Example Programs for KINSOL v2.4.0

Aaron M. Collier and Radu Serban Center for Applied Scientific Computing Lawrence Livermore National Laboratory

 $March\ 24,\ 2006$



DISCLAIMER

This document was prepared as an account of work sponsored by an agency of the United States Government. Neither the United States Government nor the University of California nor any of their employees, makes any warranty, express or implied, or assumes any legal liability or responsibility for the accuracy, completeness, or usefulness of any information, apparatus, product, or process disclosed, or represents that its use would not infringe privately owned rights. Reference herein to any specific commercial product, process, or service by trade name, trademark, manufacturer, or otherwise, does not necessarily constitute or imply its endorsement, recommendation, or favoring by the United States Government or the University of California. The views and opinions of authors expressed herein do not necessarily state or reflect those of the United States Government or the University of California, and shall not be used for advertising or product endorsement purposes.

This research was supported under the auspices of the U.S. Department of Energy by the University of California, Lawrence Livermore National Laboratory under contract No. W-7405-Eng-48.

Contents

1	Introduction	1			
2	C example problems 2.1 A serial dense example: kindenx1	6			
3	Fortran example problems 3.1 A serial example: fkinkryx				
R	eferences	13			
\mathbf{A}	Listing of kindenx1.c				
В	B Listing of kinkryx.c				
\mathbf{C}	Listing of kinkryx_bbd_p.c	37			
D	Listing of fkinkryx.f	5 5			
\mathbf{E}	Listing of fkinkryx_p.f	59			

1 Introduction

This report is intended to serve as a companion document to the User Documentation of KINSOL [1]. It provides details, with listings, on the example programs supplied with the KINSOL distribution package.

The KINSOL distribution contains examples of four types: serial C examples, parallel C examples, and serial and parallel FORTRAN examples. The following lists summarize all of these examples.

Supplied in the sundials/kinsol/examples_ser directory are the following serial examples (using the NVECTOR_SERIAL module):

- kinbanx solves a simple 2-D elliptic PDE on a unit square.

 This program solves the problem with the KINBAND linear solver.
- kindenx1 solves the Ferraris-Tronconi problem.

 This program solves the problem with the KINDENSE linear solver and uses different combinations of globalization and Jacobian update strategies with different initial guesses.
- kindenx2 solves a nonlinear system from robot kinematics.

 This program solves the problem with the KINDENSE linear solver and a user-supplied Jacobian routine.
- kinkryx solves a nonlinear system that arises from a system of partial differential equations describing a six-species food web population model, with predator-prey interation and diffusion on the unit square in two dimensions.

 This program solves the problem with the KINSPGMR linear solver and a user-supplied preconditioner. The preconditioner is a block-diagonal matrix based on the partial derivatives of the interaction terms only.
- kinkrydem_lin solves the same problem as kinkryx, but with three Krylov linear solvers: kinspgmr, kinspbcg, and kinsptfqmr.

Supplied in the sundials/kinsol/examples_par directory are the following parallel examples (using the NVECTOR_PARALLEL module):

- kinkryx_p is a parallel implementation of kinkryx.
- kinkryx_bbd_p solves the same problem as kinkryx_p, with a block-diagonal matrix with banded blocks as a preconditioner, generated by difference quotients, using the KINBBDPRE module.

With the FKINSOL module, in the directories sundials/kinsol/fcmix/examples_ser and sundials/kinsol/fcmix/examples_par, are the following examples for the FORTRAN-C interface:

- fkinkryx is a serial example, which solves a nonlinear system of the form $u_i^2 = i^2$ using an approximate diagonal preconditioner.
- fkinkryx_p is a parallel implementation of fkinkryx.

In the following sections, we give detailed descriptions of some (but not all) of these examples. The Appendices contain complete listings of those examples described below. We also give our output files for each of these examples, but users should be cautioned that their results may differ slightly from these. Differences in solution values may differ within the tolerances, and differences in cumulative counters, such as numbers of Newton iterations, may differ from one machine environment to another by as much as 10% to 20%.

In the descriptions below, we make frequent references to the KINSOL User Document [1]. All citations to specific sections (e.g. §5.2) are references to parts of that User Document, unless explicitly stated otherwise.

Note. The examples in the KINSOL distribution are written in such a way as to compile and run for any combination of configuration options used during the installation of SUNDIALS (see §2). As a consequence, they contain portions of code that will not be typically present in a user program. For example, all C example programs make use of the variable SUNDIALS_EXTENDED_PRECISION to test if the solver libraries were built in extended precision and use the appropriate conversion specifiers in printf functions. Similarly, the FORTRAN examples in FKINSOL are automatically pre-processed to generate source code that corresponds to the precision in which the KINSOL libraries were built (see §3 in this document for more details).

2 C example problems

2.1 A serial dense example: kindenx1

As an initial illustration of the use of the KINSOL package for the solution of nonlinear systems, we give a sample program called kindenx1.c. It uses the KINSOL dense linear solver module KINDENSE and the NVECTOR_SERIAL module (which provides a serial implementation of NVECTOR) for the solution of the Ferraris-Tronconi test problem [2].

This problem involves a blend of trigonometric and exponential terms:

$$0 = 0.5 \sin(x_1 x_2) - 0.25 x_2 / \pi - 0.5 x_1$$

$$0 = (1 - 0.25 / \pi) (e^{2x_1} - e) + ex_2 / \pi - 2ex_1$$
subject to
$$x_{1 \min} = 0.25 \le x_1 \le 1 = x_{1 \max}$$

$$x_{2 \min} = 1.5 \le x_2 \le 2\pi = x_{2 \max}.$$
(1)

The bounds constraints on x_1 and x_2 are treated by introducing 4 additional variables and using KINSOL's optional constraints feature to enforce non-positivity and non-negativity:

$$l_1 = x_1 - x_{1 \min} \ge 0$$

$$L_1 = x_1 - x_{1 \max} \le 0$$

$$l_2 = x_2 - x_{2 \min} \ge 0$$

$$L_2 = x_2 - x_{2 \max} \le 0$$

The Ferraris-Tronconi problem has two known solutions. We solve it with KINSOL using two sets of initial guesses for x_1 and x_2 (first their lower bounds and secondly the middle of their feasible regions), both with an exact and modified Newton method, with and without line search. The source code is listed in Appendix A.

Following the initial comment block, this program has a number of #include lines, which allow access to useful items in CVODE header files. The kinsol.h file provides prototypes for the KINSOL functions to be called (excluding the linear solver selection function), and also a number of constants that are to be used in setting input arguments and testing the return value of KINSol. The nvector_serial.h file is the header file for the serial implementation of the NVECTOR module and includes definitions of the N_Vector type, a macro to access vector components, and prototypes for the serial implementation specific machine environment memory allocation and freeing functions. The kinsol_dense.h file provides the prototype for the KINDense function. The sundials_types.h file provides the definition of the type realtype (see §5.2 for details). For now, it suffices to read realtype as double. Finally, sundials_math.h is included for the definition of the exponential functin RExp.

Next, the program defines some problem-specific constants, which are isolated to this early location to make it easy to change them as needed. This program includes a user-defined accessor macros, Ith that is useful in writing the problem functions in a form closely matching the mathematical description of the system, i.e. with components numbered from 1 instead of from 0. The Ith macro is used to access components of a vector of type N_Vector with a serial implementation. It is defined using the NVECTOR_SERIAL accessor macro NV_Ith_S which numbers components starting with 0. The program prologue ends with prototypes of the user-supplied system function func and several private helper functions.

The main program begins with some dimensions and type declarations, including use of the type N_Vector, initializations, and allocation and definitions for the user data structure data which contains two arrays with lower and upper bounds for x_1 and x_2 . Next, we create 5 serial vectors of type N_Vector for the two different initial guesses, the solution vector \mathbf{u} , the scaling factors, and the constraint specifications.

The initial guess vectors $\mathtt{u1}$ and $\mathtt{u2}$ are initialized in the private functions $\mathtt{SetInitialGuess1}$ and $\mathtt{SetInitialGuess2}$ and the constraint vector \mathtt{c} is initialized to [0,0,1,-1,1,-1] indicating that there are no additional constraints on the first two components of \mathtt{u} (i.e.; x_1 and x_2) and that the 3rd and 5th components should be non-negative, while the 4th and 6th should be non-positive.

The call to KINCreate creates the KINSOL solver memory block. Its return value is a pointer to that memory block for this problem. In the case of failure, the return value is NULL. This pointer must be passed in the remaining calls to KINSOL functions.

The next 4 calls to KINSOL optional input functions specify the pointer to the user data structure (to be passed to all subsequent calls to func), the vector of additional constraints, and the function and scaled step tolerances, fnormtol and scsteptol, respectively.

Solver memory is allocated through the call to KINMalloc which specifies the system function func and provides the vector u which will be used internally as a template for clonning additional necessary vectors of the same type as u. The use of the dense linear solver is specified by calling KINDense which also specifies the problem size NEQ.

The main program proceeds by solving the nonlinear system 6 times, using each of the two initial guesses u1 and u2 (which are first copied into the vector u using the N_VScale_Serial function from the NVECTOR_SERIAL module), with and without globalization through line search (specified by setting glstr to KIN_LINESEARCH and KIN_NONE, respectively), and applying either an exact or a modified Newton method. The switch from exact to modified Newton is done by changing the number of nonlinear iterations after which a Jacobian evaluation is enforced, a value mset= 1 thus resulting in re-evaluating the Jacobian at every single iteratin of the nonlinear solver (exact Newton method). Note that passing mset= 0 indicates using the default KINSOL value of 10.

The actual problem solution is carried out in the private function SolveIt which calls the main solver function KINSol after first setting the optional input mset. After a successful return from KINSol, the solution $[x_1, x_2]$ and some solver statistics are printed.

The function func is a straightforward expression of the extended nonlinear system. It uses the macro NV_DATA_S (defined by the NVECTOR_SERIAL module) to extract the pointers to the data arrays of the N_Vectors u and f and sets the components of fdata using the current values for the components of udata. See §5.6.1 for a detailed specification of f.

The output generated by kindenx1 is shown below.

```
[x1, x2] = 0.299449 2.83693
Final Statistics:
 nni = 3 nfe = 4
nje = 3 nfeD = 18
Exact Newton with line search
Solution:
 [x1, x2] = 0.299449 2.83693
Final Statistics:
nni = 3 nfe =
 nje =
        3 	 nfeD = 18
Modified Newton
Solution:
 [x1, x2] = 0.299449 2.83693
Final Statistics:
 nni = 11 nfe = 12
nje = 2 nfeD = 12
Modified Newton with line search
Solution:
 [x1, x2] = 0.299449 2.83693
Final Statistics:
nni = 11 nfe = 12
 nje = 2 \quad nfeD = 12
_____
Initial guess in middle of feasible region
 [x1, x2] = 0.625 \quad 3.89159
Exact Newton
Solution:
 [x1,x2] = 0.5 \quad 3.14159
Final Statistics:
nni = 5 nfe = 6
 nje =
        5 	 nfeD = 30
Exact Newton with line search
Solution:
[x1,x2] = 0.5 3.14159
Final Statistics:
 nni = 5 nfe = 6
nje = 5 nfeD = 30
Modified Newton
Solution:
 [x1, x2] = 0.500003 3.1416
Final Statistics:
nni = 12 nfe = 13
 nje = 2 \quad nfeD = 12
Modified Newton with line search
Solution:
 [x1, x2] = 0.500003 3.1416
Final Statistics:
 nni = 12 nfe = 13
        2 	 nfeD = 12
 nje =
```

2.2 A serial Krylov example: kinkryx

We give here an example that illustrates the use of KINSOL with the Krylov method SPGMR, in the KINSPGMR module, as the linear system solver. The source file, kinkryx.c, is listed in Appendix B.

This program solves a nonlinear system that arises from a discretized system of partial differential equations. The PDE system is a six-species food web population model, with predator-prey interaction and diffusion on the unit square in two dimensions. Given the dependent variable vector of species concentrations $c = [c_1, c_2, ..., c_{n_s}]^T$, where $n_s = 2n_p$ is the number of species and n_p is the number of predators and of prey, then the PDEs can be written as

$$d_i \cdot \left(\frac{\partial^2 c_i}{\partial x^2} + \frac{\partial^2 c_i}{\partial y^2}\right) + f_i(x, y, c) = 0 \quad (i = 1, ..., n_s),$$
(2)

where the subscripts i are used to distinguish the species, and where

$$f_i(x, y, c) = c_i \cdot \left(b_i + \sum_{j=1}^{n_s} a_{i,j} \cdot c_j \right). \tag{3}$$

The problem coefficients are given by

$$a_{ij} = \begin{cases} -1 & i = j \\ -0.5 \cdot 10^{-6} & i \le n_p, \ j > n_p \\ 10^4 & i > n_p, \ j \le n_p \\ 0 & \text{all other} \end{cases}$$

$$b_i = b_i(x, y) = \begin{cases} 1 + \alpha xy & i \le n_p \\ -1 - \alpha xy & i > n_p \end{cases},$$

and

$$d_i = \begin{cases} 1 & i \le n_p \\ 0.5 & i > n_p \end{cases}.$$

The spatial domain is the unit square $(x,y) \in [0,1] \times [0,1]$.

Homogeneous Neumann boundary conditions are imposed and the initial guess is constant in both x and y. For this example, the equations (2) are discretized spatially with standard central finite differences on a 8×8 mesh with $n_s = 6$, giving a system of size 384.

Among the initial #include lines in this case are lines to include kinso_spgmr.h and sundials_math.h. The first contains constants and function prototypes associated with the SPGMR method. The inclusion of sundials_math.h is done to access the MAX and ABS macros, and the RSqrt function to compute the square root of a realtype number.

The main program calls KINCreate and then calls KINMalloc with the name of the user-supplied system function func and solution vector as arguments. The main program then calls a number of KINSet* routines to notify KINSOL of the function data pointer, the positivity constraints on the solution, and convergence tolerances on the system function and step size. It calls KINSpgmr (see §5.5.2) to specify the KINSPGMR linear solver, and passes a value of 15 as the maximum Krylov subspace dimension, maxl. Next, a maximum value of maxlrst = 2 restarts is imposed and the user-supplied preconditioner setup and solve functions, PrecSetupBD and PrecSolveBD, and the pointer to user data are specified

through a call to KINSpilsSetPreconditioner (see §5.5.4). The data pointer passed to KINSpilsSetPreconditioner is passed to PrecSetupBD and PrecSolveBD whenever these are called.

Next, KINSol is called, the return value is tested for error conditions, and the approximate solution vector is printed via a call to PrintOutput. After that, PrintFinalStats is called to get and print final statistics, and memory is freed by calls to N_VDestroy_Serial, FreeUserData and KINFree. The statistics printed are the total numbers of nonlinear iterations (nni), of func evaluations (excluding those for Jv product evaluations) (nfe), of func evaluations for Jv evaluations (nfeSG), of linear (Krylov) iterations (nli), of preconditioner evaluations (npe), and of preconditioner solves (nps). All of these optional outputs and others are described in §5.5.5.

Mathematically, the dependent variable has three dimensions: species number, x mesh point, and y mesh point. But in NVECTOR_SERIAL, a vector of type N_Vector works with a one-dimensional contiguous array of data components. The macro IJ_Vptr isolates the translation from three dimensions to one. Its use results in clearer code and makes it easy to change the underlying layout of the three-dimensional data. Here the problem size is 384, so we use the NV_DATA_S macro for efficient N_Vector access. The NV_DATA_S macro gives a pointer to the first component of a serial N_Vector which is then passed to the IJ_Vptr macro.

The preconditioner used here is the block-diagonal part of the true Newton matrix and is based only on the partial derivatives of the interaction terms f in (3) and hence its diagonal blocks are $n_s \times n_s$ matrices ($n_s = 6$). It is generated and factored in the PrecSetupBD routine and backsolved in the PrecSolveBD routine. See §5.6.8 for detailed descriptions of these preconditioner functions.

The program kinkryx.c uses the "small" dense functions for all operations on the 6×6 preconditioner blocks. Thus it includes sundials_smalldense.h, and calls the small dense matrix functions denalloc, denallocpiv, denfree, denfreepiv, gefa, and gesl. The small dense functions are generally available for KINSOL user programs (for more information, see $\S 9.1$ or the comments in the header file sundials_smalldense.h).

In addition to the functions called by KINSOL, kinkryx.c includes definitions of several private functions. These are: AllocUserData to allocate space for P and the pivot arrays; InitUserData to load problem constants in the data block; FreeUserData to free that block; SetInitialProfiles to load the initial values in cc; PrintOutput to retreive and print selected solution values; PrintFinalStats to print statistics; and check_flag to check return values for error conditions.

The output generated by kinkryx is shown below. Note that the solution involved 7 Newton iterations, with an average of about 33 Krylov iterations per Newton iteration.

```
Predator-prey test problem -- KINSol (serial version)

Mesh dimensions = 8 X 8
Number of species = 6
Total system size = 384

Flag globalstrategy = 0 (0 = None, 1 = Linesearch)
Linear solver is SPGMR with maxl = 15, maxlrst = 2
Preconditioning uses interaction-only block-diagonal matrix
Positivity constraints imposed on all components
```

```
Tolerance parameters: fnormtol = 1e-07
                                         scsteptol = 1e-13
Initial profile of concentration
At all mesh points: 1 1 1
                             30000 30000 30000
Computed equilibrium species concentrations:
At bottom left:
1.16428 1.16428 1.16428 34927.5 34927.5 34927.5
At top right:
 1.25797 1.25797 1.25797 37736.7 37736.7 37736.7
Final Statistics..
           7
                            230
             8
                  nfeSG =
                            237
nfe
nps
                  npe
                                    ncfl
```

2.3 A parallel example: kinkryx_bbd_p

In this example, kinkryx_bbd_p, we solve the same problem as with kinkryx above, but in parallel, and instead of supplying the preconditioner we use the KINBBDPRE module. The source is given in Appendix C.

