once we capture the information of the system of ODE, we have to give an initial condition for solving an ODE as an IVP. To solve the Example 3.1.1, we must provide the initial value for both x_1 and x_2 . Overall, an ODE is a simulation, and it simulates a function of time. Before we start the simulation, other configurations need to be specified, including the start time, end time, and time step between each iteration. We can also provide values for each library's absolute and relative tolerance. Those two tolerances control the accuracy of the solution. As we mentioned before, all numerical solutions are approximations. High tolerances produces less accurate solutions, and smaller tolerances produce more accurate solutions. Lastly, we have to collect the numerical output for each iteration. The full details on how each library solves the Example 3.1.1 are shown in Appendix A.2, Code 3.1, and Code ??.

3.2 Algorithm Options

We can solve an ODE with many algorithms. The four selected libraries each provide many algorithms. We roughly classify available algorithms into four categories based on the type of algorithm they use. They are a family of Adams methods, a family of backward differentiation formula methods (BDF), a family of Runge-Kutta (RK) methods, and a “catch all” category of other methods. The commonality analysis we provide on available algorithms is a starting point. It is an incomplete approximation. Getting a complete commonality analysis will require help from domain experts in ODEs. Although the commonality is incomplete, the team still benefits from the current analysis. Not only can a future student quickly access information on which algorithm is available in each language, but also the analysis reminds us that we can increase the consistency of artifacts by providing one-to-one mapping for each algorithm in the four libraries. For example, if a user explicitly chooses a family of Adams methods as the targeted algorithm, all available libraries should use a family of Adams methods to solve the ODE. Unfortunately, not all libraries provide a family of Adams methods. Table 3.1 shows the availability of a family of algorithms in each library. The full details of each library’s algorithm availability are shown in Appendix A.3.

3.3 Output an ODE

In the Drasil framework, we can generate modularized software. This modularized software will contain a controller module, an input module, a calculation module, and an output module. The controller module contains the main function, the start of

<div>Library Algorithm</div>	Scipy-Python	ACM-Java	ODEINT-C++	OSLO-C#
Family of Adams	<ul style="list-style-type: none"> • Implicit Adams 	<ul style="list-style-type: none"> • Adams Bashforth • Adams Moulton 	<ul style="list-style-type: none"> • Adams Bashforth Moulton 	
Family of BDF	<ul style="list-style-type: none"> • BDF 			<ul style="list-style-type: none"> • Gear's BDF
Family of RK	<ul style="list-style-type: none"> • Dormand Prince (4)5 • Dormand Prince 8(5,3) 	<ul style="list-style-type: none"> • Explicit Euler • 2ed order • 4th order • Gill fourth order • 3/8 fourth order • Luther sixth order • Higham and Hall 5(4) • Dormand Prince 5(4) • Dormand Prince 8(5,3) 	<ul style="list-style-type: none"> • Explicit Euler • Implicit Euler • Symplectic Euler • 4th order • Dormand Prince 5 • Fehlberg 78 • Controlled Error Stepper • Dense Output Stepper • Rosenbrock 4 • Symplectic RKN McLachlan 6 	<ul style="list-style-type: none"> • Dormand Prince RK547M
Others		<ul style="list-style-type: none"> • Gragg Bulirsch Stoer 	<ul style="list-style-type: none"> • Gragg Bulirsch Stoer 	

Table 3.1: Algorithms support in external libraries

the software. The input module handles all input parameters and constraints. We manually create a txt file that contains all input information. The input module will read this file and convert the information to its environment. The calculation module contains all the logic for solving the scientific problem. For example, in Double Pendulum, the calculation module contains all functions of calculating the numerical solution. Lastly, the output module will output the solution. In all ODE case studies, the output module will write the return of the calculation module as a string in a txt file.

With each module interacting with others, we would like to study the output of the calculation module in ODE case studies. Currently, the calculation module will output a finite sequence of real numbers, \mathbb{R}^i . The i is a natural number which depends on the start time, end time, and time step. We have the following specification for the calculation module:

Module Name	Input	Output
Calculations	\mathbb{R}^n	\mathbb{R}^i

Table 3.2: Specification for Calculations Module Return a Finite Sequence

The n is the length of the sequence. The \mathbb{R}^n represents input values for calculating the ODE. In our study case, after running the generated program, it will create a file containing the numerical solution of the ODE from the start time to the end time. The numerical solution is written as a stream of real numbers in a txt file. A finite sequence of real numbers only captures a partial solution, and we ideally want to capture a complete solution. Therefore, we would like to explore options to output a different type for the calculation module.

Most selected external libraries only provide numerical solutions in the form of

a finite sequence of real numbers, \mathbb{R}^i . The C# OSLO library not only supports outputting a finite sequence of real numbers but also an infinite sequence of real numbers. In C# OSLO library, we can get an infinite numerical solution that contains all possible values of the dependent variable over time (\mathbb{R}^j). The j is the length of the sequence, and it is a natural number. The function `Ode.RK547M` returns an endless enumerable sequence of solution points. If we are interested in a partial solution (\mathbb{R}^i), we can filter it with parameters such as start time, end time, and time step. Code 3.1 shows the full details of how to solve Example 3.1.1 in the OSLO library.

```

1  public static List<double> func_y_t(double K_d, double K_p, double
   ↪  r_t, double t_sim, double t_step) {
2      List<double> y_t;
3      Func<double, Vector, Vector> f = (t, y_t_vec) => {
4          return new Vector(y_t_vec[1], -(1.0 + K_d) * y_t_vec[1] +
   ↪  -(20.0 + K_p) * y_t_vec[0] + r_t * K_p);
5      };
6      Options opts = new Options();
7      opts.AbsoluteTolerance = Constants.AbsTol;
8      opts.RelativeTolerance = Constants.RelTol;
9
10     Vector initv = new Vector(new double[] {0.0, 0.0});
11     IEnumerable<SolPoint> sol = Ode.RK547M(0.0, initv, f, opts);
12     IEnumerable<SolPoint> points = sol.SolveFromToStep(0.0, t_sim,
   ↪  t_step);
13     y_t = new List<double> {};
14     foreach (SolPoint sp in points) {
15         y_t.Add(sp.X[0]);
16     }
17
18     return y_t;
19 }

```

Code 3.1: Source code of solving PDController in OSLO

In Code 3.1, between line 3 and line 4, we encode the ODE of Example 3.1.1 in a **Vector**. Between line 7 and line 8, we set the absolute and relative tolerance in the **Options** class. In line 10, we initialize initial values. Next, in line 11, we use **Ode.RK547M** to get an endless sequence of real numbers, \mathbb{R}^j . In line 12, we use **SolveFromToStep** to get a partial solution (\mathbb{R}^i) based on the start time, the final time, and the time step. Last, between line 13 and line 15, we run a loop to collect the process variable x_1 . With the workflow we described above, the **Ode.RK547M(0.0, initv, f, opts)** returns an object with richer data because $\mathbb{R}^i \subset \mathbb{R}^j$. Instead of returning \mathbb{R}^i , we can have an option to return the \mathbb{R}^j . Here is the new specification. The implementation of this specification is not complete, but

Module Name	Input	Output
Calculations	\mathbb{R}^n	\mathbb{R}^j

Table 3.3: Specification for Calculations Module Return an Infinite Sequence

we provide an analysis of what options the C# OSLO library offers.

