



# PECOS

Predictive Engineering and Computational Sciences

## MASA: A Tool for the Verification of Scientific Software

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# Outline

This talk is online:

<https://github.com/manufactured-solutions/presentations/>

## Itinerary

- Motivation for Verification
- Introduction to the Method of Manufactured Solutions
- Creating Manufactured Solutions (**is hard**)
- The MASA Library

# Verification Failure Case Study: London Whale

## JP Morgan's synthetic credit portfolio

- Developed by “quantitative expert, mathematician and model developer”
- “The model operated through a series of Excel spreadsheets, which had to be completed manually, by a process of copying and pasting data from one spreadsheet to another”
- Bank declared **6 billion in losses and another 600 million in fines.**

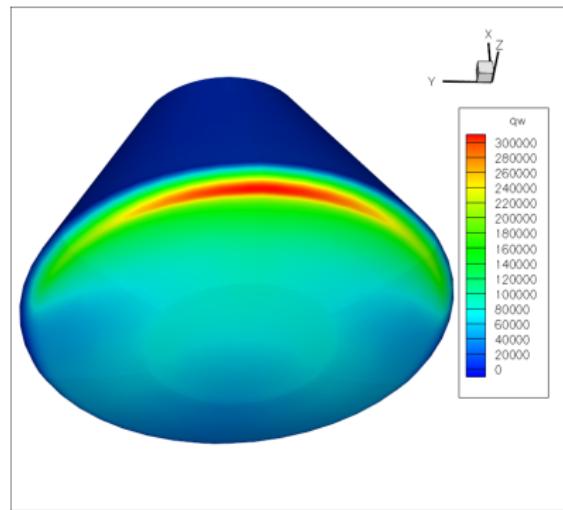
## What went wrong?

- After subtracting the old rate from the new rate, the spreadsheet divided by their sum instead of their average
- This error likely had the effect of muting volatility by a factor of two!!

# Scientific and Numerical Computing

Simulations have a broad range of applicability

- Computer aided design of Boeing 787
- Global warming
- Earthquake, hurricane, storm surge prediction
- Human treatment and drug discovery



# What is verification?

Reality



Mathematical Model

$$\frac{d^2x(t)}{dt^2} = \frac{F}{M}$$



Numerical Representation

$$\frac{d^2x}{dt^2} = f''(t) \approx \frac{f(t+h) - 2f(t) + f(t-h)}{h^2} + O(h^2)$$

# Verification

## Verification of Scientific Software

- Verification ensures that the outputs of a computation accurately reflect the solution of the mathematical models.

## Code Verification

- Ensuring that the code used in the simulation correctly implements the intended numerical discretization of the model.
  - ▶ This concept is *\*not\** unique to Scientific Software

## What really are we asking?

- Are the errors from the numerical discretization sufficiently small?
- Is the convergence rate consistent with the numerical scheme?

# Solution Verification Methods

## Method of Exact Solutions

- Numerically solve the governing equations for which the solution can be determined analytically.

## Method of Manufactured Solutions

- Often, analytical solutions either:
  - ▶ Do not exist (Navier-Stokes)
  - ▶ Do not fully exercise equations (e.g. a symmetric solution, nonlinearities)
- Alleviate this using Method of Manufactured Solutions (MMS)
  - ▶ Simply put, we “create” our own solutions

# Manufactured solution to Laplace's Equation

Laplace's Equation:

$$\nabla^2 \phi = 0$$

In two dimensions:

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$$

“Manufacture” a solution, with two constants:

$$\phi(x, y) = (\textcolor{red}{Ly} - y)^2(\textcolor{red}{Ly} + y)^2 + (\textcolor{red}{Lx} - x)^2(\textcolor{red}{Lx} + x)^2$$

# Calculating the Source Term

We insert our manufactured solution back into the governing equations:

$$\frac{\partial^2((Lx - x)^2(Lx + x)^2)}{\partial x^2} + \frac{\partial^2((Ly - y)^2(Ly + y)^2)}{\partial y^2} = 0$$

$$\begin{aligned} &= 2(Lx - x)^2 - 8(Lx - x)(Lx + x) + 2(Lx + x)^2 \\ &+ 2(Ly - y)^2 - 8(Ly - y)(Ly + y) + 2(Ly + y)^2 \\ &\neq 0 \end{aligned}$$

This does not satisfy Laplace's Equation!