In this case, we think of the parallel MPI processes as being laid out in a rectangle, and each process being assigned a subgrid of size MXSUB×MYSUB of the x-y grid. If there are NPEX processes in the x direction and NPEY processes in the y direction, then the overall grid size is MX×MY with MX=NPEX×MXSUB and MY=NPEY×MYSUB, and the size of the nonlinear system is NUM_SPECIES·MX·MY.

The evaluation of the nonlinear system function is performed in func. In this parallel setting, the processes first communicate the subgrid boundary data and then compute the local components of the nonlinears system function. The MPI communication is isolated in the private function ccomm (which in turn calls BRecvPost, BSend, and BRecvWait) and the subgrid boundary data received from neighboring processes is loaded into the work array cext. The computation of the nonlinear system function is done in func_local which starts by copying the local segment of the cc vector into cext and then by imposing the boundary conditions by copying the first interior mesh line from cc into cext. After this, the nonlinear system function is evaluated by using central finite-difference approximations using the data in cext exclusively.

KINBBDPRE uses a band-block-diagonal preconditioner, generated by difference quotients. The upper and lower half-bandwidths of the Jacobian block generated on each process are both equal to $2 \cdot n_s - 1$, and that is the value passeded as mudq and mldq in the call to KINBBDPrecAlloc. These values are much less than the true half-bandwidths of the Jacobian blocks, which are n_s · MXSUB. However, an even narrower band matrix is retained as the preconditioner, with half-bandwidths equal to n_s , and this is the value passed to KINBBDPrecAlloc for mu and ml.

The function func_local is also passed as the gloc argument to KINBBDPrecAlloc. Since all communication needed for the evaluation of the local approximation of f used in building the band-block-diagonal preconditioner is already done for the evaluation of f in func, a NULL pointer is passed as the gcomm argument to KINBBDPrecAlloc.

The main program resembles closely that of the kinkryx example, with particularization arising from the use of the parallel MPI NVECTOR_PARALLEL module. It begins by initializing MPI and obtaining the total number of processes and the rank of the local process. The local length of the solution vector is then computed as NUM_SPECIES-MXSUB-MYSUB. Distributed vectors are created by calling the constructor defined in NVECTOR_PARALLEL with the MPI communicator and the local and global problem sizes as arguments. All output is performed only from the process with id equal to 0. Finally, after all memory deallocation, the MPI environment is terminated by calling MPI_Finalize.

The output generated by kinkryx_bbd_p is shown below. Note that 9 Newton iterations were required, with an average of about 51.6 Krylov iterations per Newton iteration.

```
_ kinkryx_bbd_p sample output _
Predator-prey test problem -- KINSol (parallel-BBD version)
Mesh dimensions = 20 X 20
Number of species = 6
Total system size = 2400
Subgrid dimensions = 10 X 10
Processor array is 2 X 2
Flag globalstrategy = 0 (0 = None, 1 = Linesearch)
Linear solver is SPGMR with maxl = 20, maxlrst = 2
Preconditioning uses band-block-diagonal matrix from KINBBDPRE
  Difference quotient half-bandwidths are mudq = 11, mldq = 11
  Retained band block half-bandwidths are mukeep = 6, mlkeep = 6
Tolerance parameters: fnormtol = 1e-07
                                          scsteptol = 1e-13
Initial profile of concentration
                             30000 30000 30000
At all mesh points: 1 1 1
Computed equilibrium species concentrations:
At bottom left:
 1.165 1.165 1.165 34949 34949 34949
At top right:
 1.25552 1.25552 1.25552 37663.2 37663.2 37663.2
Final Statistics..
            9
                  nli
                            464
      =
nni
            10
                  nfeSG =
                            473
nfe
           473
                                                 6
nps
                  npe
                              1
                                     ncfl =
```

3 Fortran example problems

The FORTRAN example problem programs supplied with the KINSOL package are all written in standard F77 Fortran and use double-precision arithmetic. However, when the FORTRAN examples are built, the source code is automatically modified according to the configure options supplied by the user and the system type. Integer variables are declared as INTEGER*n, where n denotes the number of bytes in the corresponding C type (long int or int). Floating-point variable declarations remain unchanged if double-precision is used, but are changed to REAL*n, where n denotes the number of bytes in the SUNDIALS type realtype, if using single-precision. Also, if using single-precision, declarations of floating-point constants are appropriately modified, e.g. 0.5D-4 is changed to 0.5E-4.

The two examples supplied with the FKINSOL module are very simple tests of the FORTRAN-C interface module. They solve the nonlinear system

$$F(u) = 0$$
, where $f_i(u) = u_i^2 - i^2$, $1 \le i \le N$.

3.1 A serial example: fkinkryx

The fkinkryx program, for which the source code is listed in Appendix D, solves the above problem using the NVECTOR_SERIAL module.

The main program begins by calling frvinits to initialize computations with the NVEC-TOR_SERIAL module. Next, the array uu is set to contain the initial guess $u_i = 2i$, the array scale is set with all components equal to 1.0 (meaning that no scaling is done), and the array constr is set with all components equal to 0.0 to indicate that no inequality constraints should be imposed on the solution vector.

The KINSOL solver is initialized and memory for it is allocated by calling fkinmalloc, which also specifies the iout and rout arrays which are used to store integer and real outputs, respectively (see Table 6.2). Also, various integer, real and vector parameters are specified by calling the fkinsetiin, fkinsetrin, and fkinsetvin subroutines, respectively. In particular, the maximum number of iterations between calls to the preconditioner setup routine (msbpre = 5), the tolerance for stopping based on the function norm (fnormtol = 10^{-5}), and the tolerance for stopping based on the step length (scsteptol = 10^{-4}) are specified.

Next, the KINSPGMR linear solver module is attached to KINSOL by calling fkinspgmr, which also specifies the maximum Krylov subspace dimension (maxl = 10) and the maximum number of restarts allowed for SPGMR (maxlrst = 2). The KINSPGMR module is directed to use the supplied preconditioner by calling the fkinspilssetprec routine with a first argument equal to 1. The solution of the nonlinear system is obtained after a successful return from fkinsol, which is then printed to unit 6 (stdout).

Finally, memory allocated for the KINSOL solver is released by calling fkinfree.

The user-supplied routine fkfun contains a straightforward transcription of the nonlinear system function f, while the routine fkpset sets the array pp (in the common block pcom) to contain an approximation to the reciprocals of the Jacobian diagonal elements. The components of pp are then used in fkpsol to solve the preconditioner linear system Px = v through simple multiplications.

The following is sample output from fkinkryx, using N = 128.

Example program fkinkryx:

```
This fkinsol example code solves a 128 eqn diagonal algebraic system.
 Its purpose is to demonstrate the use of the Fortran interface
 in a serial environment.
 globalstrategy = KIN_NONE
 FKINSOL return code is
 The resultant values of uu are:
                   2.000000
       1.000000
                              3.000000
                                          4.000000
       5.000000
                   6.000000
                              7.000000
                                          8.000000
   5
   9
       9.000000
                 10.000000
                             11.000000
                                         12.000000
  13
      13.000000
                 14.000000
                             15.000000
                                         16.000000
      17.000000
                 18.000000
                             19.000000
  17
                                         20.000000
  21
      21.000000
                 22.000000
                             23.000000
                                         24.000000
      25.000000
                 26.000000
                             27.000000
  25
                                         28.000000
      29.000000
                 30.000000
  29
                             31.000000
                                         32.000000
  33
      33.000000
                 34.000000
                             35.000000
                                         36.000000
  37
      37.000000
                 38.000000
                             39.000000
                                         40.000000
  41
      41.000000
                 42.000000
                             43.000000
                                         44.000000
      45.000000
  45
                 46.000000
                             47.000000
                                         48.000000
      49.000000
                 50.000000
                             51.000000
                                         52.000000
  49
      53.000000
                 54.000000
                             55.000000
                                         56.000000
  53
  57
      57.000000
                 58.000000
                             59.000000
                                         60.000000
  61
      61.000000
                 62.000000
                             63.000000
                                         64.000000
  65
      65.000000
                  66.000000
                             67.000000
                                         68.000000
      69.000000
  69
                 70.000000
                             71.000000
                                         72.000000
  73
      73.000000
                 74.000000
                             75.000000
                                         76.000000
  77
      77.000000
                 78.000000
                             79.000000
                                         80.000000
      81.000000
                 82.000000
                             83.000000
  81
                                         84.000000
      85.000000
  85
                 86.000000
                             87.000000
                                         88.000000
  89
      89.000000
                 90.000000
                             91.000000
                                         92.000000
  93
      93.000000
                  94.000000
                             95.000000
                                         96.000000
      97.000000
                 98.000000
                             99.000000 100.000000
 101 101.000000 102.000000 103.000000 104.000000
 105 105.000000 106.000000 107.000000 108.000000
 109 109.000000 110.000000 111.000000 112.000000
 113 113.000000 114.000000 115.000000 116.000000
 117 117.000000 118.000000 119.000000 120.000000
 121 121.000000 122.000000 123.000000 124.000000
 125 125.000000 126.000000 127.000000 128.000000
Final statistics:
          7,
              nli
                       21
          8,
              npe
  nps =
         28,
              ncfl =
```

3.2 A parallel example: fkinkryx_p

The program kindiapf, listed in Appendix E, is a straightforward modification of fkinkryx to use the MPI-enabled NVECTOR_PARALLEL module.

After initialization of MPI, the NVECTOR_PARALLEL module is initialized by calling

fnvinitp with the default MPI communicator mpi_comm_world and local and global vector sizes as its first three arguments. The problem set-up (KINSOL initialization, KINSPGMR specification) and solution steps are the same as in fkinkryx. Upon successful return from fkinsol, the solution segment local to the process with id equal to 0 is printed to the screen. Finally, the KINSOL memory is released and the MPI environent is terminated.

For this simple example, no inter-process communication is required to evaluate the non-linear system function f or the preconditioner. As a consequence, the user-supplied routines fkfun, fkpset, and fkpsol are basically identical to those in fkinkryx.

Sample output from fkinkryx_p, for N = 128, follows.

```
_ fkinkryx_p sample output .
Example program fkinkryx_p:
 This fkinsol example code solves a 128 eqn diagonal algebraic system.
 Its purpose is to demonstrate the use of the Fortran interface
 in a parallel environment.
 FKINSOL return code is
 The resultant values of uu (process 0) are:
                   2.000000
                               3.000000
                                           4.000000
       1.000000
   1
       5.000000
                   6.000000
                               7.000000
                                           8.00000
   5
   9
       9.000000
                  10.000000
                              11.00000
                                         12.00000
  13
      13.000000
                  14.000000
                              15.000000
                                          16.000000
  17
      17.000000
                  18.000000
                              19.00000
                                          20.000000
  21
      21.000000
                  22.000000
                              23.000000
                                          24.000000
  25
      25.000000
                  26.000000
                              27.000000
                                          28.000000
  29
      29.000000
                  30.000000
                              31.000000
                                         32.000000
Final statistics:
          7,
                       21
  nni =
              nli
          8,
  nfe =
              npe
                        2
              ncfl =
  nps =
         28,
```

References

- [1] A. M. Collier, A. C. Hindmarsh, R. Serban, and C.S. Woodward. User Documentation for KINSOL v2.4.0. Technical Report UCRL-SM-208116, LLNL, 2006.
- [2] C. Floudas, P. Pardalos, C. Adjiman, W. Esposito, Z. Gumus, S. Harding, J. Klepeis, C. Meyer, and C. Schweiger. *Handbook of Test Problems in Local and Global Optimization*. Kluwer Academic Publishers, Dordrecht, 1999.