Ideally, the ODE is a function that means giving an independent variable will output dependent variables. Here is another purposed specification:

Module Name	Input	Output
Calculations		$\mathbb{R} \rightarrow \mathbb{R}^k$

Table 3.4: Specification for Calculations Return a Funtion

For $\mathbb{R} \rightarrow \mathbb{R}^k$, the \mathbb{R} is the independent variable. The \mathbb{R}^k is a sequence of dependent variables. For a fourth-order ODE, the \mathbb{R}^k would be \mathbb{R}^4 . Since Drasil Framework can generate a library, the idea of outputting an ODE as a function can be useful. A program can hook up the interface of the generated library, and the library will provide

support for calculating the numerical solution of the ODE. The implementation of this specification is not complete, but it gives future students some inspiration on how to generate a library to solve the ODE in Drasil.

Chapter 4

Connect Model to Libraries

We store the information of a higher-order linear ODE in the `DifferentialModel` in Chapter 2. This `data type` captures the relationship of the ODE so that we can transform the ODE into other forms. Chapter 3 discusses how to solve a system of first-order ODEs numerically in four selected external libraries. However, there is a gap between the `DifferentialModel` and external libraries. The selected libraries cannot solve the higher-order ODE directly, but they can solve its equivalent system of first-order equations. We know that most ways of solving ODEs are intended for systems of first-order ODEs, so we want to convert the higher-order ODE to a system of first-order ODEs (13). Firstly, we transform a higher-order ODE into a system of first-order ODEs. Then, we use the Drasil Code Generator to generate code that contains proper interfaces for utilizing four selected external libraries. This program solves the system of first-order ODEs numerically by producing a list of values of dependent variables based on time. The original higher-order ODE is equivalent to the system of first-order ODEs we solve. Thus, by transitivity, the numerical solution for the system of first-order ODEs is also the numerical solution of the higher-order

ODE.

In this research, my work primarily focuses on enabling the Drasil Code Generator to generate code for solving higher order ODE and automatically extracting useful information from `DifferentialModel` for the Drasil Code Generator. In addition, we create a new case study, Double Pendulum, which has a system of non-linear ODEs. With the new implementations, we can to generate code to solve the Double Pendulum numerically. In this chapter, we will first discuss how to convert any higher-order linear ODE to a system of first-order ODEs in theory. Then, we will discuss how to enable the Drasil Code Generator to generate code that produces a numerical solution for a system of first-order ODEs. Lastly, we will discuss how to automate the generation process.

4.1 Higher Order to First Order

Any higher-order linear ODE can be written in the following form:

$$y^n = f(t, y, y', y'', \dots, y^{n-1}) \quad (4.1.1)$$

We isolate the highest derivative y^n on the left-hand side and move the rest of the terms on the right-hand side. On the right-hand side, $f(t, y, y', y'', \dots, y^{n-1})$ means a function depends on variables t, y, y', \dots , and y^{n-1} . The t is the independent variable, and it is often time. The y, y', \dots , and y^{n-1} represent the dependent variable y , the first derivative of y , \dots , up to $(n - 1)^{\text{th}}$ derivative.

For the next step, we introduce the following new variables: x_1, x_2, \dots, x_n . The number of newly introduced dependent variables equals the highest order of the ODE,

n . The new relationship is shown below.

$$x_1 = y \tag{4.1.2}$$

$$x_2 = y'$$

$$\dots$$

$$x_n = y^{n-1}$$

Next, we differentiate x_1, x_2, \dots, x_n in Equation 4.1.2 to establish the following relationships between the variables:

$$x'_1 = y' = x_2 \tag{4.1.3}$$

$$x'_2 = y'' = x_3$$

$$\dots$$

$$x'_{n-1} = y^{n-1} = x_n$$

$$x'_n = y^n = f(t, x_1, x_2, \dots, x_n)$$

Since the higher-order ODE is a linear ODE, $f(t, x_1, x_2, \dots, x_n)$ is a linear function; therefore, we can rewrite $f(t, x_1, x_2, \dots, x_n)$ as

$$b_0(t) \cdot x_1 + b_1(t) \cdot x_2 + \dots + b_{n-1}(t) \cdot x_n + h(t) \tag{4.1.4}$$

where $b_0(t), \dots, b_{n-1}(t)$ and $h(t)$ are constant functions or non-constant functions.

Based on Equation 4.1.3 and Equation 4.1.4, we obtain:

$$x'_1 = x_2 \tag{4.1.5}$$

$$x'_2 = x_3$$

$$\dots$$

$$x'_{n-1} = x_n$$

$$x'_n = b_0(t) \cdot x_1 + b_1(t) \cdot x_2 + \dots + b_{n-1}(t) \cdot x_n + h(t)$$

We can rewrite Equation 4.1.5 in matrix form:

$$\begin{bmatrix} x'_1 \\ x'_2 \\ \dots \\ x'_{n-1} \\ x'_n \end{bmatrix} = \begin{bmatrix} 0, & 1, & 0, & \dots, & 0 \\ 0, & 0, & 1, & \dots, & 0 \\ \dots & & & & \\ 0, & 0, & 0, & \dots, & 1 \\ b_0(t), & b_1(t), & b_2(t), & \dots, & b_{n-1}(t) \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ \dots \\ x_{n-1} \\ x_n \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \dots \\ 0 \\ h(t) \end{bmatrix} \tag{4.1.6}$$

Lastly, we abstract Equation 4.1.6 into a general form:

$$\mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{c} \tag{4.1.7}$$

The \mathbf{A} is a coefficient matrix, and \mathbf{c} is a constant vector. The \mathbf{x} is the unknown vector that contains functions of the independent variable, often time. The \mathbf{x}' is a vector that consists of the first derivatives of functions of \mathbf{x} .

4.2 Connect Drasil with External Libraries

In previous research, Drasil developers wrote the ODE in `RelationConcept` data type, which has a field called `_rel`. The `_rel` is `ModelExpr` type and can be used for representing mathematical expressions. We can write mathematical expressions such as the right-hand side equal to the left-hand side in `ModelExpr`. The drawback is we can not extract useful information from `RelationConcept` to allow the Drasil Code Generator to utilize that information. The Drasil printer can print a `RelationConcept` in the SRS, but the Drasil Code Generator cannot utilize the `RelationConcept`. Therefore, in the previous approach, the user has to repeat information through a manually created data type, called `ODEInfo`, to generate code. Our improved approach expanded the Drasil Code Generator’s capability to generate code for solving a higher-order ODE. Also, we create a new case study, Double Pendulum, which has a system of high-order non-linear ODE.

4.2.1 Enable Drasil for Solving Higher-Order ODEs

The Drasil Code Generator utilized `ODEInfo` to generate code which produced a numerical solution. We can find details on how to generate code which solves a first-order ODE numerically in Brooks’s thesis (91-103) (2). His work could generate code for a first-order ODE but not a higher-order ODE. A McMaster student, Naveen, created the `PDController`. It generates code for solving a second-order linear ODE numerically in Python only. The new approach will generate code for solving any higher-order linear ODE in Python, Java, C++ and C#.

Before our changes, `ODEInfo` only has an option to provide one initial value. For a higher-order ODE, the current setting of `ODEInfo` does not hold all information we

need. Therefore, `ODEInfo` needs to store multiple initial values to enable the Drasil Code Generator to work for higher-order ODE. For example, we need four initial values when we can convert a fourth-order ODE as an IVP into first-order ODEs. Thus, the Drasil Code Generator must adapt to handle multiple initial values.

