Mackey and Glass Work-Precision Diagrams

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1 Mackey and Glass

We study algorithms for solving constant delay differential equations with a test problem from W.H. Enright and H. Hayashi, "The evaluation of numerical software for delay differential equations", 1997. It is a model of blood production that was published by M. C. Mackey and L. Glass in "Oscillation and chaos in physiological control systems", 1977, and is given by

$$y'(t) = \frac{0.2y(t-14)}{1+y(t-14)^{10}} - 0.1y(t) \tag{1}$$

```
using DelayDiffEq, DiffEqDevTools, DiffEqProblemLibrary, Plots
using DiffEqProblemLibrary.DDEProblemLibrary: importddeproblems; importddeproblems()
import DiffEqProblemLibrary.DDEProblemLibrary: prob_dde_mackey
gr()

sol = solve(prob_dde_mackey, MethodOfSteps(Vern9(), max_fixedpoint_iters=1000);
reltol=1e-14, abstol=1e-14)
```

```
Error: MethodError: no method matching DelayDiffEq.MethodOfSteps(::Ordinary
DiffEq.Vern9; max_fixedpoint_iters=1000)
Closest candidates are:
  DelayDiffEq.MethodOfSteps(::Any; constrained, fpsolve) at /builds/JuliaGP
U/DiffEqBenchmarks.jl/.julia/packages/DelayDiffEq/BCL4Q/src/algorithms.jl:2
0 got unsupported keyword argument "max_fixedpoint_iters"
```

```
test_sol = TestSolution(sol)
```

```
Error: UndefVarError: sol not defined
```

```
plot(sol)
```

```
Error: UndefVarError: sol not defined
```

1.1 Low order RK methods

1.1.1 High tolerances

First we test final error estimates of continuous RK methods of low order at high tolerances. `OwrenZen4`, `OwrenZen5`, and `RK4` yield the best error estimates.

```
abstols = 1.0 ./ 10.0 .^ (4:7)
reltols = 1.0 ./ 10.0 .^ (1:4)

setups = [Dict(:alg=>MethodOfSteps(BS3())),
          Dict(:alg=>MethodOfSteps(Tsit5())),
          Dict(:alg=>MethodOfSteps(RK4())),
          Dict(:alg=>MethodOfSteps(DP5())),
          Dict(:alg=>MethodOfSteps(OwrenZen3())),
          Dict(:alg=>MethodOfSteps(OwrenZen4())),
          Dict(:alg=>MethodOfSteps(OwrenZen5()))]
names = ["BS3", "Tsit5", "RK4", "DP5", "OwrenZen3", "OwrenZen4", "OwrenZen5"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:final)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

Next we test average interpolation errors:

```
abstols = 1.0 ./ 10.0 .^ (4:7)
reltols = 1.0 ./ 10.0 .^ (1:4)

setups = [Dict(:alg=>MethodOfSteps(BS3())),
          Dict(:alg=>MethodOfSteps(Tsit5())),
          Dict(:alg=>MethodOfSteps(RK4())),
          Dict(:alg=>MethodOfSteps(DP5())),
          Dict(:alg=>MethodOfSteps(OwrenZen3())),
          Dict(:alg=>MethodOfSteps(OwrenZen4())),
          Dict(:alg=>MethodOfSteps(OwrenZen5()))]
names = ["BS3", "Tsit5", "RK4", "DP5", "OwrenZen3", "OwrenZen4", "OwrenZen5"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:L2)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

As before, `OwrenZen4` and `OwrenZen5` perform well over the whole range of investigated tolerances.

1.1.2 Low tolerances

We repeat our tests with low tolerances.

```
abstols = 1.0 ./ 10.0 .^ (8:11)
reltols = 1.0 ./ 10.0 .^ (5:8)

setups = [Dict(:alg=>MethodOfSteps(BS3())),
          Dict(:alg=>MethodOfSteps(Tsit5())),
          Dict(:alg=>MethodOfSteps(RK4())),
          Dict(:alg=>MethodOfSteps(DP5())),
          Dict(:alg=>MethodOfSteps(OwrenZen3())),
          Dict(:alg=>MethodOfSteps(OwrenZen4())),
          Dict(:alg=>MethodOfSteps(OwrenZen5()))]
```

```
names = ["BS3", "Tsit5", "RK4", "DP5", "OwrenZen3", "OwrenZen4", "OwrenZen5"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:final)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

And once again we also test the interpolation errors:

```
abstols = 1.0 ./ 10.0 .^ (8:11)
reltols = 1.0 ./ 10.0 .^ (5:8)

setups = [Dict(:alg=>MethodOfSteps(BS3())),
          Dict(:alg=>MethodOfSteps(Tsit5())),
          Dict(:alg=>MethodOfSteps(RK4())),
          Dict(:alg=>MethodOfSteps(DP5())),
          Dict(:alg=>MethodOfSteps(OwrenZen3())),
          Dict(:alg=>MethodOfSteps(OwrenZen4())),
          Dict(:alg=>MethodOfSteps(OwrenZen5()))]
names = ["BS3", "Tsit5", "RK4", "DP5", "OwrenZen3", "OwrenZen4", "OwrenZen5"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:L2)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

Apparently `Tsit5` and `DP5` perform quite well at low tolerances, but only `OwrenZen5`, `OwrenZen4` and `RK4` achieve interpolation errors of around 1e-9.