A Listing of kindenx1.c

```
* -----
   * $Revision: 1.9 $
    * $Date: 2006/03/23 20:32:53 $
    * ------
    * Programmer(s): Radu Serban @ LLNL
    * Example (serial):
    * This example solves a nonlinear system from.
   * Source: "Handbook of Test Problems in Local and Global Optimization",
                C.A. Floudas, P.M. Pardalos et al.
13
                Kluwer Academic Publishers, 1999.
14
   * Test problem 4 from Section 14.1, Chapter 14: Ferraris and Tronconi
15
   * This problem involves a blend of trigonometric and exponential terms.
       0.5 \sin(x1 \ x2) - 0.25 \ x2/pi - 0.5 \ x1 = 0
18
        (1-0.25/pi) ( exp(2 x1)-e ) + e x2 / pi - 2 e x1 = 0
19
   * such that
20
   * 0.25 <= x1 <=1.0
       1.5 <= x2 <= 2 pi
   * The treatment of the bound constraints on x1 and x2 is done using
   * the additional variables
      11 = x1 - x1_min >= 0
26
       L1 = x1 - x1_max <= 0
27
       12 = x2 - x2_min >= 0
28
      L2 = x2 - x2_max >= 0
29
   * and using the constraint feature in KINSOL to impose
     11 >= 0 12 >= 0
32
     L1 <= 0 L2 <= 0
33
34
   * The Ferraris-Tronconi test problem has two known solutions.
35
   * The nonlinear system is solved by KINSOL using different
   * combinations of globalization and Jacobian update strategies
   * and with different initial guesses (leading to one or the other
39
   * of the known solutions).
40
41
   * Constraints are imposed to make all components of the solution
    * -----
45
47 #include <stdio.h>
48 #include <stdlib.h>
  #include <math.h>
  #include "kinsol.h"
  #include "nvector_serial.h"
#include "kinsol_dense.h"
54 #include "sundials_types.h"
55 #include "sundials_math.h"
57 /* Problem Constants */
```

```
#define NVAR
   #define NEQ
                  3*NVAR
61
   #define FTOL
                  RCONST(1.e-5) /* function tolerance */
62
63 #define STOL
                 RCONST(1.e-5) /* step tolerance */
64
65 #define ZERO
                  RCONST(0.0)
66 #define PT25
                  RCONST (0.25)
67 #define PT5
                  RCONST (0.5)
   #define ONE
                  RCONST(1.0)
   #define ONEPT5 RCONST(1.5)
                 RCONST(2.0)
70 #define TWO
71
72 #define PI
                  RCONST (3.1415926)
   #define E
                  RCONST (2.7182818)
74
75 typedef struct {
    realtype lb[NVAR];
76
     realtype ub[NVAR];
77
78 } *UserData;
79
80 /* Accessor macro */
81 #define Ith(v,i)
                      NV_Ith_S(v,i-1)
82
83 /* Functions Called by the KINSOL Solver */
84 static int func(N_Vector u, N_Vector f, void *f_data);
   /* Private Helper Functions */
   static void SetInitialGuess1(N_Vector u, UserData data);
87
   static void SetInitialGuess2(N_Vector u, UserData data);
   static int SolveIt(void *kmem, N_Vector u, N_Vector s, int glstr, int mset);
89
90 static void PrintHeader(int globalstrategy, realtype fnormtol, realtype scsteptol);
91 static void PrintOutput(N_Vector u);
92 static void PrintFinalStats(void *kmem);
   static int check_flag(void *flagvalue, char *funcname, int opt);
94
95
96
     * MAIN PROGRAM
97
     *-----
98
    */
100
101
   int main()
102
    UserData data;
103
     realtype fnormtol, scsteptol;
104
     N_Vector u1, u2, u, s, c;
     int glstr, mset, flag;
107
     void *kmem;
108
     u1 = u2 = u = NULL;
109
     s = c = NULL;
110
     kmem = NULL;
111
     data = NULL;
112
113
     glstr = KIN_NONE;
114
     /* User data */
115
116
```

```
117
      data = (UserData)malloc(sizeof *data);
                                  data->ub[0] = ONE;
      data \rightarrow lb[0] = PT25;
118
      data->lb[1] = ONEPT5;
                                 data->ub[1] = TWO*PI;
119
120
      /* Create serial vectors of length NEQ */
121
      u1 = N_VNew_Serial(NEQ);
122
      if (check_flag((void *)u1, "N_VNew_Serial", 0)) return(1);
123
124
      u2 = N_VNew_Serial(NEQ);
      if (check_flag((void *)u2, "N_VNew_Serial", 0)) return(1);
126
127
      u = N_VNew_Serial(NEQ);
128
      if (check_flag((void *)u, "N_VNew_Serial", 0)) return(1);
129
130
      s = N_VNew_Serial(NEQ);
      if (check_flag((void *)s, "N_VNew_Serial", 0)) return(1);
132
133
      c = N_VNew_Serial(NEQ);
134
      if (check_flag((void *)c, "N_VNew_Serial", 0)) return(1);
135
136
      SetInitialGuess1(u1,data);
137
      SetInitialGuess2(u2,data);
138
139
      N_VConst_Serial(ONE,s); /* no scaling */
140
141
                           /* no constraint on x1 */
      Ith(c,1) = ZERO;
142
                           /* no constraint on x2 */
      Ith(c,2) = ZER0;
143
      Ith(c,3) = ONE;
                           /* 11 = x1 - x1_min >= 0 */
                           /* L1 = x1 - x1_max <= 0 */
      Ith(c,4) = -ONE;
      Ith(c,5) = ONE;
                           /* 12 = x2 - x2_min >= 0 */
146
      Ith(c,6) = -ONE;
                           /* L2 = x2 - x22_min <= 0 */
147
148
      fnormtol=FTOL; scsteptol=STOL;
149
150
151
      kmem = KINCreate();
      if (check_flag((void *)kmem, "KINCreate", 0)) return(1);
153
154
      flag = KINSetFdata(kmem, data);
155
      if (check_flag(&flag, "KINSetFdata", 1)) return(1);
156
      flag = KINSetConstraints(kmem, c);
157
      if (check_flag(&flag, "KINSetConstraints", 1)) return(1);
158
      flag = KINSetFuncNormTol(kmem, fnormtol);
159
      if (check_flag(&flag, "KINSetFuncNormTol", 1)) return(1);
160
      flag = KINSetScaledStepTol(kmem, scsteptol);
161
      if (check_flag(&flag, "KINSetScaledStepTol", 1)) return(1);
162
163
      flag = KINMalloc(kmem, func, u);
164
165
      if (check_flag(&flag, "KINMalloc", 1)) return(1);
166
167
      /* Call KINDense to specify the linear solver */
168
      flag = KINDense(kmem, NEQ);
169
      if (check_flag(&flag, "KINDense", 1)) return(1);
170
172
      /* Print out the problem size, solution parameters, initial guess. */
      PrintHeader(glstr, fnormtol, scsteptol);
173
174
      /* ----- */
175
```

```
176
      printf("\n----\n");
177
      printf("\nInitialuguessuonulowerubounds\n");
178
      printf("_{\sqcup\sqcup}[x1,x2]_{\sqcup}=_{\sqcup}");
179
      PrintOutput(u1);
180
181
      N_VScale_Serial(ONE,u1,u);
182
      glstr = KIN_NONE;
      mset = 1;
184
      SolveIt(kmem, u, s, glstr, mset);
185
186
      /* ----- */
187
188
      N_VScale_Serial(ONE,u1,u);
189
      glstr = KIN_LINESEARCH;
190
      mset = 1;
191
      SolveIt(kmem, u, s, glstr, mset);
192
193
      /* ----- */
194
195
      N_VScale_Serial(ONE,u1,u);
196
      glstr = KIN_NONE;
197
198
      mset = 0;
      SolveIt(kmem, u, s, glstr, mset);
199
200
      /* ----- */
201
202
203
      N_VScale_Serial(ONE,u1,u);
      glstr = KIN_LINESEARCH;
204
      mset = 0;
205
      SolveIt(kmem, u, s, glstr, mset);
206
207
208
209
      /* ----- */
210
      printf("\n----\n");
212
      printf("\nInitial_{\sqcup}guess_{\sqcup}in_{\sqcup}middle_{\sqcup}of_{\sqcup}feasible_{\sqcup}region\n");
213
      printf("\sqcup \sqcup[x1,x2]\sqcup=\sqcup");
214
      PrintOutput(u2);
215
^{216}
      N_VScale_Serial(ONE,u2,u);
      glstr = KIN_NONE;
218
      mset = 1;
219
      SolveIt(kmem, u, s, glstr, mset);
220
221
      /* ----- */
222
223
      N_VScale_Serial(ONE,u2,u);
225
      glstr = KIN_LINESEARCH;
226
      mset = 1;
      SolveIt(kmem, u, s, glstr, mset);
227
228
      /* ----- */
229
231
      N_VScale_Serial(ONE,u2,u);
      glstr = KIN_NONE;
232
      mset = 0;
233
234
      SolveIt(kmem, u, s, glstr, mset);
```

```
235
       /* ----- */
236
237
       N_VScale_Serial(ONE,u2,u);
238
       glstr = KIN_LINESEARCH;
239
       mset = 0;
240
       SolveIt(kmem, u, s, glstr, mset);
241
242
243
244
245
       /* Free memory */
246
247
       N_VDestroy_Serial(u);
248
249
       N_VDestroy_Serial(s);
       N_VDestroy_Serial(c);
250
       KINFree(&kmem);
251
       free(data);
252
253
      return(0);
254
    }
255
256
257
    static int SolveIt(void *kmem, N_Vector u, N_Vector s, int glstr, int mset)
258
    {
259
      int flag;
260
261
       printf("\n");
262
263
       if (mset == 1)
264
         printf("Exact_Newton");
265
266
         printf("Modified Newton");
267
268
269
       if (glstr == KIN_NONE)
270
         printf("\n");
       else
271
         printf("uwithulineusearch\n");
272
273
       flag = KINSetMaxSetupCalls(kmem, mset);
274
       if (check_flag(&flag, "KINSetMaxSetupCalls", 1)) return(1);
275
       flag = KINSol(kmem, u, glstr, s, s);
277
       if (check_flag(&flag, "KINSol", 1)) return(1);
278
279
       printf("Solution:\n_{\sqcup \sqcup}[x1,x2]_{\sqcup = \sqcup}");
280
       PrintOutput(u);
281
282
       PrintFinalStats(kmem);
284
      return(0);
285
286
    }
287
288
289
290
291
292
      * FUNCTIONS CALLED BY KINSOL
293
```

```
*/
294
295
296
     * System function for predator-prey system
297
298
299
    static int func(N_Vector u, N_Vector f, void *f_data)
300
301
      realtype *udata, *fdata;
      realtype x1, 11, L1, x2, 12, L2;
303
      realtype *lb, *ub;
304
      UserData data;
305
306
      data = (UserData)f_data;
307
      lb = data->lb;
308
      ub = data->ub;
309
310
      udata = NV_DATA_S(u);
311
      fdata = NV_DATA_S(f);
312
313
      x1 = udata[0];
314
315
      x2 = udata[1];
      11 = udata[2];
      L1 = udata[3];
317
      12 = udata[4];
318
      L2 = udata[5];
319
320
      fdata[0] = PT5 * sin(x1*x2) - PT25 * x2 / PI - PT5 * x1;
321
      fdata[1] = (ONE - PT25/PI)*(EXP(TW0*x1)-E) + E*x2/PI - TW0*E*x1;
      fdata[2] = 11 - x1 + lb[0];
323
      fdata[3] = L1 - x1 + ub[0];
324
      fdata[4] = 12 - x2 + lb[1];
325
      fdata[5] = L2 - x2 + ub[1];
326
327
328
      return(0);
    }
330
331
332
     * PRIVATE FUNCTIONS
333
334
335
     */
336
337
     * Initial guesses
338
     */
339
340
341
    static void SetInitialGuess1(N_Vector u, UserData data)
343
      realtype x1, x2;
344
      realtype *udata;
      realtype *lb, *ub;
345
346
      udata = NV_DATA_S(u);
347
349
      lb = data->lb;
      ub = data->ub;
350
351
      /* There are two known solutions for this problem */
352
```

```
353
       /* this init. guess should take us to (0.29945; 2.83693) */
354
       x1 = lb[0];
355
       x2 = lb[1];
356
357
       udata[0] = x1;
358
       udata[1] = x2;
359
       udata[2] = x1 - lb[0];
360
       udata[3] = x1 - ub[0];
       udata[4] = x2 - lb[1];
362
       udata[5] = x2 - ub[1];
363
     }
364
365
     static void SetInitialGuess2(N_Vector u, UserData data)
366
367
       realtype x1, x2;
368
       realtype *udata;
369
       realtype *lb, *ub;
370
371
       udata = NV_DATA_S(u);
372
373
374
       lb = data->lb;
375
       ub = data->ub;
376
       /* There are two known solutions for this problem */
377
378
       /* this init. guess should take us to (0.5; 3.1415926) */
379
       x1 = PT5 * (1b[0] + ub[0]);
380
       x2 = PT5 * (lb[1] + ub[1]);
381
382
       udata[0] = x1;
383
       udata[1] = x2;
384
       udata[2] = x1 - lb[0];
385
       udata[3] = x1 - ub[0];
386
       udata[4] = x2 - lb[1];
387
388
       udata[5] = x2 - ub[1];
389
     }
390
391
      * Print first lines of output (problem description)
392
393
     static void PrintHeader(int globalstrategy, realtype fnormtol, realtype scsteptol)
395
396
       printf("\nFerraris_and_Tronconi_test_problem\n");
397
       printf("Tolerance_parameters:\n");
398
     #if defined(SUNDIALS_EXTENDED_PRECISION)
399
       printf("_{\sqcup \sqcup}fnormtol_{\sqcup \sqcup} = _{\sqcup} \%10.6Lg\\n_{\sqcup \sqcup}scsteptol_{\sqcup} = _{\sqcup} \%10.6Lg\\n",
400
401
                fnormtol, scsteptol);
402
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
403
       printf("_{\sqcup \sqcup}fnormtol_{\sqcup \sqcup} = _{\sqcup} %10.6lg\\n_{\sqcup \sqcup}scsteptol_{\sqcup} = _{\sqcup} %10.6lg\\n",
                fnormtol, scsteptol);
404
405
       printf("_{\sqcup\sqcup}fnormtol_{\sqcup\sqcup}=_{\sqcup}%10.6g\\n_{\sqcup\sqcup}scsteptol_{\sqcup}=_{\sqcup}%10.6g\\n",
406
                fnormtol, scsteptol);
407
408
     #endif
409
     }
410
    /*
411
```

```
* Print solution
412
413
      */
414
     static void PrintOutput(N_Vector u)
415
416
    #if defined(SUNDIALS_EXTENDED_PRECISION)
417
         printf("_{\sqcup}%8.6Lg_{\sqcup \sqcup}%8.6Lg_{\square}", Ith(u,1), Ith(u,2));
418
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
419
         printf("_{\sqcup}%8.61g_{\sqcup \sqcup}%8.61g_{\square}", Ith(u,1), Ith(u,2));
420
421
    #else
         printf("_{\square}%8.6g_{\square\square}%8.6g\n", Ith(u,1), Ith(u,2));
422
    #endif
423
    }
424
425
426
      * Print final statistics contained in iopt
428
429
    static void PrintFinalStats(void *kmem)
430
431
       long int nni, nfe, nje, nfeD;
432
       int flag;
433
434
435
       flag = KINGetNumNonlinSolvIters(kmem, &nni);
       check_flag(&flag, "KINGetNumNonlinSolvIters", 1);
436
       flag = KINGetNumFuncEvals(kmem, &nfe);
437
       check_flag(&flag, "KINGetNumFuncEvals", 1);
438
439
       flag = KINDenseGetNumJacEvals(kmem, &nje);
       check_flag(&flag, "KINDenseGetNumJacEvals", 1);
441
       flag = KINDenseGetNumFuncEvals(kmem, &nfeD);
442
       check_flag(&flag, "KINDenseGetNumFuncEvals", 1);
443
444
       printf("Final_Statistics:\n");
445
       printf("\square\nni\square=\square%5ld\square\n", nni, nfe);
       printf("\square nje\square=\square%5ld\square nfeD\square=\square%5ld\square n", nje, nfeD);
448
449
    /*
450
        Check function return value...
451
            opt == 0 means SUNDIALS function allocates memory so check if
452
                      returned NULL pointer
453
            opt == 1 means SUNDIALS function returns a flag so check if
454
                      flag >= 0
455
            opt == 2 means function allocates memory so check if returned
456
                      NULL pointer
457
458
460
    static int check_flag(void *flagvalue, char *funcname, int opt)
461
    {
462
       int *errflag;
463
       /* Check if SUNDIALS function returned NULL pointer - no memory allocated */
464
       if (opt == 0 && flagvalue == NULL) {
465
466
467
                   "\nSUNDIALS_ERROR:_{\square}%s()_{\square}failed_{\square}-returned_{\square}NULL_{\square}pointer\\n_{\square},
468
                   funcname);
         return(1);
469
470
```

```
471
        /* Check if flag < 0 */
472
        else if (opt == 1) {
473
           errflag = (int *) flagvalue;
474
          if (*errflag < 0) {</pre>
475
             fprintf(stderr,
476
                        "\nSUNDIALS_ERROR:_{\square}%s()_{\square}failed_{\square}with_{\square}flag_{\square}=_{\square}%d\n\n",
477
                        funcname, *errflag);
478
479
             return(1);
          }
480
        }
481
482
        /* Check if function returned NULL pointer - no memory allocated */
483
        else if (opt == 2 && flagvalue == NULL) {
484
          fprintf(stderr,
485
                     \verb|"\nMEMORY_ERROR:_{\sqcup}\%s()_{\sqcup}failed_{\sqcup}-_{\sqcup}returned_{\sqcup}NULL_{\sqcup}pointer\\|\n"|,
486
487
                     funcname);
          return(1);
488
489
490
        return(0);
491
492
```