Code 4.1 changes the `data` type of `initVal` from a `CodeExpr` to a list of `CodeExpr`. This change allows Drasil users to store multiple initial values in a list.

```
1  -- Old
2  data ODEInfo = ODEInfo {
3    ...
4    initVal :: CodeExpr
5    ...
6  }
7
8  -- New
9  data ODEInfo = ODEInfo {
10   ...
11   initVal :: [CodeExpr],
12   ...
13 }
```

Code 4.1: Source code for initial values

We also have to ensure that Drasil Code Generator can utilize the new `data` type `[CodeExpr]`. Previously, Drasil Code Generator only handled the `initVal` as `CodeExpr`. Now the `initVal` becomes `[CodeExpr]`. In the Drasil framework, we handle a list of `data` type by `matrix`. The `matrix` can wrap a `[CodeExpr]` into a `CodeExpr`, and the code `initVal info` retrieves the `initVal` from an `ODEInfo` `data` type. We need to change multiple functions to ensure the Drasil Code Generator adapts a list of values.

The first function is `initSolListWithValFill(97)` (2). Since we change the type of `initVal` to a list of `CodeExpr`, we need to use `matrix` to warp `[initVal info]` as

a `CodeExpr`. We use `initSolListWithValFill` for generating interfaces in the Scipy Library.

```
1  -- Old
2  initSolListWithValFill (depVar info) (initVal info)
3
4  -- New
5  initSolListWithValFill (depVar info) (matrix[initVal info])
```

The second function is `basicArgFill(96,98)` (2), which takes a `CodeExpr`. We use `basicArgFill` for filling values for variables and `matrix` to warp `[initVal info]` as a `CodeExpr`.

```
1  basicArgFill :: CodeExpr -> ArgumentFill
2  basicArgFill = BasicF
```

```
1  -- Old 1
2  basicArgFill[initVal info] -- page 96
3
4  -- Old 2
5  basicArgFill [matrix[[initVal info]]] -- page 98
6
7  -- New
8  basicArgFill matrix [initVal info]
```

The change of `basicArgFill` impacts generated interface in the Python Scipy library and C# OSLO library. For the Python Scipy library, in Code 4.2, line 6 set the initial value as a list of `T_init`.

The same thing happens in C# OSLO. In Code 4.3, line 5 initializes a list `T_init`, and we later use it as the initial values.

```
1 # Old
2   r.set_initial_value(T_init, 0.0)
3   T_W = [T_init]
4
5 # New
6   r.set_initial_value([T_init], 0.0)
7   T_W = [[T_init][0]] # Initial values are also a part of the
   ↪ numerical solution, so we have to add the proper initial
   ↪ value to the list.
```

Code 4.2: Source code for initial values in Python

```
1 // Old
2 Vector initv = new Vector(T_init);
3
4 // New
5 Vector initv = new Vector(new double[] {T_init});
```

Code 4.3: Source code for initial values in C#

In the Java ACM library, we use the `FirstOrderDifferentialEquations` interface to solve a system of first-order ODEs. This interface has a method called `getDimension()`. In the previous implementation, the `getDimension()` will always return 1 because we only solve a first-order ODE. It has been hard-coded in the Drasil Code Generator. While we want to solve a n^{th} -order ODE, the `getDimension()` needs to return n .

In order to allow `getDimension()` return an integer other than 1, we have to add two additional method based on function `fixedReturn(100)` (2) and `fixedStateFill(89)` (2) in the Drasil Code Generator. The `fixedReturn` indicates a step

```
1 // Old
2 public class ODE implements FirstOrderDifferentialEquations {
3     ...
4     public int getDimension() {
5         return 1;
6     }
7 }
8 // New
9 public class ODE implements FirstOrderDifferentialEquations {
10     ...
11     public int getDimension() {
12         return n; // n is an integer that users can explicitly define
13     }
14 }
```

Code 4.4: Source code for return dimension in Java

that returns a fixed value, such as `fixedReturn (int 1)`. We create similar methods `fixedReturn'` and `fixedStatementFill'`. In Code 4.5, the `fixedReturn'` will indicate a step that returns a fixed value, but the `fixedStatementFill'` will fill in the fixed value base on the order of the ODE. The function of `fixedReturn'` and `fixedStatementFill'` effects for generating interface in Java ACM library. In Code 4.4, line 12, the n will depend on the value we pass in `fixedStatementFill'`.

In C++, the backend code already handles the initial value as a list, so there are no changes for artifacts in C++.

Lastly, we have to redefine `CodeDefinition` for `ODEInfo(118)` (2). We use `CodeDefinition` in the Drasil Generator to map variables between `ODEInfo` and generated code. In Code 4.6, we used `matrix` to wrap `[initVal info]` as a `CodeExpr`.

Allowing multiple initial values unlocks the potential for Drasil to generate code

```

1  -- Old
2  fixedReturn :: CodeExpr -> Step
3  fixedReturn = lockedStatement . FRet
4
5  fixedStatementFill :: StepFill
6  fixedStatementFill = StatementF [] []
7
8  -- New added
9  fixedReturn' = statementStep (\cdchs [e] -> case (cdchs, e) of
10    ([, _) -> FRet e
11    (_,_) -> error
12    ↪ "Fill for fixedReturn' should provide no CodeChunk")
13
14 fixedStatementFill' :: CodeExpr -> StepFill
15 fixedStatementFill' a = StatementF [] [a]

```

Code 4.5: Source code for returning a fixed value

```

1  -- Old
2  odeDef :: ODEInfo -> CodeDefinition
3  odeDef info = CD
4
5  ...
6  (map ($ info) [tInit, tFinal, initVal, absTol . odeOpts,
7    relTol . odeOpts, stepSize . odeOpts])
8  ODE
9
10 -- New
11 odeDef :: ODEInfo -> CodeDefinition
12 odeDef info = CD
13
14 ...
15 (matrix [initVal info]: map ($ info) [tInit, tFinal, absTol .
16   ↪ odeOpts, relTol . odeOpts, stepSize . odeOpts])
17 ODE

```

Code 4.6: Source code for ODEInfo CodeDefinition

that produces the numerical solution for a system of first-order ODEs. Every higher-order linear ODE has its equivalent system of first-order ODE, and the solution for the system of first-order ODEs is also the solution for the higher-order ODE. The same thing happens on non-linear higher-order ODE. If we can transform a higher-order non-linear ODE into a system of first-order ODEs, we can solve it via the four selected external libraries.

4.2.2 Double Pendulum

Figure 4.1 demonstrates how a Double Pendulum example works in a lab environment. The full details of the Double Pendulum's SRS locate on the [Drasil website](#). Table 4.1 lists all variables in the Double Pendulum example.