To balance the equation, add the residual to the RHS as a source term.

## Example Verification Use Case

To solve Laplace's Equation numerically, we need a discretization scheme.

Let's use a 2nd order finite central difference:

$$\phi_i'' \approx \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} + O(h^2)$$

This requires solving an implicit system of equations:

$$A\vec{\phi} = \textcolor{red}{f}$$

You can use your favorite linear solver (e.g. PETSc) to solve the system.

# Problem: Solve 2D Laplacian using Finite-Differencing

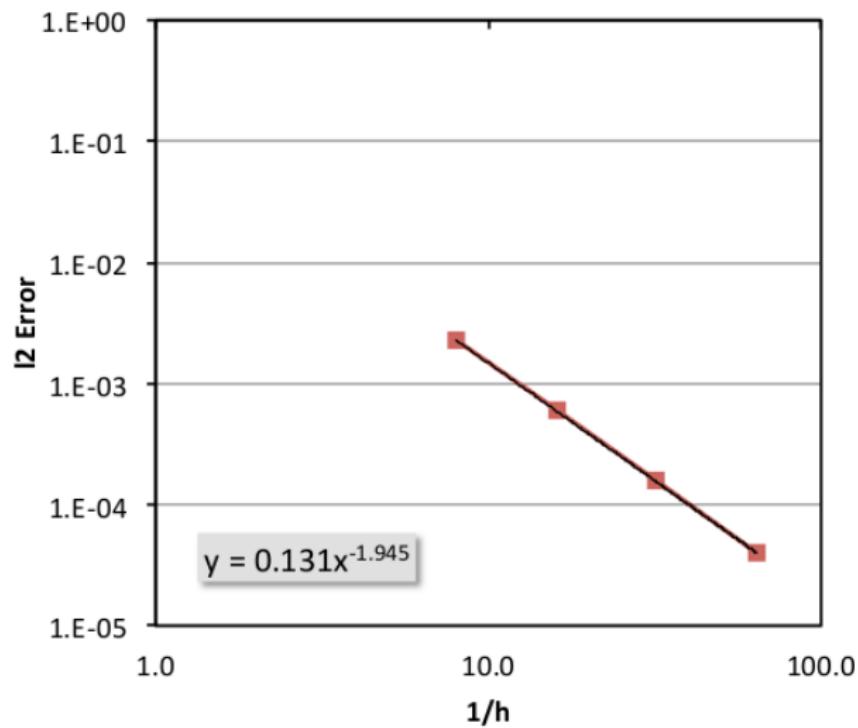
## Outline

- *Goal:* Write a program in Python
- *Inputs:*
  - ▶ # of points in one direction (*npts*)
  - ▶ the physical dimension of one side ( $L_x$ ,  $L_y$ )
- *Output:*  $l_2$  error between your numerical solution and an exact solution derived from a manufactured solution

$$l_2 = \sqrt{\frac{\sum_{i=1}^N (\phi_i - \phi_i^{\text{exact}})^2}{N}}$$

- *Runs:* Run your snazzy code for  $\text{npts} = 5, 9, 17$ , and  $33$  and plot  $l_2$  norm as a function of  $1/h$  where  $h = \text{length}/(\text{npts} - 1)$