B Listing of kinkryx.c

```
/*
                         _____
    * $Revision: 1.8 $
    * $Date: 2006/03/23 22:37:26 $
    * -----
    * Programmer(s): Allan Taylor, Alan Hindmarsh and
               Radu Serban @ LLNL
    * Example (serial):
10
    * This example solves a nonlinear system that arises from a system
    st of partial differential equations. The PDE system is a food web
    * population model, with predator-prey interaction and diffusion
    * on the unit square in two dimensions. The dependent variable
15
    * vector is the following:
16
          1 2
17
    * c = (c , c , ..., c)
                              (denoted by the variable cc)
18
19
    * and the PDE's are as follows:
20
21
22
                          + c ) + f (x,y,c) (i=1,...,ns)
             0 = d(i)*(c
23
                          уу
24
25
26
       where
27
28
                                   ns
      f(x,y,c) = c * (b(i) + sum a(i,j)*c)
    * The number of species is ns = 2 * np, with the first np being
32
    * prey and the last np being predators. The number np is both the
33
    \ast number of prey and predator species. The coefficients a(i,j),
34
    * b(i), d(i) are:
35
       a(i,i) = -AA
                    (all i)
       a(i,j) = -GG (i <= np , j > np)
38
       a(i,j) = EE (i > np, j \le np)
39
       b(i) = BB * (1 + alpha * x * y) (i <= np)
40
      b(i) = -BB * (1 + alpha * x * y) (i > np)
41
      d(i) = DPREY (i \le np)
42
      d(i) = DPRED (i > np)
  * The various scalar parameters are set using define's or in
45
  * routine InitUserData.
46
47
   * The boundary conditions are: normal derivative = 0, and the
    * initial guess is constant in x and y, but the final solution
    * is not.
51
    * The PDEs are discretized by central differencing on an MX by
52
    * MY mesh.
53
54
    * The nonlinear system is solved by KINSOL using the method
    * specified in local variable globalstrat.
```

```
st The preconditioner matrix is a block-diagonal matrix based on
     * the partial derivatives of the interaction terms f only.
59
     * Constraints are imposed to make all components of the solution
61
62
     * positive.
63
     * References:
64
65
     * 1. Peter N. Brown and Youcef Saad,
          Hybrid Krylov Methods for Nonlinear Systems of Equations
67
          LLNL report UCRL-97645, November 1987.
68
69
     * 2. Peter N. Brown and Alan C. Hindmarsh,
70
         Reduced Storage Matrix Methods in Stiff ODE systems,
71
         Lawrence Livermore National Laboratory Report UCRL-95088,
72
         Rev. 1, June 1987, and Journal of Applied Mathematics and
         Computation, Vol. 31 (May 1989), pp. 40-91. (Presents a
74
         description of the time-dependent version of this test
75
        problem.)
76
77
    */
78
79
80 #include <stdio.h>
81 #include <stdlib.h>
82 #include <math.h>
84 #include "kinsol.h"
                                    /* main KINSOL header file */
   #include "nvector_serial.h"
                                   /* definitions of N_Vector and macros */
   #include "kinsol_spgmr.h"
                                    /* use KINSPGMR linear solver */
   #include "sundials_smalldense.h" /* use generic DENSE solver for prec. */
87
                                 /st def's of realtype and booleantype st/
   #include "sundials_types.h"
   #include "sundials_math.h"
                                    /* contains RSqrt routine */
89
90
91 /* Problem Constants */
93 #define NUM_SPECIES
                            6 /* must equal 2*(number of prey or predators)
                                  number of prey = number of predators
94
95
96 #define PI
                     RCONST(3.1415926535898) /* pi */
97
98 #define MX
                       8
                                       /* MX = number of x mesh points */
                                       /* MY = number of y mesh points */
99 #define MY
   #define NSMX
                       (NUM_SPECIES * MX)
   #define NEQ
                       (NSMX * MY)
                                      /* number of equations in the system */
                       RCONST(1.0)
                                      /* value of coefficient AA in above eqns */
102 #define AA
103 #define EE
                       RCONST(10000.) /* value of coefficient EE in above eqns */
104 #define GG
                       RCONST(0.5e-6) /* value of coefficient GG in above eqns */
105 #define BB
                       RCONST(1.0) /* value of coefficient BB in above eqns */
106 #define DPREY
                       RCONST(1.0) /* value of coefficient dprey above */
107 #define DPRED
                       RCONST(0.5) /* value of coefficient dpred above */
                                     /* value of coefficient alpha above */
108 #define ALPHA
                       RCONST(1.0)
109 #define AX
                       RCONST(1.0)
                                      /* total range of x variable */
                       RCONST(1.0)
110 #define AY
                                      /* total range of y variable */
                      RCONST(1.e-7) /* ftol tolerance */
111 #define FTOL
                       RCONST(1.e-13) /* stol tolerance */
112 #define STOL
                     RCONST(1000.0) /* one thousand */
113 #define THOUSAND
                                      /* O. */
   #define ZERO
                       RCONST(0.)
115 #define ONE
                                      /* 1. */
                       RCONST(1.0)
116 #define TWO
                       RCONST(2.0)
                                      /* 2. */
```

```
#define PREYIN
                         RCONST(1.0)
                                        /* initial guess for prey concentrations. */
                         RCONST(30000.0)/* initial guess for predator concs.
    #define PREDIN
    /* User-defined vector access macro: IJ_Vptr */
120
121
    /* IJ_Vptr is defined in order to translate from the underlying 3D structure
122
       of the dependent variable vector to the 1D storage scheme for an \mathtt{N}\text{-vector}.
123
       IJ_Vptr(vv,i,j) returns a pointer to the location in vv corresponding to
124
       indices is = 0, jx = i, jy = j.
125
126
                              (&NV_Ith_S(vv, i*NUM_SPECIES + j*NSMX))
    #define IJ_Vptr(vv,i,j)
127
128
    /* Type : UserData
129
       contains preconditioner blocks, pivot arrays, and problem constants */
130
   typedef struct {
132
      realtype **P[MX][MY];
133
      long int *pivot[MX][MY];
134
      realtype **acoef, *bcoef;
135
      N_Vector rates;
136
      realtype *cox, *coy;
137
      realtype ax, ay, dx, dy;
      realtype uround, sqruround;
      long int mx, my, ns, np;
140
   } *UserData;
141
142
    /* Functions Called by the KINSOL Solver */
143
    static int func(N_Vector cc, N_Vector fval, void *f_data);
145
146
    static int PrecSetupBD(N_Vector cc, N_Vector cscale,
147
                            N_Vector fval, N_Vector fscale,
148
                            void *P_data,
149
                            N_{Vector} vtemp1, N_{Vector} vtemp2);
150
151
    static int PrecSolveBD(N_Vector cc, N_Vector cscale,
                            N_Vector fval, N_Vector fscale,
153
                            N_Vector vv, void *P_data,
154
                            N_Vector ftem);
155
156
    /* Private Helper Functions */
157
    static UserData AllocUserData(void);
    static void InitUserData(UserData data);
   static void FreeUserData(UserData data);
static void SetInitialProfiles(N_Vector cc, N_Vector sc);
   static void PrintHeader(int globalstrategy, int maxl, int maxlrst,
163
                             realtype fnormtol, realtype scsteptol);
164
   static void PrintOutput(N_Vector cc);
   static void PrintFinalStats(void *kmem);
167
    static void WebRate(realtype xx, realtype yy, realtype *cxy, realtype *ratesxy,
                         void *f_data);
168
    static realtype DotProd(long int size, realtype *x1, realtype *x2);
169
170
    static int check_flag(void *flagvalue, char *funcname, int opt);
172
173
     * MAIN PROGRAM
174
175
```

```
*/
176
177
    int main(void)
    {
179
      int globalstrategy;
180
      realtype fnormtol, scsteptol;
181
      N_{Vector} cc, sc, constraints;
182
      UserData data;
183
      int flag, maxl, maxlrst;
184
      void *kmem;
185
186
      cc = sc = constraints = NULL;
187
      kmem = NULL;
188
      data = NULL;
189
      /* Allocate memory, and set problem data, initial values, tolerances */
191
      globalstrategy = KIN_NONE;
192
193
      data = AllocUserData();
194
      if (check_flag((void *)data, "AllocUserData", 2)) return(1);
195
      InitUserData(data);
196
197
198
      /* Create serial vectors of length NEQ */
      cc = N_VNew_Serial(NEQ);
199
      if (check_flag((void *)cc, "N_VNew_Serial", 0)) return(1);
200
      sc = N_VNew_Serial(NEQ);
201
      if (check_flag((void *)sc, "N_VNew_Serial", 0)) return(1);
202
      data->rates = N_VNew_Serial(NEQ);
203
      if (check_flag((void *)data->rates, "N_VNew_Serial", 0)) return(1);
204
205
      constraints = N_VNew_Serial(NEQ);
206
      if (check_flag((void *)constraints, "N_VNew_Serial", 0)) return(1);
207
      N_VConst(TWO, constraints);
208
209
      SetInitialProfiles(cc, sc);
210
      fnormtol=FTOL; scsteptol=STOL;
212
213
      /* Call KINCreate/KINMalloc to initialize KINSOL:
214
         nvSpec is the nvSpec pointer used in the serial version
215
         A pointer to KINSOL problem memory is returned and stored in kmem. */
216
      kmem = KINCreate();
217
      if (check_flag((void *)kmem, "KINCreate", 0)) return(1);
218
219
      /* Vector cc passed as template vector. */
220
      flag = KINMalloc(kmem, func, cc);
221
      if (check_flag(&flag, "KINMalloc", 1)) return(1);
222
223
224
      flag = KINSetFdata(kmem, data);
225
      if (check_flag(&flag, "KINSetFdata", 1)) return(1);
226
      flag = KINSetConstraints(kmem, constraints);
      if (check_flag(&flag, "KINSetConstraints", 1)) return(1);
227
      flag = KINSetFuncNormTol(kmem, fnormtol);
228
      if (check_flag(&flag, "KINSetFuncNormTol", 1)) return(1);
229
      flag = KINSetScaledStepTol(kmem, scsteptol);
230
      if (check_flag(&flag, "KINSetScaledStepTol", 1)) return(1);
231
232
      /* We no longer need the constraints vector since KINSetConstraints
233
         creates a private copy for KINSOL to use. */
234
```

```
N_VDestroy_Serial(constraints);
235
236
      /* Call KINSpgmr to specify the linear solver KINSPGMR with preconditioner
237
         routines PrecSetupBD and PrecSolveBD, and the pointer to the user block data. */
238
      maxl = 15;
239
      maxlrst = 2;
240
      flag = KINSpgmr(kmem, maxl);
241
      if (check_flag(&flag, "KINSpgmr", 1)) return(1);
242
243
244
      flag = KINSpilsSetMaxRestarts(kmem, maxlrst);
      if (check_flag(&flag, "KINSpilsSetMaxRestarts", 1)) return(1);
245
      flag = KINSpilsSetPreconditioner(kmem,
246
                                          PrecSetupBD,
247
                                          PrecSolveBD,
248
                                          data);
249
      if (check_flag(&flag, "KINSpilsSetPreconditioner", 1)) return(1);
251
      /* Print out the problem size, solution parameters, initial guess. */
252
      PrintHeader(globalstrategy, maxl, maxlrst, fnormtol, scsteptol);
253
254
      /* Call KINSol and print output concentration profile */
255
      flag = KINSol(kmem,
                                      /* KINSol memory block */
256
257
                     cc,
                                      /* initial guess on input; solution vector */
                     globalstrategy, /* global stragegy choice */
258
                                       /* scaling vector, for the variable cc */
259
                     sc,
                                      /* scaling vector for function values fval */
                     sc);
260
      if (check_flag(&flag, "KINSol", 1)) return(1);
261
      printf("\n\nComputeduequilibriumuspeciesuconcentrations:\n");
263
      PrintOutput(cc);
264
265
      /* Print final statistics and free memory */
266
      PrintFinalStats(kmem);
267
268
      N_VDestroy_Serial(cc);
269
      N_VDestroy_Serial(sc);
      KINFree(&kmem);
271
      FreeUserData(data);
272
273
      return(0);
274
    7
275
    /* Readability definitions used in other routines below */
278
279
    #define acoef (data->acoef)
    #define bcoef (data->bcoef)
280
    #define cox
                    (data->cox)
281
    #define coy
                    (data->coy)
282
284
285
     * FUNCTIONS CALLED BY KINSOL
286
287
     */
288
289
290
     * System function for predator-prey system
291
292
293
```

```
static int func(N_Vector cc, N_Vector fval, void *f_data)
294
295
      realtype xx, yy, delx, dely, *cxy, *rxy, *fxy, dcyli, dcyui, dcxli, dcxri;
296
      long int jx, jy, is, idyu, idyl, idxr, idxl;
297
      UserData data;
298
299
      data = (UserData)f_data;
300
      delx = data->dx;
301
      dely = data->dy;
302
303
      /* Loop over all mesh points, evaluating rate array at each point*/
304
      for (jy = 0; jy < MY; jy++) {
305
306
        yy = dely*jy;
307
308
        /* Set lower/upper index shifts, special at boundaries. */
309
        idyl = (jy != 0) ? NSMX : -NSMX;
310
        idyu = (jy != MY-1) ? NSMX : -NSMX;
311
312
        for (jx = 0; jx < MX; jx++) {
313
314
          xx = delx*jx;
315
316
317
           /* Set left/right index shifts, special at boundaries. */
           idxl = (jx != 0 ) ? NUM_SPECIES : -NUM_SPECIES;
318
           idxr = (jx != MX-1) ? NUM_SPECIES : -NUM_SPECIES;
319
320
           cxy = IJ_Vptr(cc, jx, jy);
321
           rxy = IJ_Vptr(data->rates,jx,jy);
322
           fxy = IJ_Vptr(fval,jx,jy);
323
324
           /* Get species interaction rate array at (xx,yy) */
325
           WebRate(xx, yy, cxy, rxy, f_data);
326
327
           for(is = 0; is < NUM_SPECIES; is++) {</pre>
328
             /* Differencing in x direction */
330
             dcyli = *(cxy+is) - *(cxy - idyl + is);
331
             dcyui = *(cxy + idyu + is) - *(cxy+is);
332
333
334
             /* Differencing in y direction */
             dcxli = *(cxy+is) - *(cxy - idxl + is);
335
             dcxri = *(cxy + idxr + is) - *(cxy+is);
336
337
             /* Compute the total rate value at (xx,yy) */
338
             fxy[is] = (coy)[is] * (dcyui - dcyli) +
339
               (cox)[is] * (dcxri - dcxli) + rxy[is];
340
341
342
           } /* end of is loop */
343
        } /* end of jx loop */
344
345
      } /* end of jy loop */
346
347
      return(0);
348
349
    }
350
351
     * Preconditioner setup routine. Generate and preprocess P.
352
```

```
*/
353
354
    static int PrecSetupBD(N_Vector cc, N_Vector cscale,
355
                             N_Vector fval, N_Vector fscale,
356
                             void *P_data,
357
                             N_Vector vtemp1, N_Vector vtemp2)
358
359
      realtype r, r0, uround, sqruround, xx, yy, delx, dely, csave, fac;
360
      realtype *cxy, *scxy, **Pxy, *ratesxy, *Pxycol, perturb_rates[NUM_SPECIES];
361
      long int i, j, jx, jy, ret;
362
      UserData data;
363
364
      data = (UserData) P_data;
365
      delx = data->dx;
366
      dely = data->dy;
368
      uround = data->uround;
369
      sqruround = data->sqruround;
370
      fac = N_VWL2Norm(fval, fscale);
371
      r0 = THOUSAND * uround * fac * NEQ;
372
      if(r0 == ZERO) r0 = ONE;
373
374
375
      /* Loop over spatial points; get size NUM_SPECIES Jacobian block at each */
376
      for (jy = 0; jy < MY; jy++) {
        yy = jy*dely;
377
378
         for (jx = 0; jx < MX; jx++) {
379
           xx = jx*delx;
           Pxy = (data -> P)[jx][jy];
381
           cxy = IJ_Vptr(cc,jx,jy);
382
           scxy= IJ_Vptr(cscale,jx,jy);
383
           ratesxy = IJ_Vptr((data->rates),jx,jy);
384
385
           /* Compute difference quotients of interaction rate fn. */
386
           for (j = 0; j < NUM_SPECIES; j++) {</pre>
387
388
             csave = cxy[j]; /* Save the j,jx,jy element of cc */
389
             r = MAX(sqruround*ABS(csave), r0/scxy[j]);
390
             cxy[j] += r; /* Perturb the j,jx,jy element of cc */
391
             fac = ONE/r;
392
393
             WebRate(xx, yy, cxy, perturb_rates, data);
394
395
             /* Restore j,jx,jy element of cc */
396
             cxy[j] = csave;
397
398
             /* Load the j-th column of difference quotients */
399
             Pxycol = Pxy[j];
400
             for (i = 0; i < NUM_SPECIES; i++)</pre>
401
402
               Pxycol[i] = (perturb_rates[i] - ratesxy[i]) * fac;
403
404
           } /* end of j loop */
405
406
           /* Do LU decomposition of size NUM_SPECIES preconditioner block */
407
           ret = gefa(Pxy, NUM_SPECIES, (data->pivot)[jx][jy]);
408
409
           if (ret != 0) return(1);
410
        } /* end of jx loop */
411
```

```
412
       } /* end of jy loop */
413
414
      return(0);
415
416
417
418
419
     * Preconditioner solve routine
420
421
    static int PrecSolveBD(N_Vector cc, N_Vector cscale,
422
                               N_Vector fval, N_Vector fscale,
423
                               N_Vector vv, void *P_data,
424
                               N_Vector ftem)
425
426
       realtype **Pxy, *vxy;
427
       long int *piv, jx, jy;
428
       UserData data;
429
430
       data = (UserData)P_data;
431
432
       for (jx=0; jx<MX; jx++) {
433
434
         for (jy=0; jy<MY; jy++) {</pre>
435
436
           /* For each (jx,jy), solve a linear system of size NUM_SPECIES.
437
              \mathtt{vxy} is the address of the corresponding portion of the vector \mathtt{vv}\,;
438
              Pxy is the address of the corresponding block of the matrix P;
439
              piv is the address of the corresponding block of the array pivot. */
440
           vxy = IJ_Vptr(vv,jx,jy);
441
           Pxy = (data -> P)[jx][jy];
442
           piv = (data->pivot)[jx][jy];
443
           gesl (Pxy, NUM_SPECIES, piv, vxy);
444
445
         } /* end of jy loop */
446
447
       } /* end of jx loop */
448
449
      return(0);
450
    }
451
452
453
     * Interaction rate function routine
454
     */
455
456
    static void WebRate(realtype xx, realtype yy, realtype *cxy, realtype *ratesxy,
457
458
                           void *f_data)
459
460
       long int i;
       realtype fac;
461
462
       UserData data;
463
       data = (UserData)f_data;
464
465
       for (i = 0; i < NUM_SPECIES; i++)</pre>
466
         ratesxy[i] = DotProd(NUM_SPECIES, cxy, acoef[i]);
467
468
       fac = ONE + ALPHA * xx * yy;
469
470
```

```
for (i = 0; i < NUM_SPECIES; i++)</pre>
471
        ratesxy[i] = cxy[i] * ( bcoef[i] * fac + ratesxy[i] );
472
473
474
475
     * Dot product routine for realtype arrays
476
477
478
    static realtype DotProd(long int size, realtype *x1, realtype *x2)
479
480
      long int i;
481
      realtype *xx1, *xx2, temp = ZERO;
482
483
      xx1 = x1; xx2 = x2;
484
      for (i = 0; i < size; i++) temp += (*xx1++) * (*xx2++);
485
486
      return(temp);
487
488
489
490
491
     * PRIVATE FUNCTIONS
492
493
494
495
496
     * Allocate memory for data structure of type UserData
497
498
499
    static UserData AllocUserData(void)
500
    {
501
      int jx, jy;
502
      UserData data;
503
504
      data = (UserData) malloc(sizeof *data);
506
      for (jx=0; jx < MX; jx++) {
507
         for (jy=0; jy < MY; jy++) {
508
           (data->P)[jx][jy] = denalloc(NUM_SPECIES);
509
           (data->pivot)[jx][jy] = denallocpiv(NUM_SPECIES);
510
        }
511
512
      acoef = denalloc(NUM_SPECIES);
513
      bcoef = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
514
             = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
515
             = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
516
517
      return(data);
518
519
    }
520
521
     * Load problem constants in data
522
523
524
    static void InitUserData(UserData data)
525
526
527
      long int i, j, np;
      realtype *a1,*a2, *a3, *a4, dx2, dy2;
528
529
```

```
data -> mx = MX;
530
       data -> my = MY;
531
       data->ns = NUM_SPECIES;
532
       data->np = NUM_SPECIES/2;
533
       data -> ax = AX;
534
       data -> ay = AY;
535
       data \rightarrow dx = (data \rightarrow ax)/(MX-1);
536
       data \rightarrow dy = (data \rightarrow ay)/(MY-1);
537
       data->uround = UNIT_ROUNDOFF;
       data->sqruround = SQRT(data->uround);
539
540
       /st Set up the coefficients a and b plus others found in the equations st/
541
       np = data->np;
542
543
       dx2=(data->dx)*(data->dx); dy2=(data->dy)*(data->dy);
545
       for (i = 0; i < np; i++) {</pre>
546
         a1= &(acoef[i][np]);
547
         a2= &(acoef[i+np][0]);
548
         a3= &(acoef[i][0]);
549
         a4= &(acoef[i+np][np]);
550
551
552
         /* Fill in the portion of acoef in the four quadrants, row by row */
         for (j = 0; j < np; j++) {
553
           *a1++ = -GG;
554
           *a2++ =
                       EE;
555
           *a3++ = ZER0;
556
           *a4++ = ZER0;
557
         }
558
559
         /* and then change the diagonal elements of acoef to -AA */
560
         acoef[i][i]=-AA;
561
         acoef[i+np][i+np] = -AA;
562
563
564
         bcoef[i] = BB;
565
         bcoef[i+np] = -BB;
566
         cox[i]=DPREY/dx2;
567
         cox[i+np]=DPRED/dx2;
568
569
         coy[i]=DPREY/dy2;
570
         coy[i+np]=DPRED/dy2;
571
572
573
    }
574
575
      * Free data memory
576
577
      */
578
579
    static void FreeUserData(UserData data)
580
    {
       int jx, jy;
581
582
       for (jx=0; jx < MX; jx++) {
583
         for (jy=0; jy < MY; jy++) {
584
585
           denfree((data->P)[jx][jy]);
           denfreepiv((data->pivot)[jx][jy]);
586
587
       }
588
```

```
589
       denfree(acoef);
590
       free(bcoef);
591
       free(cox);
592
       free(coy);
593
       N_VDestroy_Serial(data->rates);
594
       free(data);
595
596
    }
597
598
      * Set initial conditions in cc
599
600
601
    static void SetInitialProfiles(N_Vector cc, N_Vector sc)
602
603
       int i, jx, jy;
604
       realtype *cloc, *sloc;
605
       realtype ctemp[NUM_SPECIES], stemp[NUM_SPECIES];
606
607
       /* Initialize arrays ctemp and stemp used in the loading process */
608
       for (i = 0; i < NUM_SPECIES/2; i++) {</pre>
609
         ctemp[i] = PREYIN;
610
611
         stemp[i] = ONE;
612
       for (i = NUM_SPECIES/2; i < NUM_SPECIES; i++) {</pre>
613
         ctemp[i] = PREDIN;
614
         stemp[i] = RCONST(0.00001);
615
616
617
       /* Load initial profiles into cc and sc vector from ctemp and stemp. */
618
       for (jy = 0; jy < MY; jy++) {
619
         for (jx = 0; jx < MX; jx++) {
620
            cloc = IJ_Vptr(cc,jx,jy);
621
622
            sloc = IJ_Vptr(sc,jx,jy);
            for (i = 0; i < NUM_SPECIES; i++) {</pre>
623
624
              cloc[i] = ctemp[i];
              sloc[i] = stemp[i];
625
626
627
       }
628
    }
629
630
631
      * Print first lines of output (problem description)
632
633
634
    static void PrintHeader(int globalstrategy, int maxl, int maxlrst,
635
                                 realtype fnormtol, realtype scsteptol)
636
637
638
       printf("\nPredator-prey_test_problem_--_uKINSol_(serial_version)\n\n");
639
       printf("Mesh_dimensions_=\\%d_\X_\%d\n", MX, MY);
       printf("Number_{\sqcup}of_{\sqcup}species_{\sqcup}=_{\sqcup}%d\n", NUM_SPECIES);
640
       printf("Total_system_size_=_%d\n\n", NEQ);
641
642
       printf("Flag_{\sqcup}globalstrategy_{\sqcup}_{\sqcup}\%d_{\sqcup}(0_{\sqcup}_{\sqcup}None,_{\sqcup}1_{\sqcup}_{\sqcup}Linesearch) \setminus n",
               globalstrategy);
644
       printf("LinearusolveruisuSPGMRuwithumaxlu=u%d,umaxlrstu=u%d\n",
645
               maxl, maxlrst);
       printf("Preconditioning uses interaction-only block-diagonal matrix ");
646
       printf("Positivity_constraints_imposed_on_all_components_\n");
647
```

```
#if defined(SUNDIALS_EXTENDED_PRECISION)
648
        printf("Toleranceuparameters:uufnormtolu=u%Lguuuscsteptolu=u%Lg\n",
649
                 fnormtol, scsteptol);
650
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
651
        printf("Tolerance \sqcup parameters: \sqcup \sqcup fnormtol \sqcup = \sqcup \%lg \sqcup \sqcup \sqcup scsteptol \sqcup = \sqcup \%lg \backslash n",
652
                 fnormtol, scsteptol);
653
     #else
654
        printf("Tolerance \sqcup parameters: \sqcup \sqcup fnormtol \sqcup = \sqcup \%g \sqcup \sqcup \sqcup scsteptol \sqcup = \sqcup \%g \backslash n",
655
                 fnormtol, scsteptol);
656
     #endif
657
658
        printf("\nInitial_profile_of_concentration\n");
659
     #if defined(SUNDIALS_EXTENDED_PRECISION)
660
        printf("Atuallumeshupoints:uu%Lgu%Lgu%Lguuu%Lgu%Lgu%Lg\n",
661
                 PREYIN, PREYIN, PREYIN,
662
                 PREDIN, PREDIN, PREDIN);
663
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
664
        printf("At_{\sqcup}all_{\sqcup}mesh_{\sqcup}points:_{\sqcup\sqcup}\%lg_{\sqcup}\%lg_{\sqcup}\%lg_{\sqcup\sqcup\sqcup}\%lg_{\sqcup}\%lg_{\sqcup}\%lg_{\sqcup}\%lg_{\backslash}n",
665
                 PREYIN, PREYIN, PREYIN,
666
                 PREDIN, PREDIN, PREDIN);
667
668
     #else
        printf("Atuallumeshupoints: uu%gu%gu%gu%guug\%gu%gu%g\n",
669
670
                 PREYIN, PREYIN, PREYIN,
                 PREDIN, PREDIN, PREDIN);
671
     #endif
672
     }
673
674
675
      * Print sampled values of current cc
676
677
678
     static void PrintOutput(N_Vector cc)
679
     {
680
681
        int is, jx, jy;
        realtype *ct;
682
683
684
        jy = 0; jx = 0;
        ct = IJ_Vptr(cc,jx,jy);
685
        printf("\nAt_{\sqcup}bottom_{\sqcup}left:");
686
687
        /* Print out lines with up to 6 values per line */
688
        for (is = 0; is < NUM_SPECIES; is++){</pre>
          if ((is%6)*6 == is) printf("\n");
690
     #if defined(SUNDIALS_EXTENDED_PRECISION)
691
          printf("\\Lg",ct[is]);
692
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
693
          printf("u%lg",ct[is]);
694
     #else
695
696
          printf("\u00ed%g",ct[is]);
697
     #endif
698
699
        jy = MY-1; jx = MX-1;
700
701
        ct = IJ_Vptr(cc, jx, jy);
        printf("\n\nAtutopuright:");
702
703
        /* Print out lines with up to 6 values per line */
704
705
        for (is = 0; is < NUM_SPECIES; is++) {</pre>
          if ((is%6)*6 == is) printf("\n");
706
```

```
#if defined(SUNDIALS_EXTENDED_PRECISION)
707
          printf("\"Lg",ct[is]);
708
     #elif defined(SUNDIALS_DOUBLE_PRECISION)
709
         printf("u%lg",ct[is]);
710
711
         printf("\u00ed\%g",ct[is]);
712
713
    #endif
       }
714
      printf("\n\n");
716
717
718
      * Print final statistics contained in iopt
719
720
     static void PrintFinalStats(void *kmem)
723
       long int nni, nfe, nli, npe, nps, ncfl, nfeSG;
724
       int flag;
725
726
       flag = KINGetNumNonlinSolvIters(kmem, &nni);
727
       check_flag(&flag, "KINGetNumNonlinSolvIters", 1);
728
729
       flag = KINGetNumFuncEvals(kmem, &nfe);
730
       check_flag(&flag, "KINGetNumFuncEvals", 1);
       flag = KINSpilsGetNumLinIters(kmem, &nli);
731
       check_flag(&flag, "KINSpilsGetNumLinIters", 1);
732
       flag = KINSpilsGetNumPrecEvals(kmem, &npe);
733
       check_flag(&flag, "KINSpilsGetNumPrecEvals", 1);
       flag = KINSpilsGetNumPrecSolves(kmem, &nps);
       check_flag(&flag, "KINSpilsGetNumPrecSolves", 1);
736
       flag = KINSpilsGetNumConvFails(kmem, &ncfl);
737
       check_flag(&flag, "KINSpilsGetNumConvFails", 1);
738
       flag = KINSpilsGetNumFuncEvals(kmem, &nfeSG);
739
       check_flag(&flag, "KINSpilsGetNumFuncEvals", 1);
740
741
       printf("Final<sub>□</sub>Statistics..<sub>□</sub>\n");
743
       printf("nniuuuu=u%5lduuuunliuuu=u%5ld\n", nni, nli);
       printf("nfe_{\cup\cup\cup\cup}=_{\cup}%5ld_{\cup\cup\cup\cup}nfeSG_{\cup}=_{\cup}%5ld_{n}", nfe, nfeSG);
744
       printf("nps_{\sqcup \sqcup \sqcup \sqcup} = 0\%51d_{\sqcup \sqcup \sqcup \sqcup} npe_{\sqcup \sqcup \sqcup} = 0\%51d_{\sqcup \sqcup \sqcup \sqcup \sqcup} ncfl_{\sqcup \sqcup} = 0\%51d \setminus n", nps, npe, ncfl);
745
746
    }
747
748
749
       Check function return value...
750
            opt == 0 means SUNDIALS function allocates memory so check if
751
                      returned NULL pointer
752
            opt == 1 means SUNDIALS function returns a flag so check if
753
                      flag >= 0
754
755
            opt == 2 means function allocates memory so check if returned
756
                      NULL pointer
757
758
    static int check_flag(void *flagvalue, char *funcname, int opt)
759
760
       int *errflag;
761
762
       /* Check if SUNDIALS function returned NULL pointer - no memory allocated */
763
       if (opt == 0 && flagvalue == NULL) {
764
         fprintf(stderr,
765
```

```
\verb|"\nSUNDIALS_ERROR: | %s() | failed | -| returned | NULL | pointer | n | n | ,
766
                                                                                        funcname);
767
                                           return(1);
768
769
770
                                 /* Check if flag < 0 */
771
                                 else if (opt == 1) {
772
                                            errflag = (int *) flagvalue;
773
                                            if (*errflag < 0) {</pre>
774
775
                                                       fprintf(stderr,
                                                                                                  "\nSUNDIALS_ERROR:_{\square}%s()_{\square}failed_{\square}with_{\square}flag_{\square}=_{\square}%d\n\n",
776
                                                                                                 funcname, *errflag);
777
                                                      return(1);
778
                                           }
779
                                 }
780
                                 /* Check if function returned NULL pointer - no memory allocated */
782
                                 else if (opt == 2 && flagvalue == NULL) {
783
                                            fprintf(stderr,
784
                                                                                       \verb|"\nMEMORY_ERROR: | %s() | failed | -| returned | NULL | pointer \\ | n \\ | ", | failed | -| returned | NULL | pointer \\ | n \\ | n
785
                                                                                       funcname);
786
787
                                           return(1);
788
789
                                return(0);
790
                    }
791
```