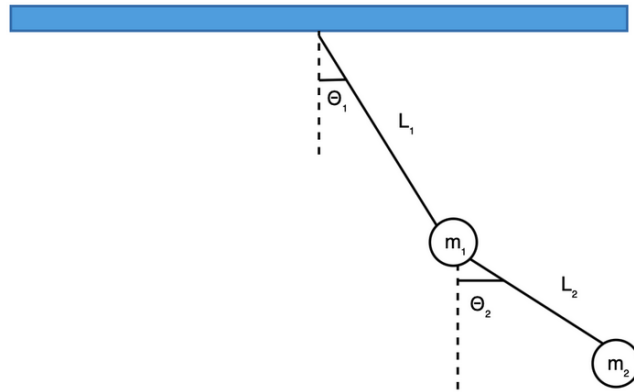


Figure 4.1: Double Pendulum Demonstration

Our found to this point have been on linear ODEs. However, despite the [Double Pendulum case study](#) containing a non-linear ODE, the Drasil framework can still generate code to solve it numerically. In the Double Pendulum case study, we want to solve the following equation:

Name	Description
m_1	The mass of the first object
m_2	The mass of the second object
L_1	The length of the first rod
L_2	The length of the second rod
g	Gravitational acceleration
θ_1	The angle of the first rod
θ_2	The angle of the second rod
ω_1	The angular velocity of the first object
ω_2	The angular velocity of the second object

Table 4.1: Variables in Double Pendulum Example

$$\theta_1'' = \frac{-g(2m_1 + m_2) \sin \theta_1 - m_2 g \sin(\theta_1 - 2\theta_2) - 2 \sin(\theta_1 - \theta_2) m_2 (\theta_2'^2 L_2 + \theta_1'^2 L_1 \cos(\theta_1 - \theta_2))}{L_1(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))} \quad (4.2.1)$$

$$\theta_2'' = \frac{2 \sin(\theta_1 - \theta_2) (\theta_1'^2 L_1 (m_1 + m_2) + g(m_1 + m_2) \cos \theta_1 + \theta_2'^2 L_2 m_2 \cos(\theta_1 - \theta_2))}{L_2(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))}$$

There are two second-order ODEs in one system. To solve this system of ODEs, we convert them into a system of first-order ODEs. The transformation follows the methodology we discussed in Section 4.1. We transform Equation 4.2.1 into Equation 4.2.2. Once the transformation is complete, we can encode Equation 4.2.2 and pass it to the Drasil Code Generator. However, we cannot show Equation 4.2.2 in the shape of Equation 4.1.7 ($\mathbf{x}' = \mathbf{Ax} + \mathbf{c}$) because the ODE is not a linear ODE.

$$\theta'_1 = \omega_1 \quad (4.2.2)$$

$$\theta'_2 = \omega_2$$

$$\omega'_1 = \frac{-g(2m_1 + m_2) \sin \theta_1 - m_2 g \sin(\theta_1 - 2\theta_2) - 2 \sin(\theta_1 - \theta_2) m_2 (\omega_2^2 L_2 + \omega_1^2 L_1 \cos(\theta_1 - \theta_2))}{L_1(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))}$$

$$\omega'_2 = \frac{2 \sin(\theta_1 - \theta_2) (\omega_1^2 L_1 (m_1 + m_2) + g(m_1 + m_2) \cos \theta_1 + \omega_2^2 L_2 m_2 \cos(\theta_1 - \theta_2))}{L_2(2m_1 + m_2 - m_2 \cos(2\theta_1 - 2\theta_2))}$$

Now we have Equation 4.2.2; we can encode it in the Drasil. Code 4.7 shows the example of how we encode Equation 4.2.2 in the Drasil. We replace the Drasil language with mathematical symbols to increase the readability of the code.

```

1  dblPenODEInfo :: ODEInfo
2  dblPenODEInfo = odeInfo
3  ...
4  [3*pi/7, 0, 3*pi/4, 0] -- initial values
5  [
6    ω1,
7    -g(2m1 + m2)sin θ1 - m2gsin (θ1 - 2θ2) - 2sin (θ1 - θ2)m2(ω22L2 +
8    ↪ ω12L1cos (θ1 - θ2)) / L1(2m1 + m2 -m2cos (2θ1 - 2θ2)),
9    ω2,
10   2sin (θ1 - θ2)(ω12L1(m1 + m2 ) + g(m1 + m2 )cos θ1 + ω22L2m2cos (θ1
    ↪ - θ2 )) / L2(2m1 + m2 -m2cos (2θ1 - 2θ2))
11  ]
12  ...

```

Code 4.7: Pseudocode for encoding Double Pendulum's Equation

Once the `dblPenODEInfo` is ready, we will pass it to the Drasil Code generator. It will generate code to solve the Double Pendulum in four languages. The details of the generated code are in Appendix A.4. However, the Double Pendulum case study

cannot utilize any function introduced in the next section because they were designed for a linear ODE.

The limitation of manually creating `ODEInfo` is that we will write the ODE twice. In this case, we encode both Equation 4.2.1 and Equation 4.2.2 in Drasil. They both demonstrate the same phenomena and exist in an isomorphic ODE type. The following section will discuss how to automate the transformation from a higher-order linear ODE to a system of first-order ODEs.

4.3 Generate `ODEInfo` Automatically

Manually creating explicit equations is not ideal because it requires human interference and propagates duplicate information. We want to design the Drasil framework to be as fully automatic as possible. Therefore, an ideal solution is to encode the ODE in a flexible data structure. Then, we can extract information from this structure and generate a form of the ODE that selected external libraries can utilize. Creating the `DifferentialModel` data structure satisfies the need of this idea. We can restructure an ODE based on the information from `DifferentialModel`. This research’s scope only covers generating explicit equations for a single higher-order ODE. In the future, we want to generate explicit equations for a system of higher-order ODEs.

Once we encode the ODE in `DifferentialModel`, we want to restructure its equivalent system of first-order ODE in the shape of Equation 4.1.7. For the convenience of implementation, we shuffle the data around in Equation 4.1.6. We reverse the order of \mathbf{x} to x_n, \dots, x_1 . The coefficient matrix \mathbf{A} also changes, but \mathbf{x}' and \mathbf{c} remain unchanged.

$$\begin{bmatrix} x'_1 \\ \dots \\ x'_{n-2} \\ x'_{n-1} \\ x'_n \end{bmatrix} = \begin{bmatrix} \text{orange } 0, & \text{orange } 0, & \text{orange } \dots, & \text{orange } 1, & \text{orange } 0 \\ \text{orange } \dots & & & & \\ \text{orange } 0, & \text{orange } 1, & \text{orange } \dots, & \text{orange } 0, & \text{orange } 0 \\ \text{orange } 1, & \text{orange } 0, & \text{orange } \dots, & \text{orange } 0, & \text{orange } 0 \\ \text{blue } b_{n-1}(t), & \text{blue } b_{n-2}(t), & \text{blue } \dots, & \text{blue } b_1(t), & \text{blue } b_0(t) \end{bmatrix} \cdot \begin{bmatrix} x_n \\ \dots \\ x_3 \\ x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} \text{grey } 0 \\ \text{grey } 0 \\ \text{grey } \dots \\ \text{grey } 0 \\ \text{red } h(t) \end{bmatrix} \quad (4.3.1)$$

Since Equation 4.3.1 is an expansion of Equation 4.1.7, we will use symbols in both equations to explain how to generate Equation 4.3.1. We highlighted \mathbf{x}' and \mathbf{x} in yellow in Equation 4.3.1. The number of elements in \mathbf{x}' and \mathbf{x} depends on how many new dependent variables are introduced. If the higher-order ODE is second-order, we will introduce two new dependent variables. If the higher-order ODE is n^{th} -order, we will introduce n new dependent variables. For \mathbf{x}' , knowing it is n^{th} -order ODE, we parameterize x'_1, \dots, x'_n . For \mathbf{x} , knowing it is n^{th} -order ODE, we parameterize x_n, \dots, x_1 .

