DDRKAM Reference Manual
Data-Driven Runge-Kutta and Adams Methods

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Contents

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.

```
double euler_step(ODEFunction f, double t0, double* y0,
                  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 (t0 + h)

2.3.2 euler_solve

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

```
size_t euler_solve(ODEFunction f, double t0, double t_end,
                   const double* y0, size_t n, double h,
                   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

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

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.

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

3.3.2 hierarchical_euler_step

Performs a single integration step using Data-Driven Euler.

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

3.3.3 hierarchical_euler_solve

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

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

4 Parallel and Distributed Methods

4.1 Overview

All methods support parallel, distributed, concurrent, hierarchical, and stacked execution modes. This enables:

- Multi-threaded execution (OpenMP, pthreads)
- Distributed computing (MPI)
- Concurrent execution of multiple methods
- Hierarchical/stacked architectures
- Enhanced performance and scalability

4.2 Parallel Runge-Kutta

4.2.1 parallel_rk_init

Initialize parallel RK3 solver.

```
int parallel_rk_init(ParallelRKSolver* solver, size_t state_dim,
                     size_t num_workers, ParallelMode mode,
                     StackedConfig* stacked);
```

4.2.2 parallel_rk_step

Perform parallel RK3 step.

```
double parallel_rk_step(ParallelRKSolver* solver, ODEFunction f,
                        double t, double* y, double h, void* params);
```

4.2.3 stacked_rk_step

Perform stacked/hierarchical RK3 step.

```
double stacked_rk_step(ParallelRKSolver* solver, ODEFunction f,
                       double t, double* y, double h, void* params);
```

4.2.4 concurrent_rk_execute

Execute multiple RK3 instances concurrently.

```
int concurrent_rk_execute(ParallelRKSolver* solvers[], size_t num_solvers,
                          ODEFunction f, double t, const double* y, double h,
                          void* params, double** results);
```

5 Real-Time, Online, and Dynamic Methods

5.1 Real-Time Methods

Real-time methods process streaming data with minimal latency.

5.1.1 realtime_rk_init

Initialize real-time RK3 solver.

```
int realtime_rk_init(RealtimeRKSolver* solver, size_t state_dim,
                     double step_size, DataCallback callback,
                     void* callback_data);
```

5.1.2 realtime_rk_step

Perform real-time RK3 step with streaming support.

```
double realtime_rk_step(RealtimeRKSolver* solver, ODEFunction f,
                        double t, double* y, double h, void* params);
```

5.2 Online Methods

Online methods adapt to incoming data with incremental learning.

5.2.1 online_rk_init

Initialize online RK3 solver.

```
int online_rk_init(OnlineRKSolver* solver, size_t state_dim,
                   double initial_step_size, double learning_rate);
```

5.2.2 online_rk_step

Perform online RK3 step with adaptive step size.

```
double online_rk_step(OnlineRKSolver* solver, ODEFunction f,
                      double t, double* y, void* params);
```

5.3 Dynamic Methods

Dynamic methods provide fully adaptive execution.

5.3.1 dynamic_rk_init

Initialize dynamic RK3 solver.

```
int dynamic_rk_init(DynamicRKSolver* solver, size_t state_dim,
                    double initial_step_size, double adaptation_rate);
```

5.3.2 dynamic_rk_step

Perform dynamic RK3 step with adaptive parameters.

```
double dynamic_rk_step(DynamicRKSolver* solver, ODEFunction f,
                       double t, double* y, void* params);
```

6 Nonlinear Programming Solvers

6.1 Karmarkar's Algorithm

Karmarkar's Algorithm is a polynomial-time interior point method for linear programming. It provides guaranteed polynomial-time convergence for linear programming problems.

6.1.1 karmarkar_solver_init

Initialize Karmarkar solver.

```
int karmarkar_solver_init(KarmarkarSolver* solver, size_t state_dim,
                          ADAMSolverType type, double alpha, double beta,
                          double mu, double epsilon, const double* c,
                          const double** A, const double* b,
                          size_t num_constraints);
```

6.1.2 karmarkar_ode_solve

Solve ODE using Karmarkar's algorithm.

```
int karmarkar_ode_solve(KarmarkarSolver* solver, ODEFunction f,
                        double t0, double t_end, const double* y0,
                        void* params, double* y_out);
```

