# R Package deSolve, Writing Code in Compiled Language

#### Karline Soetaert

Centre for Estuarine and Marine Ecology Netherlands Institute of Ecology The Netherlands

#### Thomas Petzoldt

Technische Universität Dresden Germany

#### R. Woodrow Setzer

National Center for Computational Toxicology US Environmental Protection Agency

#### Abstract

This document describes how to use the **deSolve** package to solve models that are written in FORTRAN or (Soetaert, Petzoldt, and Setzer 2009), to solve models that are written in FORTRAN or C.

Keywords: differential equation solvers, compiled code, performance, FORTRAN, C.

## 1. Introduction

**deSolve** (Soetaert *et al.* 2009), the successor of R package **odesolve** (Setzer 2001) is a package to solve ordinary differential equations (ODE), differential algebraic equations (DAE) and partial differential equations (PDE).

One of the prominent features of **deSolve** is that it allows specifying the differential equations either as:

- pure R code (R Development Core Team 2008),
- functions defined in lower-level languages such as FORTRAN, C, or C++, which are compiled into a dynamically linked library (DLL) and loaded into R.

In what follows, these implementations will be referred to as  ${\sf R}$  models and  ${\sf DLL}$  models respectively.

Whereas **R models** are easy to implement, they allow simple interactive development, produce highly readible code and access to R s high-level procedures, **DLL models** have the benefit of increased simulation speed. Depending on the problem, there may be a gain of up to several orders of magnitude computing time when using compiled code.

Here are some rules of thumb when it is worthwhile or not to switch to **DLL models**.

As long as one makes use only of R s high-level commands, the time gain will be modest.
 This was demonstrated in Soetaert, Petzoldt, and Setzer (subm), where a formulation of two interacting populations dispersing on a 1-dimensional or a 2-dimensional grid led to a time gain of a factor two only when using **DLL models**.

- Generally, the more statements in the model, the higher will be the gain of using compiled code. Thus, in the same paper (Soetaert et al. subm.), a very simple, 0-D, Lotka-Volterra type of model describing only 2 state variables was solved 50 times faster when using compiled code.
- As even **R models** are quite performant, the time gain induced by compiled code will often not be discernible when the model is only solved once (who can grasp the difference between a run taking 0.001 or 0.05 seconds to finish). However, if the model is to be applied multiple times, e.g. because the model is to be fitted to data, or its sensitivity is to be tested, then it may be worthwhile to implement the model in a compiled language.

Starting from deSolve version 1.4, it is now also possible to use *forcing functions* in compiled code. These forcing functions are automatically updated by the integrators. See last chapter.

# 2. A simple ODE example

Assume the following simple ODE (which is from the LSODA source code):

$$\frac{dy_1}{dt} = -k_1 \cdot y_1 + k_2 \cdot y_2 \cdot y_3$$

$$\frac{dy_2}{dt} = k_1 \cdot y_1 - k_2 \cdot y_2 \cdot y_3 - k_3 \cdot y_2 \cdot y_2$$

$$\frac{dy_3}{dt} = k_3 \cdot y_2 \cdot y_2$$

where  $y_1$ ,  $y_2$  and  $y_3$  are state variables, and  $k_1$ ,  $k_2$  and  $k_3$  are parameters.

We first implement and run this model in pure R, then show how to do this in C and in FORTRAN.

#### 2.1. ODE model implementation in R

An ODE model implemented in **pure R** should be defined as:

```
yprime = func(t, y, parms,...)
```

where t is the current time point in the integration, y is the current estimate of the variables in the ODE system, and parms is a vector or list containing the parameter values. ... (optional) are any other arguments passed to the function. The return value of func should be a list, whose first element is a vector containing the derivatives of y with respect to time, and whose next elements contain output variables that are required at each point in time.

