

DDRKAM Reference Manual

Data-Driven Runge-Kutta and Adams Methods

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Contents

1	Introduction	3
2	Runge-Kutta 3rd Order Method	3
2.1	Overview	3
2.2	API Reference	3
2.2.1	rk3_step	3
2.2.2	rk3_solve	4
2.3	Example	4
3	Adams Methods	5
3.1	Adams-Bashforth 3rd Order	5
3.2	Adams-Moulton 3rd Order	5
4	Hierarchical Runge-Kutta Method	5
4.1	Overview	5
4.2	API Reference	5
4.2.1	hierarchical_rk_init	5
4.2.2	hierarchical_rk_free	6
4.2.3	hierarchical_rk_solve	6

5	Objective-C Framework	6
5.1	DDRKAMSolver	6
5.2	DDRKAMVisualizer	7
5.3	DDRKAMHierarchicalSolver	7
6	Platform Support	8
7	Copyright	8

1 Introduction

This manual provides comprehensive documentation for the DDRKAM (Data-Driven Runge-Kutta and Adams Methods) framework. The framework implements numerical methods for solving ordinary differential equations (ODEs) with support for traditional and hierarchical data-driven approaches.

The framework includes:

- Euler’s Method (1st order)
- Data-Driven Euler’s Method (DDEuler)
- Runge-Kutta 3rd Order Method (RK3)
- Data-Driven Runge-Kutta 3rd Order (DDRK3)
- Adams Methods (AM)
- Data-Driven Adams Methods (DDAM)

2 Euler’s Method

2.1 Overview

Euler’s Method is the simplest numerical method for solving ODEs. It is a first-order explicit method with local truncation error $O(h^2)$.

2.2 Algorithm

$$y_{n+1} = y_n + h \cdot f(t_n, y_n) \tag{1}$$

where h is the step size, f is the ODE function, and y_n is the state at time t_n .

2.3 API Reference

2.3.1 euler_step

Performs a single integration step using Euler’s method.

```
1 double euler_step(ODEFunction f, double t0, double* y0,  
2                   size_t n, double h, void* params);
```

Parameters:

- **f**: Function pointer to the ODE system
- **t0**: Current time
- **y0**: Current state vector (modified in-place)
- **n**: Dimension of the system
- **h**: Step size
- **params**: User-defined parameters

Returns: New time value ($t_0 + h$)

2.3.2 euler_solve

Solves an ODE system over a time interval using Euler’s method.

```
1 size_t euler_solve(ODEFunction f, double t0, double
    t_end,
2                     const double* y0, size_t n, double h,
3                     void* params, double* t_out, double*
                        y_out);
```

3 Data-Driven Euler’s Method

3.1 Overview

Data-Driven Euler’s Method (DDEuler) extends standard Euler’s method with a hierarchical transformer-inspired architecture that applies adaptive corrections to improve accuracy.

3.2 Algorithm

$$y_{n+1} = y_n + h \cdot f(t_n, y_n) + h \cdot \alpha \cdot \text{Attention}(y_n) \quad (2)$$

where α is a learning rate and $\text{Attention}(y_n)$ is computed through hierarchical transformer layers.

3.3 API Reference

3.3.1 hierarchical_euler_init

Initializes a Data-Driven Euler solver.

```
1 int hierarchical_euler_init(HierarchicalEulerSolver*
    solver,
2                               size_t num_layers, size_t
                                state_dim,
3                               size_t hidden_dim);
```

3.3.2 hierarchical_euler_step

Performs a single integration step using Data-Driven Euler.

```
1 double hierarchical_euler_step(HierarchicalEulerSolver*
    solver,
2                                ODEFunction f, double t,
                                double* y,
3                                double h, void* params);
```

3.3.3 hierarchical_euler_solve

Solves an ODE system using Data-Driven Euler over a time interval.

```
1 size_t hierarchical_euler_solve(HierarchicalEulerSolver*
    solver,
2                                ODEFunction f, double
                                t0, double t_end,
3                                const double* y0,
                                double h, void*
                                params,
4                                double* t_out, double*
                                y_out);
```

4 Runge-Kutta 3rd Order Method

4.1 Overview

The Runge-Kutta 3rd order method provides a good balance between accuracy and computational efficiency for solving ODEs.