6.2 Nonlinear ODE Solver

6.2.1 nonlinear_ode_init

Initialize nonlinear ODE solver using NLP methods.

```
int nonlinear_ode_init(NonlinearODESolver* solver, size_t state_dim,
                       NLPSolverType solver_type, ObjectiveFunction objective,
                       ConstraintFunction constraints, void* params);
```

6.2.2 nonlinear_ode_solve

Solve ODE using nonlinear programming.

```
int nonlinear_ode_solve(NonlinearODESolver* solver, ODEFunction f,
                        double t0, double t_end, const double* y0,
                        double* y_out);
```

6.3 Nonlinear PDE Solver

6.3.1 nonlinear_pde_init

Initialize nonlinear PDE solver.

```
int nonlinear_pde_init(NonlinearPDESolver* solver, size_t spatial_dim,
                       const size_t* grid_size, NLPSolverType solver_type,
                       PDEFunction pde_func, void* params);
```

6.3.2 nonlinear_pde_solve

Solve PDE using nonlinear programming.

```
int nonlinear_pde_solve(NonlinearPDESolver* solver, double t0, double t_end,
                        const double* u0, double* u_out);
```

7 Additional Distributed, Data-Driven, Online, Real-Time Solvers

7.1 Distributed Data-Driven Solver

Combines distributed computing with data-driven methods.

7.2 Online Data-Driven Solver

Combines online learning with data-driven methods.

7.3 Real-Time Data-Driven Solver

Combines real-time processing with data-driven methods.

7.4 Distributed Online Solver

Combines distributed computing with online learning.

7.5 Distributed Real-Time Solver

Combines distributed computing with real-time processing.

8 Runge-Kutta 3rd Order Method

8.1 Overview

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

8.2 API Reference

8.2.1 rk3_step

Performs a single integration step using RK3.

```
double rk3_step(ODEFunction f, double t0, double* y0,
                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 (t0 + h)

8.2.2 rk3_solve

Solves an ODE system over a time interval.

```
size_t rk3_solve(ODEFunction f, double t0, double t_end,
                 const double* y0, size_t n, double h,
                 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 × num_steps, allocated by caller)

Returns: Number of steps taken

8.3 Example

```
void lorenz(double t, const double* y, double* dydt, void* params) {
    double* p = (double*)params;
    double sigma = p[0], rho = p[1], beta = p[2];
    dydt[0] = sigma * (y[1] - y[0]);
    dydt[1] = y[0] * (rho - y[2]) - y[1];
```

```
    dydt[2] = y[0] * y[1] - beta * y[2];
}

double params[3] = {10.0, 28.0, 8.0/3.0};
double y0[3] = {1.0, 1.0, 1.0};
double t_out[100];
double y_out[300];
size_t steps = rk3_solve(lorenz, 0.0, 1.0, y0, 3, 0.01,
                         params, t_out, y_out);
```

9 Adams Methods

9.1 Adams-Bashforth 3rd Order

Predictor step for multi-step integration.

```
void adams_bashforth3(ODEFunction f, const double* t,
                      const double* y, size_t n, double h,
                      void* params, double* y_pred);
```

9.2 Adams-Moulton 3rd Order

Corrector step for multi-step integration.

```
void adams_moulton3(ODEFunction f, const double* t,
                    const double* y, size_t n, double h,
                    void* params, const double* y_pred,
                    double* y_corr);
```

10 Hierarchical Runge-Kutta Method

10.1 Overview

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

10.2 API Reference

10.2.1 hierarchical_rk_init

Initializes a hierarchical RK solver.

```
int hierarchical_rk_init(HierarchicalRKSolver* solver,
                         size_t num_layers, size_t state_dim,
                         size_t hidden_dim);
```

Returns: 0 on success, -1 on failure

10.2.2 hierarchical_rk_free

Frees resources allocated by the solver.

```
void hierarchical_rk_free(HierarchicalRKSolver* solver);
```

10.2.3 hierarchical_rk_solve

Solves an ODE using the hierarchical method.