C Listing of kinkryx_bbd_p.c

```
-----
    * $Revision: 1.6 $
    * $Date: 2006/03/23 22:37:23 $
    * -----
    * Programmer(s): Allan Taylor, Alan Hindmarsh and
              Radu Serban @ LLNL
    * Example problem for KINSOL (parallel machine case) using the BBD
    * preconditioner.
12
    * This example solves a nonlinear system that arises from a system
    st of partial differential equations. The PDE system is a food web
13
    * population model, with predator-prey interaction and diffusion on
    st the unit square in two dimensions. The dependent variable vector
    * is the following:
17
          1 2
                       ns
18
                              (denoted by the variable cc)
    * c = (c, c, ..., c)
19
20
    * and the PDE's are as follows:
21
22
23
                           + c ) + f (x,y,c) (i=1,...,ns)
             0 = d(i)*(c
24
25
                       xx
                          уу
26
27
       where
28
29
                                   ns
      f(x,y,c) = c * (b(i) + sum a(i,j)*c)
32
    * The number of species is ns = 2 * np, with the first np being
33
    \ast prey and the last np being predators. The number np is both the
    * number of prey and predator species. The coefficients a(i,j),
35
    * b(i), d(i) are:
36
37
                    (all i)
38
       a(i,i) = -AA
       a(i,j) = -GG
                    (i \le np , j > np)
39
       a(i,j) = EE (i > np, j \le np)
40
       b(i) = BB * (1 + alpha * x * y) (i <= np)
41
       b(i) = -BB * (1 + alpha * x * y) (i > np)
      d(i) = DPREY (i \le np)
      d(i) = DPRED (i > np)
45
   * The various scalar parameters are set using define's or in
    * routine InitUserData.
47
48
    * The boundary conditions are: normal derivative = 0, and the
    * initial guess is constant in x and y, although the final
51
    * solution is not.
52
    * The PDEs are discretized by central differencing on a MX by
53
    * MY mesh.
54
55
    * The nonlinear system is solved by KINSOL using the method
    * specified in the local variable globalstrat.
```

```
58
     * The preconditioner matrix is a band-block-diagonal matrix
     * using the KINBBDPRE module. The half-bandwidths are as follows:
61
         Difference quotient half-bandwidths mldq = mudq = 2*ns - 1
62
        Retained banded blocks have half-bandwidths mlkeep = mukeep = ns.
63
64
          ______
65
     * References:
67
     * 1. Peter N. Brown and Youcef Saad,
68
         Hybrid Krylov Methods for Nonlinear Systems of Equations
69
         LLNL report UCRL-97645, November 1987.
70
71
     * 2. Peter N. Brown and Alan C. Hindmarsh,
72
         Reduced Storage Matrix Methods in Stiff ODE systems,
         Lawrence Livermore National Laboratory Report UCRL-95088,
74
         Rev. 1, June 1987, and Journal of Applied Mathematics and
75
         Computation, Vol. 31 (May 1989), pp. 40-91. (Presents a
76
         description of the time-dependent version of this
77
        test problem.)
78
79
     * Run command line: mpirun -np N -machinefile machines kinkryx_bbd_p
     * where N = NPEX * NPEY is the number of processors.
81
82
    */
83
84
   #include <stdio.h>
   #include <stdlib.h>
   #include <math.h>
87
88
   #include "kinsol.h"
                                    /* main KINSol header file */
89
90 #include "nvector_parallel.h"
                                   /* def's of N_Vector and NV_DATA_P */
91 #include "kinsol_spgmr.h"
                                    /* use KINSpgmr linear solver */
92 #include "kinsol_bbdpre.h"
                                   /* band preconditioner fct. prototypes */
93 #include "sundials_smalldense.h" /* Definition of denalloc */
94 #include "sundials_math.h" /* contains RSqrt routine */
   #include "sundials_types.h"
                                   /* def's of realtype and booleantype */
95
96
   #include "mpi.h"
                                    /* MPI include file */
97
98
   /* Problem Constants */
100
101
                           6 /* must equal 2*(number of prey or predators)
   #define NUM_SPECIES
102
                                  number of prey = number of predators
103
104
105 #define PI
                    RCONST(3.1415926535898) /* pi */
107 #define NPEX
                                    /* number of processors in the x-direction */
                                    /* number of processors in the y-direction */
108 #define NPEY
109 #define MXSUB
                       10
                                    /* number of x mesh points per subgrid
                                                                              */
110 #define MYSUB
                                    /* number of y mesh points per subgrid
                       10
                                                                               */
111 #define MX
                       (NPEX*MXSUB) /* number of grid points in x-direction
                                                                              */
112 #define MY
                       (NPEY*MYSUB) /* number of grid points in y-direction
                                                                               */
   #define NSMXSUB
                       (NUM_SPECIES * MXSUB)
   #define NSMXSUB2
                       (NUM_SPECIES * (MXSUB+2))
                       (NUM_SPECIES*MX*MY) /* number of equations in system
115 #define NEQ
116 #define AA
                       RCONST(1.0) /* value of coefficient AA in above eqns */
```

```
RCONST(10000.) /* value of coefficient EE in above eqns */
117 #define EE
                         RCONST(0.5e-6) /* value of coefficient GG in above eqns */
    #define GG
    #define BB
                         RCONST(1.0)
                                        /* value of coefficient BB in above eqns */
    #define DPREY
                         RCONST(1.0)
                                        /* value of coefficient dprey above */
120
    #define DPRED
                         RCONST (0.5)
                                        /* value of coefficient dpred above */
121
                         RCONST(1.0)
   #define ALPHA
                                        /* value of coefficient alpha above */
122
123 #define AX
                         RCONST(1.0)
                                        /* total range of x variable */
124 #define AY
                         RCONST(1.0)
                                        /* total range of y variable */
125 #define FTOL
                         RCONST(1.e-7)
                                        /* ftol tolerance */
   #define STOL
                         RCONST(1.e-13) /* stol tolerance */
127
   #define THOUSAND
                         RCONST(1000.0) /* one thousand */
   #define ZERO
                         RCONST (0.0)
                                        /* 0. */
128
                         RCONST(1.0)
                                        /* 1. */
   #define ONE
                         RCONST(1.0)
                                        /* initial guess for prey concentrations. */
   #define PREYIN
130
    #define PREDIN
                         RCONST(30000.0)/* initial guess for predator concs.
    /* User-defined vector access macro: IJ_Vptr */
133
134
    /* IJ_Vptr is defined in order to translate from the underlying 3D structure
135
       of the dependent variable vector to the 1D storage scheme for an N-vector.
136
       IJ_Vptr(vv,i,j) returns a pointer to the location in vv corresponding to
137
       indices is = 0, jx = i, jy = j.
138
139
                               (&NV_Ith_P(vv, i*NUM_SPECIES + j*NSMXSUB))
    #define IJ_Vptr(vv,i,j)
140
141
    /* Type : UserData
142
       contains preconditioner blocks, pivot arrays, and problem constants */
143
144
    typedef struct {
145
      realtype **acoef, *bcoef;
146
      N_Vector rates;
147
      realtype *cox, *coy;
148
      realtype ax, ay, dx, dy;
149
      long int Nlocal, mx, my, ns, np;
      realtype cext[NUM_SPECIES * (MXSUB+2)*(MYSUB+2)];
      long int my_pe, isubx, isuby, nsmxsub, nsmxsub2;
      MPI_Comm comm;
153
    } *UserData;
154
155
    /* Function called by the KINSol Solver */
156
157
    static int func(N_Vector cc, N_Vector fval, void *f_data);
158
159
    static int ccomm(long int Nlocal, N_Vector cc, void *data);
160
161
    static int func_local(long int Nlocal, N_Vector cc, N_Vector fval, void *f_data);
162
163
    /* Private Helper Functions */
164
166
   static UserData AllocUserData(void);
167
    static void InitUserData(long int my_pe, long int Nlocal, MPI_Comm comm, UserData data);
    static void FreeUserData(UserData data);
    static void SetInitialProfiles(N_Vector cc, N_Vector sc);
    static void PrintHeader(int globalstrategy, int maxl, int maxlrst,
                             long int mudq, long int mldq,
171
172
                             long int mukeep, long int mlkeep,
173
                             realtype fnormtol, realtype scsteptol);
    static void PrintOutput(long int my_pe, MPI_Comm comm, N_Vector cc);
174
   static void PrintFinalStats(void *kmem);
```

```
static void WebRate(realtype xx, realtype yy, realtype *cxy, realtype *ratesxy,
176
                          void *f_data);
177
    static realtype DotProd(long int size, realtype *x1, realtype *x2);
178
    static void BSend(MPI_Comm comm, long int my_pe, long int isubx,
179
                       long int isuby, long int dsizex, long int dsizey,
180
                       realtype *cdata);
181
    static void BRecvPost(MPI_Comm comm, MPI_Request request[], long int my_pe,
182
                            long int isubx, long int isuby,
183
                            long int dsizex, long int dsizey,
184
                            realtype *cext, realtype *buffer);
185
    static void BRecvWait(MPI_Request request[], long int isubx,
186
                            long int isuby, long int dsizex, realtype *cext,
187
188
                            realtype *buffer);
    static int check_flag(void *flagvalue, char *funcname, int opt, int id);
189
190
191
192
     * MAIN PROGRAM
193
194
195
196
    int main(int argc, char *argv[])
197
198
      MPI_Comm comm;
199
      void *kmem, *pdata;
200
      UserData data;
201
      N_{Vector} cc, sc, constraints;
202
      int globalstrategy;
203
      long int Nlocal;
204
      realtype fnormtol, scsteptol, dq_rel_uu;
205
      int flag, maxl, maxlrst;
206
      long int mudq, mldq, mukeep, mlkeep;
207
      int my_pe, npes, npelast = NPEX*NPEY-1;
208
209
      data = NULL;
210
      kmem = pdata = NULL;
212
      cc = sc = constraints = NULL;
213
      /* Get processor number and total number of pe's */
214
      MPI_Init(&argc, &argv);
215
      comm = MPI_COMM_WORLD;
216
      MPI_Comm_size(comm, &npes);
      MPI_Comm_rank(comm, &my_pe);
218
219
      if (npes != NPEX*NPEY) {
220
        if (my_pe == 0)
221
           printf("\nMPI_ERROR(0):unpes=%duisunotuequalutouNPEX*NPEY=%d\n", npes, NPEX*NPEY);
222
        return(1);
223
224
225
226
      /* Allocate memory, and set problem data, initial values, tolerances */
227
      /* Set local length */
228
      Nlocal = NUM_SPECIES*MXSUB*MYSUB;
229
231
      /* Allocate and initialize user data block */
      data = AllocUserData();
232
      if (check_flag((void *)data, "AllocUserData", 2, my_pe)) MPI_Abort(comm, 1);
233
234
      InitUserData(my_pe, Nlocal, comm, data);
```

```
235
      /* Choose global strategy */
236
      globalstrategy = KIN_NONE;
237
238
      /* Allocate and initialize vectors */
239
      cc = N_VNew_Parallel(comm, Nlocal, NEQ);
240
      if (check_flag((void *)cc, "N_VNew_Parallel", 0, my_pe)) MPI_Abort(comm, 1);
241
      sc = N_VNew_Parallel(comm, Nlocal, NEQ);
242
      if (check_flag((void *)sc, "N_VNew_Parallel", 0, my_pe)) MPI_Abort(comm, 1);
      data->rates = N_VNew_Parallel(comm, Nlocal, NEQ);
244
      if (check_flag((void *)data->rates, "N_VNew_Parallel", 0, my_pe)) MPI_Abort(comm, 1);
245
      constraints = N_VNew_Parallel(comm, Nlocal, NEQ);
246
      if (check_flag((void *)constraints, "N_VNew_Parallel", 0, my_pe)) MPI_Abort(comm, 1);
247
      N_VConst(ZERO, constraints);
248
249
      SetInitialProfiles(cc, sc);
251
      fnormtol = FTOL; scsteptol = STOL;
252
253
      /* Call KINCreate/KINMalloc to initialize KINSOL:
254
         nvSpec points to machine environment data
255
         A pointer to KINSOL problem memory is returned and stored in kmem. */
256
257
      kmem = KINCreate();
      if (check_flag((void *)kmem, "KINCreate", 0, my_pe)) MPI_Abort(comm, 1);
258
259
      /* Vector cc passed as template vector. */
260
      flag = KINMalloc(kmem, func, cc);
261
      if (check_flag(&flag, "KINMalloc", 1, my_pe)) MPI_Abort(comm, 1);
262
      flag = KINSetFdata(kmem, data);
264
      if (check_flag(&flag, "KINSetFdata", 1, my_pe)) MPI_Abort(comm, 1);
265
266
      flag = KINSetConstraints(kmem, constraints);
267
      if (check_flag(&flag, "KINSetConstraints", 1, my_pe)) MPI_Abort(comm, 1);
268
269
      /* We no longer need the constraints vector since KINSetConstraints
271
         creates a private copy for KINSOL to use. */
      N_VDestroy_Parallel(constraints);
272
273
      flag = KINSetFuncNormTol(kmem, fnormtol);
274
      if (check_flag(&flag, "KINSetFuncNormTol", 1, my_pe)) MPI_Abort(comm, 1);
275
      flag = KINSetScaledStepTol(kmem, scsteptol);
277
      if (check_flag(&flag, "KINSetScaledStepTol", 1, my_pe)) MPI_Abort(comm, 1);
278
279
      /* Call KINBBDPrecAlloc to initialize and allocate memory for the
280
         band-block-diagonal preconditioner, and specify the local and
281
         communication functions func_local and gcomm=NULL (all communication
282
         needed for the func_local is already done in func). */
284
      dq_rel_uu = ZERO;
285
      mudq = mldq = 2*NUM_SPECIES - 1;
      mukeep = mlkeep = NUM_SPECIES;
286
287
      pdata = KINBBDPrecAlloc(kmem, Nlocal, mudq, mldq, mukeep, mlkeep,
288
                               dq_rel_uu, func_local, NULL);
290
      if (check_flag((void *)pdata, "KINBBDPrecAlloc", 0, my_pe))
291
        MPI_Abort(comm, 1);
292
      /* Call KINBBDSpgmr to specify the linear solver KINSPGMR
293
```

```
with preconditioner KINBBDPRE */
294
      maxl = 20; maxlrst = 2;
295
      flag = KINBBDSpgmr(kmem, maxl, pdata);
296
      if (check_flag(&flag, "KINBBDSpgmr", 1, my_pe))
297
        MPI_Abort(comm, 1);
298
299
      flag = KINSpilsSetMaxRestarts(kmem, maxlrst);
300
      if (check_flag(&flag, "KINSpilsSetMaxRestarts", 1, my_pe))
301
        MPI_Abort(comm, 1);
302
303
      /* Print out the problem size, solution parameters, initial guess. */
304
      if (my_pe == 0)
305
        PrintHeader(globalstrategy, maxl, maxlrst, mudq, mldq, mukeep,
306
                    mlkeep, fnormtol, scsteptol);
307
308
      /* call KINSol and print output concentration profile */
      flag = KINSol(kmem,
                                    /* KINSol memory block */
310
                                     /* initial guesss on input; solution vector */
                    cc,
311
                    globalstrategy, /* global stragegy choice */
312
                                     /* scaling vector, for the variable cc */
313
                    sc,
                    sc);
                                     /* scaling vector for function values fval */
314
      if (check_flag(&flag, "KINSol", 1, my_pe)) MPI_Abort(comm, 1);
315
      if (my_pe == 0) printf("\n\nComputeduequilibriumuspeciesuconcentrations:\n");
317
      if (my_pe == 0 || my_pe==npelast) PrintOutput(my_pe, comm, cc);
318
319
      /* Print final statistics and free memory */
320
      if (my_pe == 0)
321
        PrintFinalStats(kmem);
322
323
      N_VDestroy_Parallel(cc);
324
      N_VDestroy_Parallel(sc);
325
      KINBBDPrecFree(&pdata);
326
      KINFree(&kmem);
327
      FreeUserData(data);
328
      MPI_Finalize();
330
331
     return(0);
332
333
334
    /* Readability definitions used in other routines below */
335
336
337
    #define acoef (data->acoef)
338
    #define bcoef (data->bcoef)
    #define cox
                   (data->cox)
339
    #define coy
                   (data->coy)
340
341
342
     *-----
344
     * FUNCTIONS CALLED BY KINSOL
345
     */
346
347
     * ccomm routine. This routine performs all communication
349
     * between processors of data needed to calculate f.
350
351
352
```

```
static int ccomm(long int Nlocal, N_Vector cc, void *userdata)
    {
354
355
      realtype *cdata, *cext, buffer[2*NUM_SPECIES*MYSUB];
356
      UserData data;
357
      MPI_Comm comm;
358
      long int my_pe, isubx, isuby, nsmxsub, nsmysub;
359
      MPI_Request request[4];
360
      /* Get comm, my_pe, subgrid indices, data sizes, extended array cext */
362
      data = (UserData) userdata;
363
      comm = data->comm; my_pe = data->my_pe;
364
      isubx = data->isubx; isuby = data->isuby;
365
      nsmxsub = data->nsmxsub;
366
      nsmysub = NUM_SPECIES*MYSUB;
      cext = data->cext;
368
369
      cdata = NV_DATA_P(cc);
370
371
      /* Start receiving boundary data from neighboring PEs */
372
      BRecvPost(comm, request, my_pe, isubx, isuby, nsmxsub, nsmysub, cext, buffer);
373
374
      /* Send data from boundary of local grid to neighboring PEs */
376
      BSend(comm, my_pe, isubx, isuby, nsmxsub, nsmysub, cdata);
377
      /* Finish receiving boundary data from neighboring PEs */
378
      BRecvWait(request, isubx, isuby, nsmxsub, cext, buffer);
379
      return(0);
381
    }
382
383
384
     * System function for predator-prey system - calculation part
385
386
    static int func_local(long int Nlocal, N_Vector cc, N_Vector fval, void *f_data)
388
389
      realtype xx, yy, *cxy, *rxy, *fxy, dcydi, dcyui, dcxli, dcxri;
390
      realtype *cext, dely, delx, *cdata;
391
      long int i, jx, jy, is, ly;
392
      long int isubx, isuby, nsmxsub, nsmxsub2;
393
      long int shifty, offsetc, offsetce, offsetcl, offsetcr, offsetcd, offsetcu;
      UserData data;
395
396
      data = (UserData)f_data;
397
      cdata = NV_DATA_P(cc);
398
399
      /* Get subgrid indices, data sizes, extended work array cext */
400
401
      isubx = data->isubx;
                              isuby = data->isuby;
402
      nsmxsub = data->nsmxsub; nsmxsub2 = data->nsmxsub2;
403
      cext = data->cext;
404
      /* Copy local segment of cc vector into the working extended array cext */
405
406
      offsetc = 0;
      offsetce = nsmxsub2 + NUM_SPECIES;
407
408
      for (ly = 0; ly < MYSUB; ly++) {</pre>
        for (i = 0; i < nsmxsub; i++) cext[offsetce+i] = cdata[offsetc+i];</pre>
409
        offsetc = offsetc + nsmxsub;
410
        offsetce = offsetce + nsmxsub2;
411
```

```
}
412
413
       /* To facilitate homogeneous Neumann boundary conditions, when this is a
414
          boundary PE, copy data from the first interior mesh line of cc to cext */
415
416
      /* If isuby = 0, copy x-line 2 of cc to cext */
417
      if (isuby == 0) {
418
        for (i = 0; i < nsmxsub; i++) cext[NUM_SPECIES+i] = cdata[nsmxsub+i];</pre>
419
420
421
      /* If isuby = NPEY-1, copy x-line MYSUB-1 of cc to cext */
422
      if (isuby == NPEY-1) {
423
         offsetc = (MYSUB-2)*nsmxsub;
424
         offsetce = (MYSUB+1)*nsmxsub2 + NUM_SPECIES;
425
         for (i = 0; i < nsmxsub; i++) cext[offsetce+i] = cdata[offsetc+i];</pre>
426
427
428
      /* If isubx = 0, copy y-line 2 of cc to cext */
429
      if (isubx == 0) {
430
        for (ly = 0; ly < MYSUB; ly++) {</pre>
431
           offsetc = ly*nsmxsub + NUM_SPECIES;
432
           offsetce = (ly+1)*nsmxsub2;
433
           for (i = 0; i < NUM_SPECIES; i++) cext[offsetce+i] = cdata[offsetc+i];</pre>
434
435
      }
436
437
      /* If isubx = NPEX-1, copy y-line MXSUB-1 of cc to cext */
438
      if (isubx == NPEX-1) {
439
         for (ly = 0; ly < MYSUB; ly++) {</pre>
440
           offsetc = (ly+1)*nsmxsub - 2*NUM_SPECIES;
441
           offsetce = (ly+2)*nsmxsub2 - NUM_SPECIES;
442
           for (i = 0; i < NUM_SPECIES; i++) cext[offsetce+i] = cdata[offsetc+i];</pre>
443
444
445
446
      /* Loop over all mesh points, evaluating rate arra at each point */
      delx = data -> dx;
448
      dely = data->dy;
449
      shifty = (MXSUB+2)*NUM_SPECIES;