4.2 API Reference

4.2.1 rk3_step

Performs a single integration step using RK3.

```
1 double rk3_step(ODEFunction f, double t0, double* y0,  
2               size_t n, double h, void* params);
```

Parameters:

- f: Function pointer to the ODE system
- t0: Current time
- y0: Current state vector (modified in-place)
- n: Dimension of the system
- h: Step size
- params: User-defined parameters

Returns: New time value ($t_0 + h$)

4.2.2 rk3_solve

Solves an ODE system over a time interval.

```
1 size_t rk3_solve(ODEFunction f, double t0, double t_end,  
2               const double* y0, size_t n, double h,  
3               void* params, double* t_out, double*  
                y_out);
```

Parameters:

- f: Function pointer to the ODE system

- `t0`: Initial time
- `t_end`: Final time
- `y0`: Initial state vector
- `n`: Dimension of the system
- `h`: Step size
- `params`: User-defined parameters
- `t_out`: Output time array (allocated by caller)
- `y_out`: Output state array ($n \times \text{num_steps}$, allocated by caller)

Returns: Number of steps taken

4.3 Example

```

1 void lorenz(double t, const double* y, double* dydt,
2   void* params) {
3     double* p = (double*)params;
4     double sigma = p[0], rho = p[1], beta = p[2];
5     dydt[0] = sigma * (y[1] - y[0]);
6     dydt[1] = y[0] * (rho - y[2]) - y[1];
7     dydt[2] = y[0] * y[1] - beta * y[2];
8 }
9 double params[3] = {10.0, 28.0, 8.0/3.0};
10 double y0[3] = {1.0, 1.0, 1.0};
11 double t_out[100];
12 double y_out[300];
13 size_t steps = rk3_solve(lorenz, 0.0, 1.0, y0, 3, 0.01,
14   params, t_out, y_out);

```

5 Adams Methods

5.1 Adams-Bashforth 3rd Order

Predictor step for multi-step integration.

```

1 void adams_bashforth3(ODEFunction f, const double* t,
2                       const double* y, size_t n, double
3                       h,
4                       void* params, double* y_pred);

```

5.2 Adams-Moulton 3rd Order

Corrector step for multi-step integration.

```

1 void adams_moulton3(ODEFunction f, const double* t,
2                     const double* y, size_t n, double h,
3                     void* params, const double* y_pred,
4                     double* y_corr);

```

6 Hierarchical Runge-Kutta Method

6.1 Overview

The hierarchical RK method uses a transformer-like architecture with multiple processing layers and attention mechanisms.

6.2 API Reference

6.2.1 hierarchical_rk_init

Initializes a hierarchical RK solver.

```

1 int hierarchical_rk_init(HierarchicalRKSolver* solver,
2                          size_t num_layers, size_t
3                          state_dim,
4                          size_t hidden_dim);

```

Returns: 0 on success, -1 on failure

6.2.2 hierarchical_rk_free

Frees resources allocated by the solver.

```

1 void hierarchical_rk_free(HierarchicalRKSolver* solver);

```


6.2.3 hierarchical_rk_solve

Solves an ODE using the hierarchical method.

```
1 size_t hierarchical_rk_solve(HierarchicalRKSolver*
    solver,
2
3                                ODEFunction f, double t0,
3                                double t_end,
3                                const double* y0, double h,
3                                void* params,
4                                double* t_out, double*
3                                y_out);
```

7 Objective-C Framework

7.1 DDRKAMSolver

Main solver class for Objective-C applications.

```
1 DDRKAMSolver* solver = [[DDRKAMSolver alloc]
2                               initWithDimension:3];
3 NSDictionary* result = [solver solveWithFunction:^(
4     double t,
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```

7         // ODE definition
8     } startTime:0.0 endTime:1.0
9     initialState:@[@1.0, @1.0, @1.0]
10    stepSize:0.01 params:NULL];

```

7.2 DDRKAMVisualizer

Visualization component for plotting solutions.

```

1  DDRKAMVisualizer* viz = [[DDRKAMVisualizer alloc] init];
2  NSView* view = [viz createVisualizationViewWithTime:
3                  timeArray
4
5                  state:
6                  stateArray
7
8                  dimension:3];
9  [viz exportToCSV:@"/path/to/output.csv"
10                 time:timeArray
11                 state:stateArray];

```

7.3 DDRKAMHierarchicalSolver

Hierarchical solver for Objective-C.

```

1  DDRKAMHierarchicalSolver* solver =
2      [[DDRKAMHierarchicalSolver alloc]
3       initWithDimension:3 numLayers:4 hiddenDim:32];

```

8 Platform Support

- macOS 10.13+
- iOS 11.0+
- visionOS 1.0+

9 Copyright

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