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

11 Objective-C Framework

11.1 DDRKAMSolver

Main solver class for Objective-C applications.

```
DDRKAMSolver* solver = [[DDRKAMSolver alloc]
                         initWithDimension:3];
NSDictionary* result = [solver solveWithFunction:^(double t,
                                                   const double* y,
                                                   double* dydt,
                                                   void* params) {
    // ODE definition
} startTime:0.0 endTime:1.0
initialState:@[@1.0, @1.0, @1.0]
```

```
stepSize:0.01 params:NULL];
```

11.2 DDRKAMVisualizer

Visualization component for plotting solutions.

```
DDRKAMVisualizer* viz = [[DDRKAMVisualizer alloc] init];
NSView* view = [viz createVisualizationViewWithTime:timeArray
                                              state:stateArray
                                          dimension:3];
[viz exportToCSV:@"/path/to/output.csv"
            time:timeArray
           state:stateArray];
```

11.3 DDRKAMHierarchicalSolver

Hierarchical solver for Objective-C.

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

12 Map/Reduce Framework

12.1 Overview

The Map/Reduce framework provides distributed ODE solving on commodity hardware with fault tolerance through redundancy. It partitions the state space across mapper nodes, processes derivatives in parallel, and aggregates results through reducer nodes.

12.2 API Reference

12.2.1 mapreduce_ode_init

Initializes a Map/Reduce ODE solver.

```
int mapreduce_ode_init(MapReduceODESolver* solver,
                       size_t state_dim,
                       const MapReduceConfig* config);
```

Parameters:

- `solver`: Pointer to Map/Reduce solver structure
- `state_dim`: Dimension of the ODE system
- `config`: Configuration structure with mapper/reducer counts, redundancy settings, etc.

Returns: 0 on success, -1 on failure

12.2.2 mapreduce_ode_solve

Solves an ODE system using Map/Reduce framework.

```
int mapreduce_ode_solve(MapReduceODESolver* solver,
                        ODEFunction f,
                        double t0, double t_end,
                        const double* y0,
                        double h, void* params,
                        double* y_out);
```

Parameters:

- `solver`: Initialized Map/Reduce solver
- `f`: ODE function pointer
- `t0, t_end`: Time interval
- `y0`: Initial state
- `h`: Step size
- `params`: User-defined parameters
- `y_out`: Output state

Returns: 0 on success, -1 on failure

12.2.3 mapreduce_estimate_cost

Estimates the computational cost for Map/Reduce execution.

```
double mapreduce_estimate_cost(const MapReduceODESolver* solver,
                               double* compute_hours,
                               double* network_cost);
```

12.3 Example

```
#include "mapreduce_solvers.h"

MapReduceODESolver solver;
MapReduceConfig config = {
    .num_mappers = 4,
    .num_reducers = 2,
    .chunk_size = 100,
    .enable_redundancy = 1,
    .redundancy_factor = 3,
    .use_commodity_hardware = 1,
    .network_bandwidth = 100.0,
    .compute_cost_per_hour = 0.10
};

mapreduce_ode_init(&solver, 1000, &config);

double y0[1000] = {1.0, ...};
double y_out[1000];
mapreduce_ode_solve(&solver, my_ode, 0.0, 1.0, y0, 0.01, NULL, y_out);

double cost = mapreduce_estimate_cost(&solver, NULL, NULL);
mapreduce_ode_free(&solver);
```

13 Apache Spark Framework

13.1 Overview

The Apache Spark framework provides distributed ODE solving using Resilient Distributed Datasets (RDDs) for fault-tolerant computation. Spark offers superior performance for iterative algorithms through RDD caching and lineage-based recovery.

13.2 API Reference

13.2.1 spark_ode_init

Initializes a Spark ODE solver.

```
int spark_ode_init(SparkODESolver* solver,
```

```
                    size_t state_dim,
                    const SparkConfig* config);
```

Parameters:

- `solver`: Pointer to Spark solver structure
- `state_dim`: Dimension of the ODE system
- `config`: Configuration structure with executor counts, caching settings, etc.

Returns: 0 on success, -1 on failure

13.2.2 spark_ode_solve

Solves an ODE system using Spark framework.

```
int spark_ode_solve(SparkODESolver* solver,
                    ODEFunction f,
                    double t0, double t_end,
                    const double* y0,
                    double h, void* params,
                    double* y_out);
```

Parameters:

- `solver`: Initialized Spark solver
- `f`: ODE function pointer
- `t0, t_end`: Time interval
- `y0`: Initial state
- `h`: Step size
- `params`: User-defined parameters
- `y_out`: Output state

Returns: 0 on success, -1 on failure

13.2.3 spark_estimate_cost

Estimates the computational cost for Spark execution.

```
double spark_estimate_cost(const SparkODESolver* solver,
                           double* compute_hours,
                           double* network_cost,
                           double* storage_cost);
```