The R implementation of the simple ODE is given below:

The Jacobian  $\left(\frac{\partial y'}{\partial u}\right)$  associated to the above example is:

This model can then be run as follows:

```
R> parms <- c(k1 = 0.04, k2 = 10000, k3 = 3e+07)

R> Y <- c(1, 0, 0)

R> times <- c(0, 0.4 * 10^{\circ}(0:11))

R> PD <- matrix(nrow = 3, ncol = 3, data = 0)

R> out <- ode(Y, times, model, parms = parms, jacfunc = jac)
```

#### 2.2. ODE model implementation in C

The call to the derivative and Jacobian function is more complex for compiled code compared to R-code, because it has to comply with the interface needed by the integrator source codes. Below is an implementation of this model in C:

```
/* file mymod.c */
#include <R.h>
static double parms[3];
#define k1 parms[0]
#define k2 parms[1]
#define k3 parms[2]

/* initializer */
void initmod(void (* odeparms)(int *, double *))
{
```

```
int N=3;
    odeparms(&N, parms);
}
/* Derivatives and 1 output variable */
void derivs (int *neq, double *t, double *y, double *ydot,
             double *yout, int *ip)
{
    if (ip[0] <1) error("nout should be at least 1");</pre>
    ydot[0] = -k1*y[0] + k2*y[1]*y[2];
    ydot[2] = k3 * y[1]*y[1];
    ydot[1] = -ydot[0]-ydot[2];
    yout[0] = y[0]+y[1]+y[2];
}
/* The Jacobian matrix */
void jac(int *neq, double *t, double *y, int *ml, int *mu,
           double *pd, int *nrowpd, double *yout, int *ip)
{
  pd[0]
                       = -k1;
  pd[1]
                      = k1;
  pd[2]
                      = 0.0;
  pd[(*nrowpd)]
                      = k2*y[2];
  pd[(*nrowpd) + 1]
                      = -k2*y[2] - 2*k3*y[1];
  pd[(*nrowpd) + 2]
                      = 2*k3*y[1];
  pd[(*nrowpd)*2]
                      = k2*y[1];
  pd[2*(*nrowpd) + 1] = -k2 * y[1];
  pd[2*(*nrowpd) + 2] = 0.0;
/* END file mymod.c */
```

The implementation in C consists of three parts:

1. After defining the parameters in global C-variables, through the use of #define statements, a function called initmod initialises the parameter values, passed from the R-code.

This function has as its sole argument a pointer to C-function odeparms that fills a double array with double precision values, to copy the parameter values into the global variable.

2. Function derivs then calculates the values of the derivatives. The derivative function is defined as:

where \*neq is the number of equations, \*t is the value of the independent variable, y points to a double precision array of length \*neq that contains the current value of the state variables, and ydot points to an array that will contain the calculated derivatives.

yout points to a double precision vector whose first nout values are other output variables (different from the state variables y), and the next values are double precision values as passed by parameter rpar when calling the integrator. The key to the elements of yout is set in \*ip

\*ip points to an integer vector whose length is at least 3; the first element (ip[0]) contains the number of output values (which should be equal or larger than nout), its second element contains the length of \*yout, and the third element contains the length of \*ip; next are integer values, as passed by parameter ipar when calling the integrator.<sup>1</sup>

Note that, in function derivs, we start by checking whether enough room is allocated for the output variables (if (ip[0] < 1)), else an error is passed to R and the integration is stopped.

3. In C, the call to the function that generates the Jacobian is as:

where \*ml and \*mu are the number of non-zero bands below and above the diagonal of the Jacobian respectively. These integers are only relevant if the option of a banded Jacobian is selected. \*nrow contains the number of rows of the Jacobian. Only for full Jacobian matrices, this is equal to \*neq. In case the Jacobian is banded, \*nrowpd will be equal to \*mu+\*ml+1.2

#### 2.3. ODE model implementation in FORTRAN

Models may also be defined in FORTRAN.

<sup>&</sup>lt;sup>1</sup>Readers familiar with the source code of the **ODEPACK** solvers may be surprised to find the double precision vector **yout** and the integer vector **ip** at the end. Indeed none of the **ODEPACK** functions allow this, although it is standard in the **vode** and **daspk** codes. To make all integrators compatible (and as we think the omission of these vectors in the **ODEPACK** solvers is a design flaw), we have altered the **ODEPACK** FORTRAN codes to consistently pass these vectors.