## Example Results: What we're hoping for 2nd Order Central Finite-difference Scheme



# Useful for Detecting (Subtle) Bugs

## Verification Failure

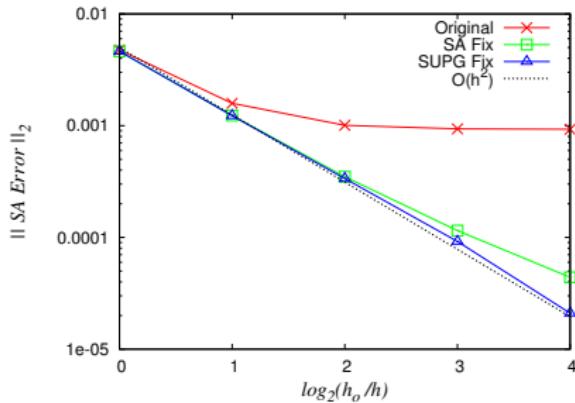
- FANS, Spalart-Allmaras

- Correct Derivative:

$$\frac{d(sa)}{dx} = \frac{1}{\rho} * \left( \frac{d(\rho * sa)}{dx} - sa \frac{d\rho}{dx} \right)$$

- In code:

$$\frac{d(sa)}{dx} = \frac{1}{\rho} * \frac{d(\rho * sa)}{dx} - sa \frac{d\rho}{dx}$$



# A Real Example

## MMS Creation Process

- Start by “manufacturing” a suitable closed-form exact solution
- For example, the 10 parameter trigonometric solution of the form:  
(Roy, 2002)

$$\hat{u}(x, y, z, t) = \hat{u}_0 + \hat{u}_x f_s\left(\frac{a_{\hat{u}x}\pi x}{L}\right) + \hat{u}_y f_s\left(\frac{a_{\hat{u}y}\pi y}{L}\right) + \\ + \hat{u}_z f_s\left(\frac{a_{\hat{u}z}\pi z}{L}\right) + \hat{u}_t f_s\left(\frac{a_{\hat{u}t}\pi t}{L}\right)$$

- Apply this solution to equations of interest, solve for source terms (residual)

Accomplished using symbolic manipulation SymPy, Maple, Mathematica, Macsyma, etc.

# Maple MMS: 3D Navier-Stokes Energy Term

$$\begin{aligned}
Qe = & - \frac{a_{px}\pi p_x}{L} \frac{\gamma}{\gamma - 1} \sin\left(\frac{a_{px}\pi x}{L}\right) \left[ u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] + \\
& + \frac{a_{py}\pi p_y}{L} \frac{\gamma}{\gamma - 1} \cos\left(\frac{a_{py}\pi y}{L}\right) \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] + \\
& - \frac{a_{pz}\pi p_z}{L} \frac{\gamma}{\gamma - 1} \sin\left(\frac{a_{pz}\pi z}{L}\right) \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] + \\
& + \frac{a_{px}\pi p_x}{2L} \cos\left(\frac{a_{px}\pi x}{L}\right) \left[ u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] \left[ \left( u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& - \frac{a_{py}\pi p_y}{2L} \sin\left(\frac{a_{py}\pi y}{L}\right) \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] \left[ \left( u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& + \frac{a_{pz}\pi p_z}{2L} \cos\left(\frac{a_{pz}\pi z}{L}\right) \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] \left[ \left( u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& + \frac{a_{ux}\pi u_x}{2L} \cos\left(\frac{a_{ux}\pi x}{L}\right) \left( \left[ \left( u_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right)^2 + \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right. \right. + \\
& \quad \left. \left. + 3 \left[ u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right]^2 \right] \left[ \rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] + \right. \\
& \quad \left. + \left[ p_0 + p_x \cos\left(\frac{a_{px}\pi x}{L}\right) + p_y \sin\left(\frac{a_{py}\pi y}{L}\right) + p_z \cos\left(\frac{a_{pz}\pi z}{L}\right) \right] \frac{2\gamma}{(\gamma - 1)} \right) + \\
& - \frac{a_{uy}\pi u_y}{L} \sin\left(\frac{a_{uy}\pi y}{L}\right) \left[ v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] \left[ \rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] \cdot \\
& \quad \cdot \left[ u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] + \\
& - \frac{a_{uz}\pi u_z}{L} \sin\left(\frac{a_{uz}\pi z}{L}\right) \left[ w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] \left[ \rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] \cdot \\
& \quad \cdot \left[ u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] +
\end{aligned}$$