450
451
      for (jy = 0; jy < MYSUB; jy++) {
452
453
        yy = dely*(jy + isuby * MYSUB);
454
455
         for (jx = 0; jx < MXSUB; jx++) {
456
457
           xx = delx * (jx + isubx * MXSUB);
458
           cxy = IJ_Vptr(cc, jx, jy);
459
460
           rxy = IJ_Vptr(data->rates,jx,jy);
461
           fxy = IJ_Vptr(fval,jx,jy);
462
           WebRate(xx, yy, cxy, rxy, f_data);
463
464
           offsetc = (jx+1)*NUM_SPECIES + (jy+1)*NSMXSUB2;
465
           offsetcd = offsetc - shifty;
466
           offsetcu = offsetc + shifty;
467
           offsetcl = offsetc - NUM_SPECIES;
468
           offsetcr = offsetc + NUM_SPECIES;
469
470
```

```
for (is = 0; is < NUM_SPECIES; is++) {</pre>
471
472
             /* differencing in x */
473
             dcydi = cext[offsetc+is]
                                         - cext[offsetcd+is];
474
             dcyui = cext[offsetcu+is] - cext[offsetc+is];
475
476
             /* differencing in y */
477
             dcxli = cext[offsetc+is] - cext[offsetcl+is];
478
             dcxri = cext[offsetcr+is] - cext[offsetc+is];
479
480
             /* compute the value at xx , yy */
481
             fxy[is] = (coy)[is] * (dcyui - dcydi) +
482
               (cox)[is] * (dcxri - dcxli) + rxy[is];
483
484
           } /* end of is loop */
485
486
        } /* end of jx loop */
487
488
      } /* end of jy loop */
489
490
      return(0);
491
492
    }
493
494
     * System function routine. Evaluate f(cc). First call ccomm to do
495
     * communication of subgrid boundary data into cext. Then calculate f
496
     * by a call to func_local.
497
498
499
    static int func(N_Vector cc, N_Vector fval, void *f_data)
500
    {
501
      UserData data;
502
503
      data = (UserData) f_data;
504
505
      /* Call ccomm to do inter-processor communication */
      ccomm(data->Nlocal, cc, data);
507
508
      /* Call func_local to calculate all right-hand sides */
509
      func_local(data->Nlocal, cc, fval, data);
510
511
      return(0);
512
    }
513
514
515
     * Interaction rate function routine
516
517
518
519
    static void WebRate(realtype xx, realtype yy, realtype *cxy, realtype *ratesxy,
520
                          void *f_data)
521
      long int i;
522
      realtype fac;
523
524
      UserData data;
525
526
      data = (UserData)f_data;
527
      for (i = 0; i < NUM_SPECIES; i++)</pre>
528
         ratesxy[i] = DotProd(NUM_SPECIES, cxy, acoef[i]);
529
```

```
530
      fac = ONE + ALPHA * xx * yy;
531
532
      for (i = 0; i < NUM_SPECIES; i++)</pre>
533
         ratesxy[i] = cxy[i] * ( bcoef[i] * fac + ratesxy[i] );
534
535
536
537
     * Dot product routine for realtype arrays
539
540
    static realtype DotProd(long int size, realtype *x1, realtype *x2)
541
542
      long int i;
543
      realtype *xx1, *xx2, temp = ZERO;
544
      xx1 = x1; xx2 = x2;
546
      for (i = 0; i < size; i++) temp += (*xx1++) * (*xx2++);
547
548
      return(temp);
549
    }
550
551
552
553
     * PRIVATE FUNCTIONS
554
555
     */
556
558
     * Allocate memory for data structure of type UserData
559
560
561
    static UserData AllocUserData(void)
562
563
564
      UserData data;
565
      data = (UserData) malloc(sizeof *data);
566
567
      acoef = denalloc(NUM_SPECIES);
568
      bcoef = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
569
             = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
570
             = (realtype *)malloc(NUM_SPECIES * sizeof(realtype));
572
      return(data);
573
574
    }
575
576
577
     * Load problem constants in data
578
579
580
    static void InitUserData(long int my_pe, long int Nlocal, MPI_Comm comm, UserData data)
581
      long int i, j, np;
582
      realtype *a1,*a2, *a3, *a4, dx2, dy2;
583
584
585
      data -> mx = MX;
      data -> my = MY;
586
      data->ns = NUM_SPECIES;
587
      data->np = NUM_SPECIES/2;
588
```

```
data -> ax = AX;
589
       data -> ay = AY;
590
       data \rightarrow dx = (data \rightarrow ax)/(MX-1);
591
       data \rightarrow dy = (data \rightarrow ay)/(MY-1);
592
       data->my_pe = my_pe;
593
       data->Nlocal = Nlocal;
594
       data->comm = comm;
595
       data->isuby = my_pe/NPEX;
596
       data->isubx = my_pe - data->isuby*NPEX;
       data->nsmxsub = NUM_SPECIES * MXSUB;
598
       data->nsmxsub2 = NUM_SPECIES * (MXSUB+2);
599
600
       /st Set up the coefficients a and b plus others found in the equations st/
601
       np = data->np;
602
603
       dx2=(data->dx)*(data->dx); dy2=(data->dy)*(data->dy);
604
605
       for (i = 0; i < np; i++) {</pre>
606
         a1= &(acoef[i][np]);
607
         a2= &(acoef[i+np][0]);
608
         a3= &(acoef[i][0]);
609
         a4= &(acoef[i+np][np]);
610
611
         /* Fill in the portion of accef in the four quadrants, row by row */
612
         for (j = 0; j < np; j++) {</pre>
613
           *a1++ = -GG;
614
           *a2++ =
                       EE;
615
           *a3++ = ZER0;
616
           *a4++ = ZER0;
617
         }
618
619
         /st and then change the diagonal elements of accef to -AA st/
620
         acoef[i][i]=-AA;
621
         acoef[i+np][i+np] = -AA;
622
623
         bcoef[i] = BB;
         bcoef[i+np] = -BB;
625
626
         cox[i]=DPREY/dx2;
627
         cox[i+np]=DPRED/dx2;
628
629
         coy[i]=DPREY/dy2;
630
         coy[i+np]=DPRED/dy2;
631
632
633
    }
634
635
636
     * Free data memory
637
638
639
    static void FreeUserData(UserData data)
    {
640
641
       denfree(acoef);
642
643
       free(bcoef);
644
       free(cox); free(coy);
       N_VDestroy_Parallel(data->rates);
645
646
      free(data);
647
```

```
648
    }
649
650
651
     * Set initial conditions in cc
652
     * /
653
654
    static void SetInitialProfiles(N_Vector cc, N_Vector sc)
655
    {
656
      int i, jx, jy;
657
      realtype *cloc, *sloc;
658
      realtype ctemp[NUM_SPECIES], stemp[NUM_SPECIES];
659
660
      /* Initialize arrays ctemp and stemp used in the loading process */
661
      for (i = 0; i < NUM_SPECIES/2; i++) {</pre>
         ctemp[i] = PREYIN;
663
        stemp[i] = ONE;
664
665
      for (i = NUM_SPECIES/2; i < NUM_SPECIES; i++) {</pre>
666
         ctemp[i] = PREDIN;
667
         stemp[i] = RCONST(0.00001);
668
669
670
671
      /* Load initial profiles into cc and sc vector from ctemp and stemp. */
      for (jy = 0; jy < MYSUB; jy++) {
672
        for (jx=0; jx < MXSUB; jx++) {
673
           cloc = IJ_Vptr(cc,jx,jy);
674
           sloc = IJ_Vptr(sc,jx,jy);
675
           for (i = 0; i < NUM_SPECIES; i++){</pre>
676
             cloc[i] = ctemp[i];
677
             sloc[i] = stemp[i];
678
679
680
      }
681
682
683
684
685
     * Print first lines of output (problem description)
686
687
688
    static void PrintHeader(int globalstrategy, int maxl, int maxlrst,
689
                              long int mudq, long int mldq,
690
                              long int mukeep, long int mlkeep,
691
                              realtype fnormtol, realtype scsteptol)
692
    {
693
        printf("\nPredator-preyutestuproblem--uuKINSolu(parallel-BBDuversion)\n\n");
694
695
696
        printf("Mesh_dimensions_=_%d_X_%d\n", MX, MY);
697
        printf("Number_of_species_=_%d\n", NUM_SPECIES);
        printf("Total_system_size_=_%d\n\n", NEQ);
698
        printf("Subgrid_dimensions_=\\%d\X\\\%d\n\", MXSUB, MYSUB);
699
        printf("Processor_array_is_%d_{\square}X_{\square}%d_{\square}X_{\square}%d_{\square}, NPEX, NPEY);
700
701
        globalstrategy);
703
        printf("LinearusolveruisuSPGMRuwithumaxlu=u%d,umaxlrstu=u%d\n",
                maxl, maxlrst);
704
        printf("Preconditioning_uses_band-block-diagonal_matrix_from_KINBBDPRE\n");
705
        printf("uuDifferenceuquotientuhalf-bandwidthsuareumudqu=u%ld,umldqu=u%ld\n",
706
```

```
707
                                  mudq, mldq);
                  printf("_{\sqcup\sqcup}Retained_{\sqcup}band_{\sqcup}block_{\sqcup}half-bandwidths_{\sqcup}are_{\sqcup}mukeep_{\sqcup}=_{\sqcup}%ld,_{\sqcup}mlkeep_{\sqcup}=_{\sqcup}%ld,_{\parallel}"
708
                                  mukeep, mlkeep);
709
         #if defined(SUNDIALS_EXTENDED_PRECISION)
710
                  printf("Tolerance uparameters: uufnormtol u=u\%Lguuuscsteptol u=u\%Lg \n",
711
                                  fnormtol, scsteptol);
712
         #elif defined(SUNDIALS_DOUBLE_PRECISION)
713
                  printf("Tolerance \_parameters: \_ \_ fnormtol \_ = \_ \% lg \_ \_ \_ scsteptol \_ = \_ \% lg \_ n",
714
                                  fnormtol, scsteptol);
715
         #else
716
                  printf("Tolerance \sqcup parameters: \sqcup \sqcup fnormtol \sqcup = \sqcup \%g \sqcup \sqcup \sqcup scsteptol \sqcup = \sqcup \%g \backslash n",
717
                                  fnormtol, scsteptol);
718
         #endif
719
720
                  printf("\nInitial profile of concentration n");
721
         #if defined(SUNDIALS_EXTENDED_PRECISION)
722
                  printf("Atuallumeshupoints:uu%Lgu%Lgu%LguuuKLguKLguKLg\n", PREYIN,PREYIN,PREYIN,
723
                                  PREDIN, PREDIN, PREDIN);
724
         #elif defined(SUNDIALS_DOUBLE_PRECISION)
725
                  printf("At_{\sqcup}all_{\sqcup}mesh_{\sqcup}points:_{\sqcup \sqcup} %lg_{\sqcup} %lg_{\sqcup \sqcup} lg_{\sqcup} %lg_{\sqcup} %lg_{\sqcup} %lg_{\sqcup} n", \ PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,PREYIN,
726
                                  PREDIN, PREDIN, PREDIN);
727
         #else
728
729
                  PREDIN, PREDIN, PREDIN);
730
         #endif
731
         }
732
733
734
           * Print sample of current cc values
735
736
737
         static void PrintOutput(long int my_pe, MPI_Comm comm, N_Vector cc)
738
         {
739
              int is, i0, npelast;
740
              realtype *ct, tempc[NUM_SPECIES];
741
742
              MPI_Status status;
743
              npelast = NPEX*NPEY - 1;
744
745
              ct = NV_DATA_P(cc);
746
747
              /st Send the cc values (for all species) at the top right mesh point to PE 0 st/
              if (my_pe == npelast) {
749
                  i0 = NUM_SPECIES*(MXSUB*MYSUB-1);
750
                  if (npelast!=0)
751
                       MPI_Send(&ct[i0],NUM_SPECIES,PVEC_REAL_MPI_TYPE,0,0,comm);
752
                   else /* single processor case */
753
                       for (is = 0; is < NUM_SPECIES; is++) tempc[is]=ct[i0+is];</pre>
754
755
756
757
              /* On PE O, receive the cc values at top right, then print performance data
                    and sampled solution values */
758
              if (my_pe == 0) {
759
760
                  if (npelast != 0)
761
762
                       MPI_Recv(&tempc[0], NUM_SPECIES, PVEC_REAL_MPI_TYPE, npelast, 0, comm, &status);
763
                  printf("\nAt_bottom_left:");
764
                  for (is = 0; is < NUM_SPECIES; is++){</pre>
765
```

```
if ((is%6)*6== is) printf("\n");
766
    #if defined(SUNDIALS_EXTENDED_PRECISION)
767
           printf("\"Lg",ct[is]);
768
    #elif defined(SUNDIALS_DOUBLE_PRECISION)
769
           printf("u%lg",ct[is]);
770
    #else
771
           printf("_{\square}%g",ct[is]);
772
    #endif
773
         }
774
775
         printf("\n\nAtutopuright:");
776
         for (is = 0; is < NUM_SPECIES; is++) {</pre>
777
           if ((is%6)*6 == is) printf("\n");
778
    #if defined(SUNDIALS_EXTENDED_PRECISION)
779
           printf("\( \'\ \Lg\'\), tempc[is]);
780
    #elif defined(SUNDIALS_DOUBLE_PRECISION)
781
           printf("u%lg",tempc[is]);
782
783
           printf("\u00ed\%g",tempc[is]);
784
    #endif
785
         }
786
         printf("\n\n");
787
788
       }
    }
789
790
791
     * Print final statistics contained in iopt
792
793
794
    static void PrintFinalStats(void *kmem)
795
    {
796
       long int nni, nfe, nli, npe, nps, ncfl, nfeSG;
797
       int flag;
798
799
       flag = KINGetNumNonlinSolvIters(kmem, &nni);
800
801
       check_flag(&flag, "KINGetNumNonlinSolvIters", 1, 0);
       flag = KINGetNumFuncEvals(kmem, &nfe);
802
       check_flag(&flag, "KINGetNumFuncEvals", 1, 0);
803
       flag = KINSpilsGetNumLinIters(kmem, &nli);
804
       check_flag(&flag, "KINSpilsGetNumLinIters", 1, 0);
805
806
       flag = KINSpilsGetNumPrecEvals(kmem, &npe);
       check_flag(&flag, "KINSpilsGetNumPrecEvals", 1, 0);
807
       flag = KINSpilsGetNumPrecSolves(kmem, &nps);
808
       check_flag(&flag, "KINSpilsGetNumPrecSolves", 1, 0);
809
       flag = KINSpilsGetNumConvFails(kmem, &ncfl);
810
       check_flag(&flag, "KINSpilsGetNumConvFails", 1, 0);
811
       flag = KINSpilsGetNumFuncEvals(kmem, &nfeSG);
812
       check_flag(&flag, "KINSpilsGetNumFuncEvals", 1, 0);
813
814
815
       printf("Final<sub>□</sub>Statistics..<sub>□</sub>\n");
       printf("nniuuuu=u%5lduuuunliuuu=u%5ld\n", nni, nli);
816
       printf("nfe_{\cup\cup\cup\cup}=_{\cup}%5ld_{\cup\cup\cup\cup}nfeSG_{\cup}=_{\cup}%5ld_{\setminus}n", nfe, nfeSG);
817
       printf("npsuuuu=u%5lduuuunpeuuu=u%5lduuuuuncfluu=u%5ld\n", nps, npe, ncfl);
818
819
    }
820
821
822
     * Routine to send boundary data to neighboring PEs
823
824
     * /
```

```
825
    static void BSend(MPI_Comm comm, long int my_pe,
826
                        long int isubx, long int isuby,
827
                        long int dsizex, long int dsizey, realtype *cdata)
828
829
      int i, ly;
830
      long int offsetc, offsetbuf;
831
      realtype bufleft[NUM_SPECIES*MYSUB], bufright[NUM_SPECIES*MYSUB];
832
      /* If isuby > 0, send data from bottom x-line of u */
834
      if (isuby != 0)
835
        MPI_Send(&cdata[0], dsizex, PVEC_REAL_MPI_TYPE, my_pe-NPEX, 0, comm);
836
837
      /* If isuby < NPEY-1, send data from top x-line of u */
838
      if (isuby != NPEY-1) {
839
        offsetc = (MYSUB-1)*dsizex;
840
        MPI_Send(&cdata[offsetc], dsizex, PVEC_REAL_MPI_TYPE, my_pe+NPEX, 0, comm);
841
842
843
      /* If isubx > 0, send data from left y-line of u (via bufleft) */
844
      if (isubx != 0) {
845
        for (ly = 0; ly < MYSUB; ly++) {</pre>
846
847
           offsetbuf = ly*NUM_SPECIES;
           offsetc = ly*dsizex;
848
           for (i = 0; i < NUM_SPECIES; i++)</pre>
849
             bufleft[offsetbuf+i] = cdata[offsetc+i];
850
851
        MPI_Send(&bufleft[0], dsizey, PVEC_REAL_MPI_TYPE, my_pe-1, 0, comm);
853
854
      /* If isubx < NPEX-1, send data from right y-line of u (via bufright) */
855
      if (isubx != NPEX-1) {
856
        for (ly = 0; ly < MYSUB; ly++) {</pre>
857
           offsetbuf = ly*NUM_SPECIES;
858
           offsetc = offsetbuf*MXSUB + (MXSUB-1)*NUM_SPECIES;
859
860
           for (i = 0; i < NUM_SPECIES; i++)</pre>
             bufright[offsetbuf+i] = cdata[offsetc+i];
861
862
        MPI_Send(&bufright[0], dsizey, PVEC_REAL_MPI_TYPE, my_pe+1, 0, comm);
863
      }
864
    }
865
866
867
     * Routine to start receiving boundary data from neighboring PEs.
868
        Notes:
869
        1) buffer should be able to hold 2*NUM_SPECIES*MYSUB realtype entries,
870
            should be passed to both the BRecvPost and BRecvWait functions, and
871
            should not be manipulated between the two calls.
872
873
        2) request should have 4 entries, and should be passed in both calls also.
874
     * /
875
    static void BRecvPost(MPI_Comm comm, MPI_Request request[], long int my_pe,
876
                            long int isubx, long int isuby,
877
                            long int dsizex, long int dsizey,
878
                            realtype *cext, realtype *buffer)
879
880
881
      long int offsetce;
882
      /* Have bufleft and bufright use the same buffer */
883
```

```
realtype *bufleft = buffer, *bufright = buffer+NUM_SPECIES*MYSUB;
884
885
      /* If isuby > 0, receive data for bottom x-line of cext */
886
      if (isuby != 0)
887
        MPI_Irecv(&cext[NUM_SPECIES], dsizex, PVEC_REAL_MPI_TYPE,
888
                   my_pe-NPEX, 0, comm, &request[0]);
889
890
      /* If isuby < NPEY-1, receive data for top x-line of cext */
891
      if (isuby != NPEY-1) {
        offsetce = NUM_SPECIES*(1 + (MYSUB+1)*(MXSUB+2));
893
        MPI_Irecv(&cext[offsetce], dsizex, PVEC_REAL_MPI_TYPE,
894
                   my_pe+NPEX, 0, comm, &request[1]);
895
      }
896
897
      /* If isubx > 0, receive data for left y-line of cext (via bufleft) */
      if (isubx != 0) {
        MPI_Irecv(&bufleft[0], dsizey, PVEC_REAL_MPI_TYPE,
900
                   my_pe-1, 0, comm, &request[2]);
901
      }
902
903
      /* If isubx < NPEX-1, receive data for right y-line of cext (via bufright) */
904
      if (isubx != NPEX-1) {
905
        MPI_Irecv(&bufright[0], dsizey, PVEC_REAL_MPI_TYPE,
907
                   my_pe+1, 0, comm, &request[3]);
      }
908
    }
909
910
911
     * Routine to finish receiving boundary data from neighboring PEs.
912
913
        1) buffer should be able to hold 2*NUM_SPECIES*MYSUB realtype entries,
914
            should be passed to both the BRecvPost and BRecvWait functions, and
915
            should not be manipulated between the two calls.
916
        2) request should have 4 entries, and should be passed in both calls also.
917
918
    static void BRecvWait(MPI_Request request[], long int isubx,
920
                           long int isuby, long int dsizex, realtype *cext,
921
                           realtype *buffer)
922
    {
923
      int i, ly;
924
      long int dsizex2, offsetce, offsetbuf;
      realtype *bufleft = buffer, *bufright = buffer+NUM_SPECIES*MYSUB;
926
      MPI_Status status;
927
928
      dsizex2 = dsizex + 2*NUM_SPECIES;
929
930
      /* If isuby > 0, receive data for bottom x-line of cext */
931
932
      if (isuby != 0)
933
        MPI_Wait(&request[0],&status);
934
      /* If isuby < NPEY-1, receive data for top x-line of cext */
935
      if (isuby != NPEY-1)
936
        MPI_Wait(&request[1],&status);
937
939
      /* If isubx > 0, receive data for left y-line of cext (via bufleft) */
      if (isubx != 0) {
940
941
        MPI_Wait(&request[2],&status);
942
```

```
/* Copy the buffer to cext */
943
         for (ly = 0; ly < MYSUB; ly++) {</pre>
944
           offsetbuf = ly*NUM_SPECIES;
945
           offsetce = (ly+1)*dsizex2;
946
           for (i = 0; i < NUM_SPECIES; i++)</pre>
947
             cext[offsetce+i] = bufleft[offsetbuf+i];
948
         }
949
       }
950
951
       /* If isubx < NPEX-1, receive data for right y-line of cext (via bufright) */
952
       if (isubx != NPEX-1) {
953
         MPI_Wait(&request[3],&status);
954
955
         /* Copy the buffer to cext */
956
         for (ly = 0; ly < MYSUB; ly++) {</pre>
           offsetbuf = ly*NUM_SPECIES;
958
           offsetce = (ly+2)*dsizex2 - NUM_SPECIES;
959
           for (i = 0; i < NUM_SPECIES; i++)</pre>
960
             cext[offsetce+i] = bufright[offsetbuf+i];
961
         }
962
       }
963
    }
964
965
966
       Check function return value...
           opt == 0 means SUNDIALS function allocates memory so check if
967
                    returned NULL pointer
968
           opt == 1 means SUNDIALS function returns a flag so check if
969
                     flag >= 0
970
           opt == 2 means function allocates memory so check if returned
971
972
                     NULL pointer
      */
973
974
     static int check_flag(void *flagvalue, char *funcname, int opt, int id)
975
976
977
       int *errflag;
978
       /* Check if SUNDIALS function returned NULL pointer - no memory allocated */
979
       if (opt == 0 && flagvalue == NULL) {
980
         fprintf(stderr,
981
                  982
                 id, funcname);
983
         return(1);
984
985
986
       /* Check if flag < 0 */
987
       else if (opt == 1) {
988
         errflag = (int *) flagvalue;
989
         if (*errflag < 0) {</pre>
990
991
           fprintf(stderr,
992
                   "\nSUNDIALS_ERROR(%d): u%s() failed with flag = wd\n\n",
993
                   id, funcname, *errflag);
           return(1);
994
         }
995
       }
996
998
       /* Check if function returned NULL pointer - no memory allocated */
       else if (opt == 2 && flagvalue == NULL) {
999
         fprintf(stderr,
1000
                  "\nMEMORY_ERROR(%d):u%s()ufailedu-ureturneduNULLupointer\n\n",
1001
```