We highlighted the $n \times n$ coefficient matrix \mathbf{A} in orange and blue in Equation 4.3.1. The orange part is a matrix that looks like the identity matrix, only rotated and with an extra column of 0s. For the lowest higher-order ODE, a second-order ODE, the orange part is $[1, 0]$. Equation 4.3.2 shows a completed transformation for a second-order ODE.

$$\begin{bmatrix} x'_1 \\ x'_2 \end{bmatrix} = \begin{bmatrix} \text{orange } 1, & \text{orange } 0 \\ \text{blue } b_1(t), & \text{blue } b_0(t) \end{bmatrix} \cdot \begin{bmatrix} x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} 0 \\ h(t) \end{bmatrix} \quad (4.3.2)$$

The \mathbf{A} will be a 4×4 matrix for a fourth-order ODE. Equation 4.3.3 shows a

completed transformation for a fourth-order ODE.

$$\begin{bmatrix} x'_1 \\ x'_2 \\ x'_3 \\ x'_4 \end{bmatrix} = \begin{bmatrix} \text{0}, & \text{0}, & \text{1}, & \text{0} \\ \text{0}, & \text{1}, & \text{0}, & \text{0} \\ \text{1}, & \text{0}, & \text{0}, & \text{0} \\ b_3(t), & b_2(t), & b_1(t), & b_0(t) \end{bmatrix} \cdot \begin{bmatrix} x_4 \\ x_3 \\ x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ h(t) \end{bmatrix} \quad (4.3.3)$$

The orange part starts at the $n - 1^{th}$ row with $[1, 0, \dots]$. If there is a second row, we add $[0, 1, \dots]$ above the start row and so on. We observe a pattern for the orange part so that we can generate it. In Code 4.8, `constIdentityRowVect` and `addIdentityValue` are responsible for generating each row in the orange part. We first create a row containing a list of 0. Then, we replace one of 0s with 1. The `addIdentityCoeffs` run through a recursion that combines all rows to form the orange and blue parts.

We highlighted the constant vector \mathbf{c} in gray and red colour in Equation 4.3.1. The vector \mathbf{c} has the length of n . The last element of the constant vector \mathbf{c} will be $h(t)$, and anything above $h(t)$ will be 0s. In Code 4.9, in `addIdentityConsts`, given the expression of $h(t)$ and the order number of the ODE, we add $(n-1)$ 0s above the $h(t)$.

The blue and red parts in Equation 4.3.1 can be determined by Equation 2.2.4. The `DifferentialModel` captures the relationship for Equation 2.2.4 but does not isolate the highest order to the left-hand side. To isolate the highest order, we have to shuffle terms between the left-hand side and right-hand side. The following is a

```

1  -- | Add Identity Matrix to Coefficients
2  -- | len is the length of the identity row,
3  -- | index is the location of identity value (start with 0)
4  addIdentityCoeffs :: [[Expr]] -> Int -> Int -> [[Expr]]
5  addIdentityCoeffs es len index
6      | len == index + 1 = es
7      | otherwise = addIdentityCoeffs (constIdentityRowVect len index
8      ↪ : es) len (index + 1)
9
10 -- | Construct an identity row vector.
11 constIdentityRowVect :: Int -> Int -> [Expr]
12 constIdentityRowVect len index = addIdentityValue index $
13     ↪ replicate len $ exactDbl 0
14
15 -- | Recreate the identity row vector with identity value
16 addIdentityValue :: Int -> [Expr] -> [Expr]
17 addIdentityValue n es = fst splits ++ [exactDbl 1] ++ tail (snd
18     ↪ splits)
19 where splits = splitAt n es

```

Code 4.8: Source code for creating identity matrix(highlighted in orange)

```

1  -- | Add Identity Matrix to Constants
2  -- | len is the size of new constant vector
3  addIdentityConsts :: [Expr] -> Int -> [Expr]
4  addIdentityConsts expr len = replicate (len - 1) (exactDbl 0) ++
5  ↪ expr

```

Code 4.9: Source code for creating constant matrix **c**

demonstration of how to create the blue part. Giving the following equations:

$$a_n(t) \cdot y^n(t) + a_{n-1}(t) \cdot y^{n-1}(t) + \cdots + a_1(t) \cdot y'(t) + a_0(t) \cdot y(t) = h(t)$$

Firstly, we move every term from left to right, except the highest order term.

$$a_n(t) \cdot y^n(t) = -a_{n-1}(t) \cdot y^{n-1}(t) + \cdots + -a_1(t) \cdot y'(t) + -a_0(t) \cdot y(t) + h(t)$$

Secondly, we divide both sides of the equation by the coefficient $a_n(t)$.

$$y^n(t) = \frac{-a_{n-1}(t) \cdot y^{n-1}(t) + \cdots + -a_1(t) \cdot y'(t) + -a_0(t) \cdot y(t) + h(t)}{a_n(t)}$$

Then, we can write this in matrix form as:

$$\begin{bmatrix} y^n(t) \end{bmatrix} = \begin{bmatrix} -\frac{a_{n-1}(t)}{a_n(t)}, \dots, & -\frac{a_1(t)}{a_n(t)} & -\frac{a_0(t)}{a_n(t)} \end{bmatrix} \cdot \begin{bmatrix} y^{n-1}(t) \\ \vdots \\ y'(t) \\ y(t) \end{bmatrix} + \begin{bmatrix} \frac{h(t)}{a_n(t)} \end{bmatrix}$$

Since $x'_n = y_n$ (Equation 4.1.3), we can replace y_n with x'_n . Based on Equation 4.1.2, we replace all derivatives of $y(t)$ with x_n, \dots, x_1 .

$$\begin{bmatrix} x'_n \end{bmatrix} = \begin{bmatrix} -\frac{a_{n-1}(t)}{a_n(t)}, \dots, & -\frac{a_1(t)}{a_n(t)} & -\frac{a_0(t)}{a_n(t)} \end{bmatrix} \cdot \begin{bmatrix} x_n \\ \vdots \\ x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} \frac{h(t)}{a_n(t)} \end{bmatrix}$$

Lastly, we replace new variables in Equation 4.3.1 to get a new matrix.

$$\begin{bmatrix} x'_1 \\ \vdots \\ x'_{n-2} \\ x'_{n-1} \\ x'_n \end{bmatrix} = \begin{bmatrix} 0, & 0, & \dots, & 1, & 0 \\ \vdots & & & & \\ 0, & 1, & \dots, & 0, & 0 \\ 1, & 0, & \dots, & 0, & 0 \\ -\frac{a_{n-1}(t)}{a_n(t)}, & -\frac{a_{n-2}(t)}{a_n(t)}, & \dots, & -\frac{a_1(t)}{a_n(t)}, & -\frac{a_0(t)}{a_n(t)} \end{bmatrix} \cdot \begin{bmatrix} x_n \\ \vdots \\ x_3 \\ x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ \frac{h(t)}{a_n(t)} \end{bmatrix} \quad (4.3.4)$$

Here is the implementation for creating Equation 4.3.4 in Drasil. In Code 4.10, we remove the highest order because we want to isolate the highest order to the left-hand side.

```

1 -- | Delete the highest order
2 transUnknowns :: [Unknown] -> [Unknown]
3 transUnknowns = tail

```

Code 4.10: Source code for isolating the highest order

In Code 4.11, the `transCoefficients` divide the coefficient $a_n(t)$ in blue highlighted. The `divideConstants` divide the coefficient in the red highlights.