## But wait, there's more!

$$\begin{aligned}
& - \frac{2\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \sin\left(\frac{2\pi z}{L}\right) + \\
& - \frac{2\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \cos\left(\frac{2\pi z}{L}\right) + \rho_1 \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi z}{L}\right) \Big] ^2 + \\
& - L^2R \left[ \rho_2 + \rho_3 \sin\left(\frac{2\pi x}{L}\right) + \rho_4 \cos\left(\frac{2\pi y}{L}\right) + \rho_5 \sin\left(\frac{2\pi z}{L}\right) \right]^2 + \\
& - 2\alpha_{11}a_{11}\pi^2 \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \cos\left(\frac{2\pi z}{L}\right) + \\
& - L^2R \left[ \rho_2 + \rho_3 \sin\left(\frac{2\pi x}{L}\right) + \rho_4 \cos\left(\frac{2\pi y}{L}\right) + \rho_5 \sin\left(\frac{2\pi z}{L}\right) \right]^2 + \\
& - L^2R \left[ \rho_2 + \rho_3 \sin\left(\frac{2\pi x}{L}\right) + \rho_4 \cos\left(\frac{2\pi y}{L}\right) + \rho_5 \sin\left(\frac{2\pi z}{L}\right) \right] ^2 + \\
& - L^2R \left[ \rho_2 + \rho_3 \sin\left(\frac{2\pi x}{L}\right) + \rho_4 \cos\left(\frac{2\pi y}{L}\right) + \rho_5 \sin\left(\frac{2\pi z}{L}\right) \right] ^2 + \\
& + \frac{4\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \cos\left(\frac{2\pi z}{L}\right) + \\
& - 4\frac{\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \sin\left(\frac{2\pi z}{L}\right) + \\
& - 2\alpha_{11}a_{11}\pi^2 \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \cos\left(\frac{2\pi z}{L}\right) + \\
& + 2\alpha_{11}a_{11}\pi^2 \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi y}{L}\right) \sin\left(\frac{2\pi z}{L}\right) + \\
& - \frac{4\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi z}{L}\right) + \\
& - \frac{2\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi z}{L}\right) \cos\left(\frac{2\pi y}{L}\right) + \\
& - \frac{2\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi z}{L}\right) \sin\left(\frac{2\pi y}{L}\right) + \\
& - \frac{3}{L^2} \frac{2\alpha_{11}a_{11}\pi^2}{L^2R} \sin\left(\frac{2\pi x}{L}\right) + 
\end{aligned}$$

# C-code output

# Manufactured Analytical Solutions Abstractions Library

**Goal:** Provide a repository and standardized interface for MMS usage

## High Priority:

- Extreme fidelity to generated MMS
- Portability
- Traceability
- Extensible

## Low Priority:

- Speed/Performance

# Verifying the “Verifier”

Precision is not negotiable.

## MASA Testing

- Error target < 1e-15
  - ▶ Absolute error on local machines
  - ▶ Relative error (other)
  - ▶ On all supported compiler sets
- -O0 not sufficient
  - ▶ -fp-model precise (Intel)
  - ▶ -fno-unsafe-math-optimizations (GNU)
  - ▶ -Kieee -Mnofpapprox (PGI)
- “make check”
  - ▶ Run by Buildbot every two hours

```
[nick@magus trunk]$ make check
```

```
-----
```

```
Initializing MASA Tests
```

```
-----
```

```
PASS: init.sh
PASS: misc
PASS: fail_cond
PASS: catch_exception
PASS: register
PASS: poly
PASS: uninit
PASS: vec
PASS: purge
PASS: heat_const_steady
PASS: euler1d
```

```
: : :
```

```
-----
```

```
Finalizing MASA Tests
```

```
-----
```

```
=====
```

```
All 65 tests passed
```

```
=====
```