13.3 Example

```
#include "spark_solvers.h"

SparkODESolver solver;
SparkConfig config = {
    .num_executors = 4,
    .cores_per_executor = 2,
    .memory_per_executor = 2048,
    .num_partitions = 8,
    .enable_caching = 1,
    .enable_checkpointing = 1,
    .checkpoint_interval = 1.0,
    .use_commodity_hardware = 1,
    .network_bandwidth = 100.0,
    .compute_cost_per_hour = 0.10,
    .enable_dynamic_allocation = 1
};

spark_ode_init(&solver, 1000, &config);

double y0[1000] = {1.0, ...};
double y_out[1000];
spark_ode_solve(&solver, my_ode, 0.0, 1.0, y0, 0.01, NULL, y_out);

double cost = spark_estimate_cost(&solver, NULL, NULL, NULL);
spark_ode_free(&solver);
```

14 Non-Orthodox Architectures

14.1 Micro-Gas Jet Circuit

Micro-gas jet circuits use fluid dynamics for computation. See `nonorthodox_architectures.h` for API.

14.2 Dataflow (Arvind)

Tagged token dataflow computing for fine-grained parallelism.

14.3 ACE (Turing)

Turing's stored-program computer architecture implementation.

14.4 Systolic Array

Regular array of processing elements with local communication.

14.5 TPU (Patterson)

Google TPU architecture for matrix acceleration.

14.6 GPU Architectures

Support for CUDA, Metal, Vulkan, and AMD GPU acceleration.

14.7 Spiralizer with Chord Algorithm (Chandra, Shyamal)

Spiralizer architecture combining Chord distributed hash tables with Robert Morris collision hashing (MIT) and spiral traversal patterns.

API:

```
SpiralizerChordConfig config = {
    .num_nodes = 256,
    .finger_table_size = 8,
    .hash_table_size = 1024,
    .enable_morris_hashing = 1,
    .enable_spiral_traversal = 1
};
SpiralizerChordSolver solver;
```

```
spiralizer_chord_ode_init(&solver, n, &config);
spiralizer_chord_ode_solve(&solver, f, t0, t_end, y0, h, params, y_out);
spiralizer_chord_ode_free(&solver);
```

14.8 Lattice Architecture (Waterfront variation - Chandra, Shyamal)

Variation of Turing's Waterfront architecture, presented by USC alum from HP Labs at MIT event online at Strata. Multi-dimensional lattice with Waterfront buffering.

API:

```
LatticeWaterfrontConfig config = {
    .lattice_dimensions = 4,
    .nodes_per_dimension = 16,
    .waterfront_size = 256,
    .enable_waterfront_buffering = 1,
    .enable_lattice_routing = 1
};
LatticeWaterfrontSolver solver;
lattice_waterfront_ode_init(&solver, n, &config);
lattice_waterfront_ode_solve(&solver, f, t0, t_end, y0, h, params, y_out);
lattice_waterfront_ode_free(&solver);
```

14.9 Additional Architectures

See `nonorthodox_architectures.h` for:

- Massively-Threaded (Korf)
- STARR (Chandra et al.)
- TrueNorth (IBM), Loihi (Intel), BrainChips
- Racetrack (Parkin), Phase Change Memory (IBM)
- Lyric (MIT), HW Bayesian Networks (Chandra)
- Semantic Lexographic Binary Search (Chandra & Chandra)
- Kernelized SPS Binary Search (Chandra, Shyamal)
- Multiple-Search Representation Tree Algorithm

14.10 Multiple-Search Representation Tree Algorithm

Uses multiple search strategies (BFS, DFS, A*, Best-First) with tree and graph state representations.

API:

```
MultipleSearchTreeConfig config = {
    .max_tree_depth = 100,
    .max_nodes = 10000,
    .num_search_strategies = 4,
    .enable_bfs = 1,
    .enable_dfs = 1,
    .enable_astar = 1,
    .enable_best_first = 1,
    .heuristic_weight = 1.0
};
MultipleSearchTreeSolver solver;
multiple_search_tree_ode_init(&solver, n, &config);
multiple_search_tree_ode_solve(&solver, f, t0, t_end, y0, h, params, y_out);
multiple_search_tree_ode_free(&solver);
```

15 Platform Support

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

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