In Code 4.12, we create a new `data type` called `ODESolverFormat`. The `ODESolverFormat` contains information for the system of first-order ODEs. The `coeffVects`, `unknownVect`, and `constantVect` are responsible for \mathbf{A} , \mathbf{x} , and \mathbf{c} in Equation 4.1.7 ($\mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{c}$). The `makeAODESolverFormat` is a smart constructor to create an `ODESolverFormat` by providing a `DifferentialModel`.

In Chapter 3, we mentioned we would solve the ODE as an IVP. In Code 4.13,

```

1  -- | Cancel the leading coefficient of the highest order in the
    ↳ coefficient matrix
2  transCoefficients :: [Expr] -> [Expr]
3  transCoefficients es
4      | head es == exactDbl 1 = mapNeg $ tail es
5      | otherwise = mapNeg $ tail $ map ($/ head es) es
6      where mapNeg = map (\x -> if x == exactDbl 0 then exactDbl 0
    ↳ else neg x)
7
8  -- | divide the leading coefficient of the highest order in
    ↳ constant
9  divideConstants :: Expr -> Expr -> Expr
10 divideConstants a b
11     | b == exactDbl 0 = error "Divisor can't be zero"
12     | b == exactDbl 1 = a
13     | otherwise      = a $/ b

```

Code 4.11: Source code for canceling the coefficient from the highest order

we create `InitialValueProblem` to store IVP-related information, including initial time, the final time and initial values.

Lastly, in Code 4.14, we create a new smart construct to generate the `ODEInfo` automatically. In `odeInfo'`, the first parameter is `[CodeVarChunk]`. There will likely be other variables in the ODE. The `[CodeVarChunk]` contains variables other than the dependent and independent variables. The `ODEOptions` instructs the Drasil Code Generator on how external libraries solve the ODE. The `DifferentialModel` contains core information for the higher-order ODE. Lastly, the `InitialValueProblem` contains information for solving the ODE numerically. The `createFinalExpr` creates multiple expressions in a list. Those expressions were created based on information on the system of first-order ODEs. The `formEquations` take parameters the coefficient matrix **A** (`[[Expr]]`), the unknown vector **x** (combining `[Unknown]`

```

1  -- Acceptable format for ODE solvers
2  -- X' = AX + c
3  -- coeffVects is A - coefficient matrix with identity matrix
4  -- unknownVect is X - unknown column vector after reduce the
   → highest order
5  -- constantVect is c - constant column vector with identity
   → matrix,
6  -- X' is a column vector of first-order unknowns
7  data ODESolverFormat = X'{
8      coeffVects :: [[Expr]],
9      unknownVect :: [Integer],
10     constantVect :: [Expr]
11 }
12
13 -- | Construct an ODESolverFormat for solving the ODE.
14 makeAODESolverFormat :: DifferentialModel -> ODESolverFormat
15 makeAODESolverFormat dm = X' transEs transUnks transConsts
16     where transUnks = transUnknowns $ dm ^. unknowns
17           transEs = addIdentityCoeffs [transCoefficients $ head (dm
   → ^. coefficients)] (length transUnks) 0
18           transConsts = addIdentityConsts [head (dm ^. dmConstants)
   → `divideCosntants` head (head (dm ^. coefficients))] (length
   → transUnks)

```

Code 4.12: Source code for generating Equation 4.1.7, $\mathbf{x}' = \mathbf{A}\mathbf{x} + \mathbf{c}$

and `ConstrConcept`), and the constant vector \mathbf{c} (`[Expr]`). Those parameters contain enough information to create explicit equations for the Drasil Code Generator. We can create explicit equations by each row of \mathbf{A} dot product the \mathbf{x} with an added responsible constant term. The `formEquations` will output a list of expressions equivalent to Equation 4.1.5. Once explicit equations for the higher-order ODE were created, we can pass it to the Drasil Code Generator.

```
1  -- Information for solving an initial value problem
2  data InitialValueProblem = IVP{
3    initTime :: Expr, -- initial time
4    finalTime :: Expr, -- end time
5    initValues :: [Expr] -- initial values
6  }
```

Code 4.13: Source code for IVP information


```

1  odeInfo' :: [CodeVarChunk] -> ODEOptions -> DifferentialModel ->
   ↳ InitialValueProblem -> ODEInfo
2  odeInfo' ovs opt dm ivp = ODEInfo
3    (quantvar $ _indepVar dm)
4    (quantvar $ _depVar dm)
5    ovs
6    (expr $ initTime ivp)
7    (expr $ finalTime ivp)
8    (map expr $ initValues ivp)
9    (createFinalExpr dm)
10   opt
11
12  createFinalExpr :: DifferentialModel -> []
13  createFinalExpr dm = map expr $ formEquations (coeffVects ode)
   ↳ (unknownVect ode) (constantVect ode) (_depVar dm)
14   where ode = makeAODESolverFormat dm
15
16  formEquations :: [[Expr]] -> [Unknown] -> [Expr] ->
   ↳ ConstrConcept -> [Expr]
17  formEquations [] _ _ _ = []
18  formEquations _ [] _ _ = []
19  formEquations _ _ [] _ = []
20  formEquations (ex:exs) unks (y:ys) depVa =
21    (if y == exactDbl 0 then finalExpr else finalExpr `addRe` y) :
   ↳ formEquations exs unks ys depVa
22    where indexUnks = map (idx (sy depVa) . int) unks -- create X
23          filteredExprs = filter (\x -> fst x /= exactDbl 0) (zip ex
   ↳ indexUnks) -- remove zero coefficients
24          termExprs = map (uncurry mulRe) filteredExprs -- multiple
   ↳ coefficient with depend variables
25          finalExpr = foldl1 addRe termExprs -- add terms together

```

Code 4.14: Source code for generating ODEInfo

Chapter 5

Summary of future work

5.1 Automate generating process for a system of higher-order ODE

Chapter 4 discusses how to automate generating process for a single higher-order linear ODE. A system of higher-order ODE is multiple higher-order ODEs in one system. Generally, we can transform each individual higher-order ODE into a system of first-order ODE. This result in multiple system of first-order ODEs. We have to combine them into one system. The difficulty may come from how to represent a non-linear ODE. If we have a system of higher-order linear ODE, we can do steps in Chapter 4 to transform a higher-order linear ODE into a system of first-order ODE. However, more research is still needed to tackle a non-linear ODE.

5.2 Generate ODE Solver in Case Studies

Drasil has options for generating a runnable program or standalone libraries. However, all ODE-related case studies generate a runnable program. Chapter 3 analyzed each selected external library. For example, the Python Scipy library has an option to return a generic interface class which stores all necessary ODE information. C# OSLO has an option for returning endless points. Those points are close to a mathematical definition of a spline. Those two options provided by external libraries can be used for generating libraries. Eventually, other outside programs can utilize Drasil generated ODE solvers.

5.3 Display ODEs in Various Forms

In Figure 2.1, we displayed the ODE in two different forms. In future, we want to display ODE in other forms. For example, in mathematical expression, sometimes we move all the terms to the left-hand side and leave the right-hand side to 0. This is

Equation	$\frac{d^2 y_t}{dt^2} + (1 + K_d) \frac{dy_t}{dt} + (20 + K_p) y_t + r_t K_p = 0$
-----------------	---

Figure 5.1: Options of Displaying an ODE

just one example of the variability of displaying ODEs. More research still needed to allow Drasil displays ODEs in various forms.