<sup>&</sup>lt;sup>2</sup>Readers familiar with the implementation of the FORTRAN code DVODE may notice that this is not the format in which DVODE requires the specification of the Jacobian; this code needs an extra mu empty rows. As we have taken the philosophy to make the model specification independent of the integrator that will be used, the facility to use vode with a Jacobian specified in compiled code has been toggled off. Use the related code lsode instead.

```
call odeparms(3, parms)
        return
       end
       subroutine derivs (neq, t, y, ydot, yout, ip)
        double precision t, y, ydot, k1, k2, k3
        integer neq, ip(*)
        dimension y(3), ydot(3), yout(*)
        common /myparms/k1,k2,k3
          if(ip(1) < 1) call rexit("nout should be at least 1")</pre>
          ydot(1) = -k1*y(1) + k2*y(2)*y(3)
          ydot(3) = k3*y(2)*y(2)
          ydot(2) = -ydot(1) - ydot(3)
          yout(1) = y(1) + y(2) + y(3)
        return
       end
       subroutine jac (neq, t, y, ml, mu, pd, nrowpd, yout, ip)
        integer neq, ml, mu, nrowpd, ip
        double precision y(*), pd(nrowpd,*), yout(*), t, k1, k2, k3
        common /myparms/k1, k2, k3
          pd(1,1) = -k1
          pd(2,1) = k1
          pd(3,1) = 0.0
          pd(1,2) = k2*y(3)
          pd(2,2) = -k2*y(3) - 2*k3*y(2)
          pd(3,2) = 2*k3*y(2)
          pd(1,3) = k2*y(2)
          pd(2,3) = -k2*y(2)
          pd(3,3) = 0.0
        return
       end
c end of file mymodf.f
```

In FORTRAN, parameters may be stored in a common block (here called myparms). During the initialisation, this common block is defined to consist of a 3-valued vector (unnamed), but in the subroutines derive and jac, the parameters are given a name (k1,...).

## 2.4. Running ODE models implemented in compiled code

To run the models described above, the code in mymod.f and mymod.c must first be compiled. This can simply be done in R itself, using the system command:

```
R> system("R CMD SHLIB mymod.f")
for the FORTRAN code or
R> system("R CMD SHLIB mymod.c")
for the C code.
```

This will create file mymod.dll. After loading the DLL, the model can be run:

The integration routine (here ode) recognizes that the model is specified as a DLL due to the fact that arguments func and jacfunc are not regular R-functions but character strings. Thus, the integrator will check whether the function is loaded in the DLL with name "mymod".

Note that "mymod", as specified by dllname gives the name of the shared library without extension. This DLL should contain all the compiled function or subroutine definitions referred to in func, jacfunc and initfunc.

Also, if func is specified in compiled code, then jacfunc and initfunc (if present) should also be specified in a compiled language. It is not allowed to mix R-functions and compiled functions

Note also that, when invoking the integrator, we have to specify the number of ordinary output variables, nout. This is because the integration routine has to allocate memory to pass these output variables back to R. There is no way to check for the number of output variables in a DLL automatically. If in the calling of the integration routine the number of output variables is too low, then R may freeze and need to be terminated! Therefore it is advised that one checks in the code wheter nout has been specified correctly. In the FORTRAN example above, the statement if (ip(1) < 1) call rexit("nout should be at least 1") does this. Note that it is not an error (just a waste of memory) to set nout to a too large value.

Finally, in order to label the output matrix, the name of the ordinary output variable has to be passed explicitly (outnames). The names of the state variables are known through their initial condition (y).

# 3. Passing parameters and data in compiled code

All of the solvers in **deSolve** take an argument parms which may be an arbitrary R object. In models defined in R code, this argument is passed unprocessed to the various functions that make up the model. It is possible, as well, to pass such objects to models defined in native code.

The problem is that data passed to, say, ode in the argument parms is not visible by default to the routines that define the model. This is handled by a user-written initialization function, for example initmod in the C and FORTRAN examples from sections 2.2 and 2.3. In C, the initialization routine is declared:

```
void initmod(void (* odeparms)(int *, double *));
```

That is, initmod has a single argument, a pointer to a function that has as arguments a pointer to an int and a pointer to a double. In FORTRAN, the initialization routine has a single argument, a subroutine declared to be external. The name of the initialization function is passed as an argument to the **deSolve** solver functions.

In C, two approaches are available for making the values passed in parms visible to the model routines, while only the simpler approach is available in FORTRAN. The simpler requires that parms be a numeric vector. In C, the function passed from **deSolve** to the initialization function (called **odeparms** in the example) copies the values from the parameter vector to a static array declared globally in the file where the model is defined. In FORTRAN, the values are copied into a COMMON block.