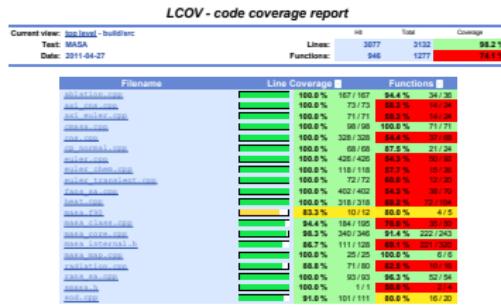
# Software Library Snapshot

## Software Environment

- Built with: Autotools, C++
- Supports Intel, GNU, Portland Group compilers
- C/C++/Fortran/Python interfaces
- Python interfaces generated with [SWIG](#)

## Testing

- GIT: version control
- Buildbot: automated testing
- GCOV: line coverage
  - ▶ 15,826 lines of code
  - ▶ 13,195 lines of testing
  - ▶ 98%+ line coverage



# Python API example: What you need from MASA

```
import masa

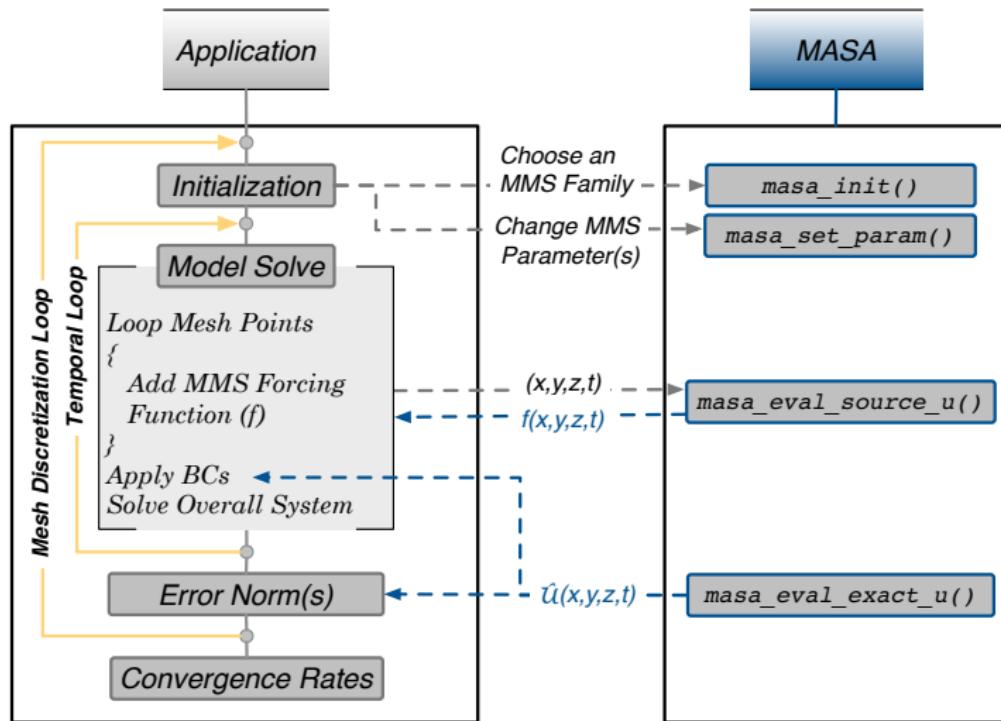
masa.masa_init("3d Navier Stokes transient sutherland","navierstokes_3d_transient_sutherland")

# evaluate source terms at some point in spacetime
x = 1.1
y = 1.3
z = 0.8
t = 1.2

# source terms
rho_field = masa.masa_eval_4d_source_rho(x,y,z,t) # rho
rhou_field = masa.masa_eval_4d_source_u (x,y,z,t) # rho*u
rhov_field = masa.masa_eval_4d_source_v (x,y,z,t) # rho*v
rhow_field = masa.masa_eval_4d_source_w (x,y,z,t) # rho*w
e_field = masa.masa_eval_4d_source_e (x,y,z,t) # e

# analytical terms
mms_rho_field = masa.masa_eval_4d_exact_rho(x,y,z,t) # rho
mms_rhou_field = masa.masa_eval_4d_exact_u (x,y,z,t) # rho*u
mms_rhov_field = masa.masa_eval_4d_exact_v (x,y,z,t) # rho*v
mms_rhow_field = masa.masa_eval_4d_exact_w (x,y,z,t) # rho*w
mms_p_field = masa.masa_eval_4d_exact_p (x,y,z,t) # pressure
```