5.4 Allow Adaptive Steps

While we were solving the ODE as an IVP numerically, we set the step size to fixed step size. In reality, the step size can be adaptive rather than fixed. We found some algorithms use a fixed step size for calculating numerical solutions, and others use an adaptive step size. We add the step size with the current time value to calculate the next value of dependent variables. A fixed step size means the step size is the same in each iteration. An adaptive step size means the step size is not always the same and could change based on other factors. In Table A.3, the ACM library divides algorithms into one group that uses a fixed step and others that uses an adaptive step. This discovery can further influence the design choice of solving ODE numerically in the Drasil framework. Currently, Drasil treats all step sizes as a fixed value, and it would be ideal to allow the step size to be either fixed or adaptive in future.

5.5 Handle Dependency

Once the Drasil framework generates code, the generated code relies on external libraries to calculate an ODE. In the current setting, the Drasil framework keeps copies of external libraries in the repository. In the long run, this is not practical because of the amount of space external libraries occupy. Moreover, external libraries are not currently shared across case studies, and each case study will have its own copy of external libraries. The current research has uncovered that the current way of handling dependencies in the Drasil framework is problematic. In the future, the team would like to find a better way to handle dependencies. We used a temporary solution, symbolic links, to share external libraries without duplications. By creating

a symbolic link file, external libraries become sharable. In the future, the team will conduct further studies to tackle this problem.

5.6 Define ODE Solver in Drasil

Our ultimate goal is to write the ODE solver in Drasil language. Currently, the ODE solver is four selected external libraries. They help us to produce a numerical solution. In future, we want to remove all external libraries and design Drasil ODE solvers to solve ODEs.

Chapter 6

Conclusion

Every thesis also needs a concluding chapter

Appendix A

My Appendix

This appendix lists tables and code to further explain some parts in this report.

A.1 Constructors of DifferentialModel

```

1  --  $K_d$  is qdDerivGain
2  --  $y_t$  is opProcessVariable
3  --  $K_p$  is qdPropGain
4  --  $r_t$  is qdSetPointTD
5  imPDRC :: DifferentialModel
6  imPDRC = makeASingleDE
7      time
8      opProcessVariable
9      lhs
10     rhs
11     "imPDRC"
12     (nounPhraseSP
13     ↪ "Computation of the Process Variable as a function of time")
14     EmptyS
15     where
16     lhs = [exactDbl 1 `addRe` sy qdDerivGain $* (opProcessVariable
17     ↪  $\hat{\phantom{x}}$  1)]
18     $+ (exactDbl 1 $* (opProcessVariable  $\hat{\phantom{x}}$  2))
19     $+ (exactDbl 20 `addRe` sy qdPropGain $* (opProcessVariable  $\hat{\phantom{x}}$ 
20     ↪ 0))
21     rhs = sy qdSetPointTD `mulRe` sy qdPropGain

```

Code A.1: Using input language for the example 2.2.2 in DifferentialModel

A.2 Numerical Solution Implementation

```
1 public static ArrayList<Double> func_y_t(double K_d, double K_p,  
    ↪ double r_t, double t_sim, double t_step) {  
2     ArrayList<Double> y_t;  
3     ODEStepHandler stepHandler = new ODEStepHandler();  
4     ODE ode = new ODE(K_p, K_d, r_t);  
5     double[] curr_vals = {0.0, 0.0};  
6  
7     FirstOrderIntegrator it = new DormandPrince54Integrator(t_step,  
    ↪ t_step, Constants.AbsTol, Constants.RelTol);  
8     it.addStepHandler(stepHandler);  
9     it.integrate(ode, 0.0, curr_vals, t_sim, curr_vals);  
10    y_t = stepHandler.y_t;  
11  
12    return y_t;  
13 }
```

Code A.2: A linear system of first-order representation in ACM

```
1 vector<double> func_y_t(double K_d, double K_p, double r_t, double  
  ↳ t_sim, double t_step) {  
2     vector<double> y_t;  
3     ODE ode = ODE(K_p, K_d, r_t);  
4     vector<double> currVals{0.0, 0.0};  
5     Populate pop = Populate(y_t);  
6  
7     boost::numeric::odeint::runge_kutta_dopri5<vector<double>> rk =  
  ↳ boost::numeric::odeint::runge_kutta_dopri5<vector<double>>();  
8     auto stepper =  
  ↳ boost::numeric::odeint::make_controlled(Constants::AbsTol,  
  ↳ Constants::RelTol, rk);  
9     boost::numeric::odeint::integrate_const(stepper, ode, currVals,  
  ↳ 0.0, t_sim, t_step, pop);  
10  
11     return y_t;  
12 }
```

Code A.3: A linear system of first-order representation in ODEINT

A.3 Algorithm in External Libraries

Name	Description
zvode	Complex-valued Variable-coefficient Ordinary Differential Equation solver, with fixed-leading-coefficient implementation. It provides implicit Adams method (for non-stiff problems) and a method based on backward differentiation formulas (BDF) (for stiff problems).
lsoda	Real-valued Variable-coefficient Ordinary Differential Equation solver, with fixed-leading-coefficient implementation. It provides automatic method switching between implicit Adams method (for non-stiff problems) and a method based on backward differentiation formulas (BDF) (for stiff problems).
dopri5	This is an explicit runge-kutta method of order (4)5 due to Dormand & Prince (with stepsize control and dense output).
dop853	This is an explicit runge-kutta method of order 8(5,3) due to Dormand & Prince (with stepsize control and dense output).

Table A.1: Algorithm Options in Scipy - Python ([12](#))

Name	Description
RK547M	This method is most appropriate for solving non-stiff ODE systems. It is based on classical Runge-Kutta formulae with modifications for automatic error and step size control.
GearBDF	It is an implementation of the Gear back differentiation method, a multi-step implicit method for stiff ODE systems solving.

Table A.2: Algorithm Options in OSLO - C# ([10](#))

Step Size	Name	Description
Fixed Step	Euler	This class implements a simple Euler integrator for Ordinary Differential Equations.
	Midpoint	This class implements a second order Runge-Kutta integrator for Ordinary Differential Equations.
	Classical RungeKutta	This class implements the classical fourth order Runge-Kutta integrator for Ordinary Differential Equations (it is the most often used Runge-Kutta method).
	Gill	This class implements the Gill fourth order Runge-Kutta integrator for Ordinary Differential Equations.
	Luther	This class implements the Luther sixth order Runge-Kutta integrator for Ordinary Differential Equations.
Adaptive Stepsize	Higham and Hall	This class implements the 5(4) Higham and Hall integrator for Ordinary Differential Equations.
	DormandPrince 5(4)	This class implements the 5(4) Dormand-Prince integrator for Ordinary Differential Equations.
	DormandPrince 8(5,3)	This class implements the 8(5,3) Dormand-Prince integrator for Ordinary Differential Equations.
	Gragg-Bulirsch-Stoer	This class implements a Gragg-Bulirsch-Stoer integrator for Ordinary Differential Equations.
	Adams-Bashforth	This class implements explicit Adams-Bashforth integrators for Ordinary Differential Equations.
	Adams-Moulton	This class implements implicit Adams-Moulton integrators for Ordinary Differential Equations.