It is possible to pass more complicated structures to C functions. Here is an example, an initializer called deltamethrin from a model describing the pharmacokinetics of that pesticide:

```
#include <R.h>
#include <Rinternals.h>
#include <R_ext/Rdynload.h>
#include "deltamethrin.h"
/* initializer */
void deltamethrin(void(* odeparms)(int *, double *))
  int Nparms;
  DL_FUNC get_deSolve_gparms;
  SEXP gparms;
  get_deSolve_gparms = R_GetCCallable("deSolve","get_deSolve_gparms");
  gparms = get_deSolve_gparms();
  Nparms = LENGTH(gparms);
  if (Nparms != N_PARMS) {
    PROBLEM "Confusion over the length of parms"
      ERROR;
  } else {
    _RDy_deltamethrin_parms = REAL(gparms);
  }
}
```

In deltamethrin.h, the variable  $_RDy_deltamethrin_parms$  and macro  $N_PARMS$  are declared:

```
#define N_PARMS 63
static double *_RDy_deltamethrin_parms;
```

The critical element of this method is the function R\_GetCCallable which returns a function (called get\_deSolve\_gparms in this implementation) that returns the parms argument as a SEXP data type. In this example, parms was just a real vector, but in principle, this method can handle arbitrarily complex objects. For more detail on handling R objects in native code, see R Development Core Team (2008).

# 4. deSolve integrators that support DLL models

In the most recent version of **deSolve** all integration routines can solve **DLL models**. They are:

- all solvers of the 1sode familiy: 1soda, 1sode, 1sodar, 1sodes
- vode
- daspk
- the C-implemented Runge-Kutta integration routines (including the Euler method)

For some of these solvers the interface is slightly different (e.g. daspk), while in others (lsodar, lsodes) different functions can be defined. How this is implemented in a compiled language is discussed next.

## 4.1. DAE models, integrator daspk

daspk is the only integrator in the package that solves DAE models. DAEs are specified in implicit form:

$$0 = F(y', y, x, t)$$

i.e. the DAE function (passed via argument res) specifies the "residuals" rather than the derivatives (as for ODEs).

Consequently the DAE function specification in compiled language are also different. For code written in C, the calling sequence for res must be:

where \*t is the value of the independent variable, y points to a double precision array that contains the current value of the state variables, ydot points to an array that will contain the derivatives, delta points to an array that will contain the calculated residuals. cj points to a scalar, which is normally proportional to the inverse of the stepsize, while ires points to an integer (not used). yout points to any other output variables (different from the state variables y), followed by the double precision values as passed via argument rpar; finally \*ip is an integer vector containing at least 3 elements, its first value (\*ip[0]) equals the number of output variables, calculated in the function (and which should be equal to nout), its second element equals the total length of \*yout, its third element equals the total length of \*ip, and finally come the integer values as passed via argument ipar.

For code written in FORTRAN, the calling sequence for **res** must be as in the following example:

```
subroutine myresf(t, y, ydot, cj, delta, ires, out, ip)
        integer :: ires, ip(*)
        integer, parameter :: neq = 3
        double precision :: t, y(neq), ydot(neq), delta(neq), out(*)
        double precision :: K, ka, r, prod, ra, rb
        common /myparms/K,ka,r,prod
        if(ip(1) < 1) call rexit("nout should be at least 1")</pre>
        ra = ka* y(3)
        rb = ka/K *y(1) * y(2)
!! residuals of rates of changes
        delta(3) = -ydot(3) - ra + rb + prod
        delta(1) = -ydot(1) + ra - rb
        delta(2) = -ydot(2) + ra - rb - r*y(2)
        out(1) = y(1) + y(2) + y(3)
        return
        end
```

Similarly as for the ODE model discussed above, the parameters are kept in a common block which is initialised by an initialiser subroutine:

```
external daspkparms

external daspkparms

integer, parameter :: N = 4

double precision parms(N)

common /myparms/parms

call daspkparms(N, parms)

return
end
```

See the ODE example for how to initialise parameter values in C.

Similarly, the function that specifies the Jacobian in a DAE differs from the Jacobian when the model is an ODE. The DAE Jacobian is set with argument jacres rather than jacfunc when an ODE.

For code written in FORTRAN, the jacres must be as:

```
subroutine resjacfor (t, y, dy, pd, cj, out, ipar)
integer, parameter :: neq = 3
integer :: ipar(*)
double precision :: K, ka, r, prod
double precision :: pd(neq,neq),y(neq),dy(neq),out(*)
common /myparms/K,ka,r,prod
```

#### 4.2. The root function from integrator Isodar

lsodar is an extended version of integrator lsoda that includes a root finding function. This function is spedified via argument rootfunc.