1.2 Lazy interpolants

1.2.1 High tolerances

We repeat our tests with the Verner methods which, in contrast to the methods above, use lazy interpolants. As reference we include `OwrenZen4`.

```
abstols = 1.0 ./ 10.0 .^ (4:7)
reltols = 1.0 ./ 10.0 .^ (1:4)

setups = [Dict(:alg=>MethodOfSteps(Vern6())),
          Dict(:alg=>MethodOfSteps(Vern7())),
          Dict(:alg=>MethodOfSteps(Vern8())),
          Dict(:alg=>MethodOfSteps(Vern9())),
          Dict(:alg=>MethodOfSteps(OwrenZen4()))]
names = ["Vern6", "Vern7", "Vern8", "Vern9", "OwrenZen4"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:final)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

And we obtain the following interpolation errors:

```
abstols = 1.0 ./ 10.0 .^ (4:7)
reltols = 1.0 ./ 10.0 .^ (1:4)

setups = [Dict(:alg=>MethodOfSteps(Vern6())),
          Dict(:alg=>MethodOfSteps(Vern7())),
          Dict(:alg=>MethodOfSteps(Vern8())),
          Dict(:alg=>MethodOfSteps(Vern9())),
          Dict(:alg=>MethodOfSteps(OwrenZen4()))]
names = ["Vern6", "Vern7", "Vern8", "Vern9", "OwrenZen4"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:L2)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

`Vern6`, `Vern7`, and `Vern9` are outperformed by `OwrenZen4`.

1.2.2 Low tolerances

Again, we repeat our tests at low tolerances.

```
abstols = 1.0 ./ 10.0 .^ (8:11)
reltols = 1.0 ./ 10.0 .^ (5:8)

setups = [Dict(:alg=>MethodOfSteps(Vern6())),
          Dict(:alg=>MethodOfSteps(Vern7())),
          Dict(:alg=>MethodOfSteps(Vern8())),
          Dict(:alg=>MethodOfSteps(Vern9())),
          Dict(:alg=>MethodOfSteps(OwrenZen4()))]
names = ["Vern6", "Vern7", "Vern8", "Vern9", "OwrenZen4"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:final)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

```
abstols = 1.0 ./ 10.0 .^ (8:11)
reltols = 1.0 ./ 10.0 .^ (5:8)

setups = [Dict(:alg=>MethodOfSteps(Vern6())),
          Dict(:alg=>MethodOfSteps(Vern7())),
          Dict(:alg=>MethodOfSteps(Vern8())),
          Dict(:alg=>MethodOfSteps(Vern9())),
          Dict(:alg=>MethodOfSteps(OwrenZen4()))]
names = ["Vern6", "Vern7", "Vern8", "Vern9", "OwrenZen4"]
wp = WorkPrecisionSet(prob_dde_mackey,abstols,reltols,setups;names=names,
                      appxsol=test_sol,maxiters=Int(1e5),error_estimate=:L2)
```

```
Error: UndefVarError: test_sol not defined
```

```
plot(wp)
```

```
Error: UndefVarError: wp not defined
```

Vern6, Vern7, and Vern9 show similar results at low tolerances, and perform even better than OwrenZen4.

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

1.3 Appendix

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

To locally run this tutorial, do the following commands:

```
using DiffEqBenchmarks
DiffEqBenchmarks.weave_file("NonStiffDDE","Mackey_Glass_wpd.jmd")
```

Computer Information:

```
Julia Version 1.4.2
Commit 44fa15b150* (2020-05-23 18:35 UTC)
Platform Info:
  OS: Linux (x86_64-pc-linux-gnu)
  CPU: Intel(R) Core(TM) i7-9700K CPU @ 3.60GHz
  WORD_SIZE: 64
  LIBM: libopenlibm
  LLVM: libLLVM-8.0.1 (ORCJIT, skylake)
Environment:
  JULIA_DEPOT_PATH = /builds/JuliaGPU/DiffEqBenchmarks.jl/.julia
  JULIA_CUDA_MEMORY_LIMIT = 2147483648
  JULIA_PROJECT = @.
  JULIA_NUM_THREADS = 8
```

Package Information:

```
Status: `/builds/JuliaGPU/DiffEqBenchmarks.jl/benchmarks/NonStiffDDE/Project.toml`
[bcd4f6db-9728-5f36-b5f7-82caef46ccdb] DelayDiffEq 5.24.1
[f3b72e0c-5b89-59e1-b016-84e28bfd966d] DiffEqDevTools 2.22.0
[a077e3f3-b75c-5d7f-a0c6-6bc4c8ec64a9] DiffEqProblemLibrary 4.8.0
[91a5bcdd-55d7-5caf-9e0b-520d859cae80] Plots 1.5.3
```