Table A.3: Algorithm Options in Apache Commons Maths - Java (6)

Name	Description
euler	Explicit Euler: Very simple, only for demonstrating purpose
runge_kutta4	Runge-Kutta 4: The classical Runge Kutta scheme, good general scheme without error control.
runge_kutta_cash_karp54	Cash-Karp: Good general scheme with error estimation.
runge_kutta_dopri5	Dormand-Prince 5: Standard method with error control and dense output.
runge_kutta_fehlberg78	Fehlberg 78: Good high order method with error estimation.
adams_bashforth_moulton	Adams-Bashforth-Moulton: Multi-step method with high performance.
controlled_runge_kutta	Controlled Error Stepper: Error control for the Runge-Kutta steppers.
dense_output_runge_kutta	Dense Output Stepper: Dense output for the Runge-Kutta steppers.
bulirsch_stoer	Bulirsch-Stoer: Stepper with step size, order control and dense output. Very good if high precision is required..
implicit_euler	Implicit Euler: Basic implicit routine.
rosenbrock4	Rosenbrock 4: Solver for stiff systems with error control and dense output.
symplectic_euler	Symplectic Euler: Basic symplectic solver for separable Hamiltonian system.
symplectic_rkn_sb3a_mclachlan	Symplectic RKN McLachlan: Symplectic solver for separable Hamiltonian system with order 6.

Table A.4: Algorithm Options in ODEINT - C++ (8)

A.4 Generated code for Double Pendulum

We altered the source code to make it more readable. In Code A.4 and Code A.5, line 2-12 are in one line. In Code A.6 and Code A.7, line 4-5 are in one line. Line 9-10 are in one line.

```

1  def f(t, theta):
2      return [
3          theta[1],
4
5          (-9.8 * (2.0 * m_1 + m_2) * math.sin(theta[0]) - m_2 * 9.8 *
6          ↪ math.sin(theta[0] - 2.0 * theta[2]) - 2.0 *
7          ↪ math.sin(theta[0] - theta[2]) * m_2 * (theta[3] ** 2.0 *
8          ↪ L_2 + theta[1] ** 2.0 * L_1 * math.cos(theta[0] -
9          ↪ theta[2])))
10         / (L_1 * (2.0 * m_1 + m_2 - m_2 * math.cos(2.0 * theta[0] -
11         ↪ 2.0 * theta[2]))),
12
13         theta[3],
14
15         2.0 * math.sin(theta[0] - theta[2]) * (theta[1] ** 2.0 * L_1 *
16         ↪ (m_1 + m_2) + 9.8 * (m_1 + m_2) * math.cos(theta[0]) +
17         ↪ theta[3] ** 2.0 * L_2 * m_2 * math.cos(theta[0] -
18         ↪ theta[2]))
19         / (L_2 * (2.0 * m_1 + m_2 - m_2 * math.cos(2.0 * theta[0] -
20         ↪ 2.0 * theta[2]))))
21     ]

```

Code A.4: Generate Python code for Double Pendulum

```

1 Func<double, Vector, Vector> f = (t, theta_vec) => {
2     return new Vector(
3         theta_vec[1],
4
5         (-9.8 * (2.0 * m_1 + m_2) * Math.Sin(theta_vec[0]) - m_2 * 9.8
        ↪ * Math.Sin(theta_vec[0] - 2.0 * theta_vec[2]) - 2.0 *
        ↪ Math.Sin(theta_vec[0] - theta_vec[2]) * m_2 *
        ↪ (Math.Pow(theta_vec[3], 2.0) * L_2 + Math.Pow(theta_vec[1],
        ↪ 2.0) * L_1 * Math.Cos(theta_vec[0] - theta_vec[2])))
6         / (L_1 * (2.0 * m_1 + m_2 - m_2 * Math.Cos(2.0 *
        ↪ theta_vec[0] - 2.0 * theta_vec[2]))),
7
8         theta_vec[3],
9
10        2.0 * Math.Sin(theta_vec[0] - theta_vec[2]) *
        ↪ (Math.Pow(theta_vec[1], 2.0) * L_1 * (m_1 + m_2) + 9.8 * (m_1
        ↪ + m_2) * Math.Cos(theta_vec[0]) + Math.Pow(theta_vec[3], 2.0)
        ↪ * L_2 * m_2 * Math.Cos(theta_vec[0] - theta_vec[2]))
11        / (L_2 * (2.0 * m_1 + m_2 - m_2 * Math.Cos(2.0 *
        ↪ theta_vec[0] - 2.0 * theta_vec[2]))));
12    };

```

Code A.5: Generate C# code for Double Pendulum

```

1 public void computeDeriv(double t, double[] theta, double[]
  ↪ dtheta) {
2     dtheta[0] = theta[1];
3
4     dtheta[1] = (-9.8 * (2.0 * m_1 + m_2) * Math.sin(theta[0]) - m_2
  ↪ * 9.8 * Math.sin(theta[0] - 2.0 * theta[2]) - 2.0 *
  ↪ Math.sin(theta[0] - theta[2]) * m_2 * (Math.pow(theta[3], 2.0)
  ↪ * L_2 + Math.pow(theta[1], 2.0) * L_1 * Math.cos(theta[0] -
  ↪ theta[2])))
5     / (L_1 * (2.0 * m_1 + m_2 - m_2 * Math.cos(2.0 * theta[0] -
  ↪ 2.0 * theta[2]))));
6
7     dtheta[2] = theta[3];
8
9     dtheta[3] = 2.0 * Math.sin(theta[0] - theta[2]) *
  ↪ (Math.pow(theta[1], 2.0) * L_1 * (m_1 + m_2) + 9.8 * (m_1 +
  ↪ m_2) * Math.cos(theta[0]) + Math.pow(theta[3], 2.0) * L_2 *
  ↪ m_2 * Math.cos(theta[0] - theta[2]))
10    / (L_2 * (2.0 * m_1 + m_2 - m_2 * Math.cos(2.0 * theta[0] -
  ↪ 2.0 * theta[2]))));
11 }

```

Code A.6: Generate Java code for Double Pendulum


```

1 void ODE::operator()(vector<double> theta, vector<double> &dtheta,
  ↪ double t) {
2     dtheta.at(0) = theta.at(1);
3
4     dtheta.at(1) = (-9.8 * (2.0 * m_1 + m_2) * sin(theta.at(0)) -
  ↪ m_2 * 9.8 * sin(theta.at(0) - 2.0 * theta.at(2)) - 2.0 *
  ↪ sin(theta.at(0) - theta.at(2)) * m_2 * (pow(theta.at(3), 2.0)
  ↪ * L_2 + pow(theta.at(1), 2.0) * L_1 * cos(theta.at(0) -
  ↪ theta.at(2))))
5     / (L_1 * (2.0 * m_1 + m_2 - m_2 * cos(2.0 * theta.at(0) - 2.0
  ↪ * theta.at(2))));
6
7     dtheta.at(2) = theta.at(3);
8
9     dtheta.at(3) = 2.0 * sin(theta.at(0) - theta.at(2)) *
  ↪ (pow(theta.at(1), 2.0) * L_1 * (m_1 + m_2) + 9.8 * (m_1 + m_2)
  ↪ * cos(theta.at(0)) + pow(theta.at(3), 2.0) * L_2 * m_2 *
  ↪ cos(theta.at(0) - theta.at(2)))
10    / (L_2 * (2.0 * m_1 + m_2 - m_2 * cos(2.0 * theta.at(0) - 2.0
  ↪ * theta.at(2))));
11 }

```

Code A.7: Generate C++ code for Double Pendulum

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