Here is how to program such a function in a lower-level language. For code written in C, the calling sequence for rootfunc must be:

where \*neq and \*ng are the number of state variables and root functions respectively, \*t is the value of the independent variable, y points to a double precision array that contains the current value of the state variables, and gout points to an array that will contain the values of the constraint function whose root is sought. \*out and \*ip are a double precision and integer vector respectively, as described in the ODE example above.

For code written in FORTRAN, the calling sequence for rootfunc must be as in following example:

```
subroutine myroot(neq, t, y, ng, gout, out, ip)
integer :: neq, ng, ip(*)
double precision :: t, y(neq), gout(ng), out(*)
gout(1) = y(1) - 1.e-4
gout(2) = y(3) - 1e-2
return
end
```

#### 4.3. jacvec, the Jacobian vector for integrator Isodes

Finally, in integration function lsodes, not the Jacobian matrix is specified, but a vector, one for each column of the Jacobian. This function is specified via argument jacvec.

In FORTRAN, the calling sequence for jacvec is:

```
SUBROUTINE JAC (NEQ, T, Y, J, IAN, JAN, PDJ, OUT, IP)
DOUBLE PRECISION T, Y(*), IAN(*), JAN(*), PDJ(*), OUT(*)
INTEGER NEQ, J, IP(*)
```

# 5. Using forcing functions

Forcing functions are treated similar as parameters. This means:

• They are initialised by means of an initialiser function. Its name should be passed to the solver via argument initforc

Similar as the parameter initialiser function, the function denoted by initforc has as its sole argument a pointer to the vector that contains the forcing funcion values in the compiled code. In case of C code, this will be a global vector; in case of FORTRAN, this will be a vector in a common block.

The solver puts a pointer to this vector and updates the forcing functions in this memory area at each time step. Hence, within the compiled code, forcing functions can be assessed as if they are parameters (although, in contrast to the latter, their values will generally change). No need to update the values for the current time step; this has been done before entering the derivs function.

• The forcing function data series are passed to the integrator, via argument forcings; if there is only one forcing function data set, then a 2-columned matrix (time, value) will do; else the data should be passed as a list, containing (time, value) matrices with the individual forcing function data sets. Note that the data sets in this list should be in the same ordering as the declaration of the forcings in the compiled code.

We implement the example from chapter 3 of the book (Soetaert and Herman 2009) in FORTRAN and C.

This model describes the oxygen consumption of a (marine) sediment in response to deposition of organic matter (the forcing function). One state variable, the organic matter content in the sediment is modeled; it changes as a function of the deposition Flux (forcing) and organic matter decay (first-order decay rate k).

$$\frac{dC}{dt} = Flux_t - k \cdot C$$

with initial condition  $C(t = 0) = C_0$ ; the latter is estimated as the mean of the flux divided by the decay rate.

The FORTRAN code looks like this:

c Initialiser for parameter common block subroutine scocpar(odeparms)

external odeparms

```
integer N
      double precision parms(2)
      common /myparms/parms
      N = 1
      call odeparms(N, parms)
      return
      end
c Initialiser for forcing common block
      subroutine scocforc(odeforcs)
      external odeforcs
      integer N
      double precision forcs(1)
      common /myforcs/forcs
      N = 1
      call odeforcs(N, forcs)
      return
      end
c Rate of change and output variables
      subroutine scocder (neq, t, y, ydot,out,IP)
                       neq, IP(*)
      double precision t, y(neq), ydot(neq), out(*), k, depo
      common /myparms/k
      common /myforcs/depo
      if(IP(1) < 2) call rexit("nout should be at least 2")</pre>
      ydot(1) = -k*y(1) + depo
      out(1) = k*y(1)
      out(2)= depo
      return
      end
```

Here the subroutine **scocpar** is business as usual; it initialises the parameter common block (there is only one parameter);

Subroutine odeforcs does the same for the forcing function, which is also positioned in a common block, called myforcs.

This common block is made available in the derivative subroutine (here called scocder),

where the forcing function is named depo.

At each time step, the integrator updates the value of this forcing function to the correct time point. In this way, the forcing functions can be used as if they are (time-varying) parameters.

All that's left to do is to pass the forcing function data set and the name of the forcing function initialiser routine. This is how to do it in R.