D Listing of fkinkryx.f

```
program fkinkryx
        ______
        $Revision: 1.6 $
        $Date: 2006/03/24 15:46:41 $
        ______
        Programmer(s): Allan Taylor, Alan Hindmarsh and
                    Radu Serban @ LLNL
        Simple diagonal test with Fortran interface, using user-supplied
        preconditioner setup and solve routines (supplied in Fortran).
12
        This example does a basic test of the solver by solving the
13
  С
        system:
                 f(u) = 0 for
14 C
                 f(u) = u(i)^2 - i^2
15 C
16 C
        No scaling is done.
17 C
18 C
        An approximate diagonal preconditioner is used.
19
20 C
        Execution command: fkinkryx
21 C
22
        implicit none
23
24
        integer ier, globalstrat, maxl, maxlrst
25
        integer*4 PROBSIZE
26
        parameter(PROBSIZE=128)
27
        integer*4 neq, i, msbpre
28
        integer*4 iout(15)
29
        double precision pp, fnormtol, scsteptol
        double precision rout(2), uu(PROBSIZE), scale(PROBSIZE)
        double precision constr(PROBSIZE)
32
33
        common /pcom/ pp(PROBSIZE)
34
        common /psize/ neq
35
        neq = PROBSIZE
        globalstrat = 0
38
        fnormtol = 1.0d-5
39
        scsteptol = 1.0d-4
40
41
        maxl = 10
        maxlrst = 2
42
        msbpre = 5
  45
46
        call fnvinits(3, neq, ier)
47
        if (ier .ne. 0) then
48
           write(6,1220) ier
   1220
           format('SUNDIALS_ERROR: FNVINITS returned IER = ', i2)
           stop
51
        endif
52
53
54
        do 20 i = 1, neq
          uu(i) = 2.0d0 * i
          scale(i) = 1.0d0
          constr(i) = 0.0d0
```

```
20 continue
58
           call fkinmalloc(iout, rout, ier)
60
           if (ier .ne. 0) then
61
              write(6,1230) ier
62
     1230
              format('SUNDIALS_ERROR: FKINMALLOC returned IER = ', i2)
63
              stop
64
           endif
65
66
67
           call fkinsetiin('MAX_SETUPS', msbpre, ier)
           call fkinsetrin('FNORM_TOL', fnormtol, ier)
68
           call fkinsetrin('SSTEP_TOL', scsteptol, ier)
69
           call fkinsetvin('CONSTR_VEC', constr, ier)
70
71
           call fkinspgmr(maxl, maxlrst, ier)
 72
           if (ier .ne. 0) then
              write(6,1235) ier
74
     1235
              format('SUNDIALS_ERROR: FKINSPGMR returned IER = ', i2)
75
              call fkinfree
76
              stop
77
78
           endif
79
           call fkinspilssetprec(1, ier)
81
          write(6,1240)
82
     1240 format('Example program fkinkryx:'//' This fkinsol example code',
83
                  ' solves a 128 eqn diagonal algebraic system.'/
         1
84
                  ' Its purpose is {\color{red} \text{to}} demonstrate the use of the Fortran',
85
                  ' interface'/' in a serial environment.'///
86
                  ' globalstrategy = KIN_NONE')
87
88
           call fkinsol(uu, globalstrat, scale, scale, ier)
89
           if (ier .lt. 0) then
90
              write(6,1242) ier, iout(9)
91
     1242
              format('SUNDIALS_ERROR: FKINSOL returned IER = ', i2, /,
92
93
                                        Linear Solver returned IER = ', i2)
94
              call fkinfree
              stop
95
           endif
96
97
           write(6,1245) ier
98
     1245 format(/' FKINSOL return code is ', i3)
100
           write(6,1246)
101
     1246 format(//') The resultant values of uu are:'/)
102
103
           do 30 i = 1, neq, 4
104
              write(6,1256) i, uu(i), uu(i+1), uu(i+2), uu(i+3)
105
     1256
              format(i4, 4(1x, f10.6))
107
     30
          continue
108
           write(6,1267) iout(3), iout(14), iout(4), iout(12), iout(13),
109
                          iout (15)
110
     1267 format(//'Final statistics:'//
111
            ' nni = ', i3, ', nli = ', i3, /,
         1
                  nfe = ', i3, ', npe = ', i3, /,
113
                ' nps = ', i3, ', ncfl = ', i3)
114
115
          call fkinfree
116
```

```
117
          stop
118
119
          end
120
         121
         The function defining the system f(u) = 0 must be defined by a Fortran
122
          function of the following form.
123
124
          subroutine fkfun(uu, fval, ier)
125
126
127
          implicit none
128
          integer ier
129
          integer*4 neq, i
130
          double precision fval(*), uu(*)
131
132
          common /psize/ neq
133
134
          do 10 i = 1, neq
135
            fval(i) = uu(i) * uu(i) - i * i
136
     10
          continue
137
138
139
          ier = 0
140
          return
141
142
          end
143
144
     The routine kpreco is the preconditioner setup routine. It must have
146
          that specific name be used in order that the c code can find and link
147
         to it. The argument list must also be as illustrated below:
148
149
          subroutine fkpset(udata, uscale, fdata, fscale,
150
151
         1
                           vtemp1, vtemp2, ier)
152
153
          implicit none
154
          integer ier
155
          integer*4 neq, i
156
          double precision pp
157
          double precision udata(*), uscale(*), fdata(*), fscale(*)
158
          double precision vtemp1(*), vtemp2(*)
159
160
161
          common /pcom/ pp(128)
          common /psize/ neq
162
163
164
          do 10 i = 1, neq
165
            pp(i) = 0.5d0 / (udata(i) + 5.0d0)
166
     10
          continue
          ier = 0
167
168
          return
169
170
          end
171
172
173
         The routine kpsol is the preconditioner solve routine. It must have
174
         that specific name be used in order that the c code can find and link
```

```
to it. The argument list must also be as illustrated below:
176
177
          subroutine fkpsol(udata, uscale, fdata, fscale,
178
                              vv, ftem, ier)
179
180
          implicit none
181
182
          integer ier
183
184
           integer*4 neq, i
185
           double precision pp
           double precision udata(*), uscale(*), fdata(*), fscale(*)
186
           double precision vv(*), ftem(*)
187
188
           common /pcom/ pp(128)
189
           common /psize/ neq
191
           do 10 i = 1, neq
192
             vv(i) = vv(i) * pp(i)
193
     10
          continue
194
          ier = 0
195
196
197
           return
           end
198
```

E Listing of fkinkryx_p.f

```
program fkinkryx_p
         ______
  С
        $Revision: 1.5 $
         $Date: 2006/03/24 15:46:39 $
         ______
        Programmer(s): Allan G. Taylor, Alan C. Hindmarsh and
                     Radu Serban @ LLNL
         Simple diagonal test with Fortran interface, using
         user-supplied preconditioner setup and solve routines (supplied
         in Fortran, below).
12
         This example does a basic test of the solver by solving the
13
14 C
         system:
                  f(u) = 0 for
15 C
                  f(u) = u(i)^2 - i^2
16 C
17 C
18 C
         No scaling is done.
19 C
         An approximate diagonal preconditioner is used.
  С
20
         Execution command: mpirun -np 4 fkinkryx_p
  C
21
  С
22
23
         implicit none
24
25
26
         include "mpif.h"
27
28
         integer ier, size, globalstrat, rank, mype, npes
         integer maxl, maxlrst
29
         integer*4 localsize
         parameter(localsize=32)
         integer*4 neq, nlocal, msbpre, baseadd, i, ii
32
         integer*4 iout(15)
33
         double precision rout(2)
34
         double precision pp, fnormtol, scsteptol
35
         double precision uu(localsize), scale(localsize)
         double precision constr(localsize)
38
39
         common /pcom/ pp(localsize), mype, npes, baseadd, nlocal
40
         nlocal = localsize
41
         neq = 4 * nlocal
42
         globalstrat = 0
         fnormtol = 1.0d-5
         scsteptol = 1.0d-4
45
         maxl = 10
46
        maxlrst = 2
47
         msbpre = 5
48
         The user MUST call mpi_init, Fortran binding, for the fkinsol package
         to work. The communicator, {\tt MPI\_COMM\_WORLD} , is the only one common
51
         between the Fortran and C bindings. So in the following, the communicator
52
         MPI_COMM_WORLD is used in calls to mpi_comm_size and mpi_comm_rank
53
        to determine the total number of processors and the rank (0 ... size-1)
54 C
        number of this process.
        call mpi_init(ier)
```

```
if (ier .ne. 0) then
58
              write(6,1210) ier
59
     1210
              format('MPI_ERROR: MPI_INIT returned IER = ', i2)
60
              stop
61
           endif
62
63
           call fnvinitp(mpi_comm_world, 3, nlocal, neq, ier)
64
           if (ier .ne. 0) then
65
              write(6,1220) ier
66
67
     1220
              format('SUNDIALS_ERROR: FNVINITP returned IER = ', i2)
              call mpi_finalize(ier)
68
              stop
69
           endif
70
71
 72
           call mpi_comm_size(mpi_comm_world, size, ier)
           if (ier .ne. 0) then
73
              write(6,1222) ier
74
     1222
              format('MPI_ERROR: MPI_COMM_SIZE returned IER = ', i2)
75
              call mpi_abort(mpi_comm_world, 1, ier)
76
77
           endif
78
79
           if (size .ne. 4) then
              write(6,1230)
81
     1230
              format('MPI_ERROR: must use 4 processes')
82
              call mpi_finalize(ier)
83
              stop
84
           endif
 85
           npes = size
87
           call mpi_comm_rank(mpi_comm_world, rank, ier)
88
           if (ier .ne. 0) then
89
              write(6,1224) ier
90
     1224
              format('MPI_ERROR: MPI_COMM_RANK returned IER = ', i2)
91
92
              call mpi_abort(mpi_comm_world, 1, ier)
93
              stop
           endif
94
95
           mype = rank
96
           baseadd = mype * nlocal
97
98
           do 20 ii = 1, nlocal
              i = ii + baseadd
100
              uu(ii) = 2.0d0 * i
101
              scale(ii) = 1.0d0
102
              constr(ii) = 0.0d0
103
     20
           continue
104
105
106
           call fkinmalloc(iout, rout, ier)
107
108
           if (ier .ne. 0) then
              write (6,1231) ier
109
              format('SUNDIALS_ERROR: FKINMALLOC returned IER = ', i2)
     1231
110
111
              call mpi_abort(mpi_comm_world, 1, ier)
              stop
113
           endif
114
           call fkinsetiin('MAX_SETUPS', msbpre, ier)
115
           call fkinsetrin('FNORM_TOL', fnormtol, ier)
116
```

```
call fkinsetrin('SSTEP_TOL', scsteptol, ier)
117
          call fkinsetvin('CONSTR_VEC', constr, ier)
118
119
          call fkinspgmr(maxl, maxlrst, ier)
120
          call fkinspilssetprec(1, ier)
121
122
          if (mype .eq. 0) write(6,1240)
123
     1240 format('Example program fkinkryx_p:'//
124
         1
                  ' This fkinsol example code',
125
                  ' solves a 128 eqn diagonal algebraic system.'/
126
                  ' Its purpose is to demonstrate the use of the Fortran',
127
                  ' interface'/' in a parallel environment.')
128
129
          call fkinsol(uu, globalstrat, scale, scale, ier)
130
          if (ier .lt. 0) then
131
              write(6,1242) ier, iout(9)
132
     1242
              format('SUNDIALS_ERROR: FKINSOL returned IER = ', i2, /,
133
                                       Linear Solver returned IER = ', i2)
134
              call mpi_abort(mpi_comm_world, 1, ier)
135
136
              stop
          endif
137
138
139
          if (mype .eq. 0) write (6,1245) ier
     1245 format(/' FKINSOL return code is ', i4)
140
141
          if (mype .eq. 0) write(6,1246)
142
     1246 format(/' The resultant values of uu (process 0) are:'/)
143
          do 30 i = 1, nlocal, 4
              if(mype .eq. 0) write(6,1256) i + baseadd, uu(i), uu(i+1),
146
                                              uu(i+2), uu(i+3)
147
     1256
             format(i4, 4(1x, f10.6))
148
         continue
     30
149
150
          if (mype .eq. 0) write(6,1267) iout(3), iout(14), iout(4),
151
152
                                            iout(12), iout(13), iout(15)
     1267 format(/'Final statistics:'//
153
                ' nni = ', i3, ', nli = ', i3, /,
154
         1
                ' nfe = ', i3, ', npe = ', i3, /, ' nps = ', i3, ', ncfl = ', i3)
155
156
157
          call fkinfree
158
159
          An explicit call to mpi_finalize (Fortran binding) is required by
160
          the constructs used in fkinsol.
161
          call mpi_finalize(ier)
162
163
          stop
164
165
          end
166
167
        168
          The function defining the system f(u) = 0 must be defined by a Fortran
169
          function with the following name and form.
170
171
172
          subroutine fkfun(uu, fval, ier)
173
          implicit none
174
175
```

```
176
          integer mype, npes, ier
          integer*4 baseadd, nlocal, i, localsize
177
          parameter(localsize=32)
178
          double precision pp
179
          double precision fval(*), uu(*)
180
181
          common /pcom/ pp(localsize), mype, npes, baseadd, nlocal
182
183
          do 10 i = 1, nlocal
184
     10
             fval(i) = uu(i) * uu(i) - (i + baseadd) * (i + baseadd)
185
186
          return
187
188
          end
189
          The routine kpreco is the preconditioner setup routine. It must have
192
          that specific name be used in order that the c code can find and link
193
         to it. The argument list must also be as illustrated below:
194
195
          subroutine fkpset(udata, uscale, fdata, fscale,
196
197
                            vtemp1, vtemp2, ier)
198
          implicit none
199
200
          integer ier, mype, npes
201
          integer*4 localsize
202
          parameter(localsize=32)
203
          integer*4 baseadd, nlocal, i
204
          double precision pp
205
          double precision udata(*), uscale(*), fdata(*), fscale(*)
206
          double precision vtemp1(*), vtemp2(*)
207
208
          common /pcom/ pp(localsize), mype, npes, baseadd, nlocal
209
210
211
          do 10 i = 1, nlocal
     10
             pp(i) = 0.5d0 / (udata(i) + 5.0d0)
212
213
          ier = 0
214
215
216
          return
          end
217
218
219
          220
          The routine kpsol is the preconditioner solve routine. It must have
221
          that specific name be used in order that the c code can find and link
222
223
         to it. The argument list must also be as illustrated below:
224
225
          subroutine fkpsol(udata, uscale, fdata, fscale,
226
                           vv, ftem, ier)
227
          implicit none
228
229
          integer ier, mype, npes
230
231
          integer*4 baseadd, nlocal, i
          integer*4 localsize
232
          parameter(localsize=32)
233
          double precision udata(*), uscale(*), fdata(*), fscale(*)
234
```

```
double precision vv(*), ftem(*)
235
           double precision pp
236
237
           {\tt common /pcom/ pp(localsize), mype, npes, baseadd, nlocal}
238
239
           do 10 i = 1, nlocal
240
     10
             vv(i) = vv(i) * pp(i)
241
242
           ier = 0
243
244
245
           return
246
           end
```