First the data are inputted:

```
R > Flux < -matrix(ncol = 2, byrow = TRUE, data = c(1, 0.654,
      11, 0.167, 21, 0.06, 41, 0.07, 73, 0.277, 83, 0.186,
      93, 0.14, 103, 0.255, 113, 0.231, 123, 0.309, 133,
      1.127, 143, 1.923, 153, 1.091, 163, 1.001, 173, 1.691,
      183, 1.404, 194, 1.226, 204, 0.767, 214, 0.893, 224,
      0.737, 234, 0.772, 244, 0.726, 254, 0.624, 264, 0.439,
      274, 0.168, 284, 0.28, 294, 0.202, 304, 0.193, 315,
      0.286, 325, 0.599, 335, 1.889, 345, 0.996, 355, 0.681,
      365, 1.135))
R> head(Flux)
     [,1] [,2]
[1,]
        1 0.654
[2,]
       11 0.167
       21 0.060
[3,]
[4,]
       41 0.070
[5,]
       73 0.277
[6,]
       83 0.186
```

and the parameter given a value (there is only one)

```
R> parms <- 0.01
```

The initial condition Yini is estimated as the annual mean of the Flux and divided by the decay rate (parameter).

```
R> meanDepo <- mean(approx(Flux[, 1], Flux[, 2], xout = seq(1, + 365, by = 1))y
R> Yini <- c(y = meanDepo/parms)
```

After defining the output times, the model is run, using integration routine ode.

The *name* of the derivate function "scocder", of the dll "deSolve"<sup>3</sup> and of the initialiser function "scocpar" are passed, as in previous examples.

In addition, the forcing function data set is also passed (forcings=Flux) as is the name of the forcing initialisation function (initforc="scocforc").

```
R> times <- 1:365
R> out <- as.data.frame(ode(y = Yini, times, func = "scocder",</pre>
```

<sup>&</sup>lt;sup>3</sup>this example is made part of the deSolve package, hence the name of the dll is "deSolve"

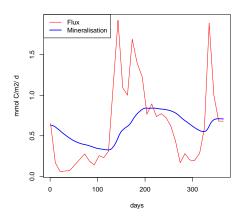


Figure 1: Solution of the ordinary differential equation - see text for R-code

```
+ parms = parms, dllname = "deSolve", initforc = "scocforc",
+ forcings = Flux, initfunc = "scocpar", nout = 2,
+ outnames = c("Mineralisation", "Depo")))
R> head(out)
time y Mineralisation Depo
```

	time	У	Mineralisation	реро
1	1	63.00301	0.6300301	0.6540
2	2	63.00262	0.6300262	0.6053
3	3	62.95377	0.6295377	0.5566
4	4	62.85694	0.6285694	0.5079
5	5	62.71259	0.6271259	0.4592
6	6	62.52124	0.6252124	0.4105

Finally, the results are plotted:

```
R> plot(out$time, out$Depo, type = "l", col = "red", xlab = "days",
+    ylab = "mmol C/m2/d")
R> lines(out$time, out$Mineralisation, lwd = 2, col = "blue")
R> legend("topleft", lwd = 1:2, col = c("red", "blue"),
+    c("Flux", "Mineralisation"))
```

#### 6. Final remark

Detailed information about communication between C, FORTRAN and R can be found in R Development Core Team (2009).

Notwithstanding the speed gain when using compiled code, one should not carelessly decide to always resort to this type of modelling.

Because the code needs to be formally compiled and linked to R much of the elegance when using pure R models is lost. Moreover, mistakes are easily made and paid harder in compiled

code: often a programming error will terminate  $\mathsf{R}.$  In addition, these errors may not be simple to trace.

#### References

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#### **Affiliation:**

Karline Soetaert

Centre for Estuarine and Marine Ecology (CEME)

Netherlands Institute of Ecology (NIOO)

4401 NT Yerseke, Netherlands

E-mail: k.soetaert@nioo.knaw.nl

URL: http://www.nioo.knaw.nl/users/ksoetaert

Thomas Petzoldt

Institut für Hydrobiologie

Technische Universität Dresden

01062 Dresden, Germany

E-mail: thomas.petzoldt@tu-dresden.de

URL: http://tu-dresden.de/Members/thomas.petzoldt/

R. Woodrow Setzer

National Center for Computational Toxicology

US Environmental Protection Agency

URL: http://www.epa.gov/comptox