# General Verification Approach Using MMS and MASA



# Available Solutions in MASA 0.43.1

| Equations                  | Dimensions | Time              |
|----------------------------|------------|-------------------|
| Euler                      | 1,2,3, axi | Transient, Steady |
| Non-linear heat conduction | 1,2,3      | Transient, Steady |
| Navier-Stokes              | 1,2,3, axi | Transient, Steady |
| N-S + Sutherland           | 3          | Transient, Steady |
| N-S + ablation             | 1          | Transient, Steady |
| Burgers                    | 2          | Transient, Steady |
| Sod Shock Tube             | 1          | Transient         |
| Euler + chemistry          | 1          | Steady            |
| RANS: Spalart-Allmaras     | 1          | Steady            |
| FANS: SA                   | 2          | Steady            |
| FANS: SA + wall            | 2          | Steady            |
| Radiation                  | 1          | Steady            |
| SMASA: Gaussian            | 1          | Steady            |

# Future Solution Development

## The sky is the limit

- Einstein's field equations (General Relativity)
- Schrodinger equation (Quantum Mechanics)
- Black-Scholes (Finance)
- etc.

## Enter Automatic Differentiation

- AD numerically evaluates the derivative of a function
  - ▶ applies chain rule repeatedly
- Superior error characteristics (round-off)
- Slow (but we barely care)
- Several libraries: Theano, NAG, Sacado, etc.

# MASA PDE Examples

## Source Terms: Euler

```
// Arbitrary manufactured solutions
U.template get<0>() = u_0 + u_x * sin(a_ux * PI * x / L)
    + u_y * cos(a_uy * PI * y / L);
```

$$\nabla \cdot (\rho u) = 0$$

$$\nabla \cdot (eu) + p \nabla \cdot u = 0$$

```
// Mass, momentum and energy
Scalar Q_rho = raw_value(divergence(RHO*U));
RawArray Q_rho_u = raw_value(divergence(RHO*U.outerproduct(U)) +
    P.derivatives());
Scalar Q_rho_e = raw_value(divergence((RHO*ET+P)*U));
```

# Importing New Solutions

## Requirements

- Latex documents can be loaded directly into MASA documentation
  - ▶ Model document detailing analytical solution and source terms
  - ▶ Interface documentation detailing parameters and functions
- Source and analytical terms in C/C++/Fortran90/AD
  - ▶ Can be integrated into your local MASA copy automagically (perl!)
  - ▶ Submit a patch
    - (unit tests would be nice)
- Willingness to share
- Publish these solutions!
- Success of MASA depends on use as a community tool

# Snapshot

## Release

- MASA 0.43.2 current release
- <https://github.com/manufactured-solutions/MASA>
- Open source, LGPL V2.1, free

## Publications

- "MASA: a library for verification using manufactured analytical solutions"
- A transient manufactured solution for the compressible Navier-Stokes equations with a power law viscosity
- Manufactured Solutions for the Favre-Averaged Navier-Stokes Equations with Eddy-Viscosity Turbulence Models
- "A linear regression model for verification of linear problems using Bayesian calibration" (in prep)

# Conclusions

## Summary

- MMS is not a difficult concept, but can be tricky and time consuming
- Must have a high degree of confidence in your verification suite
- MASA is an open source library designed to:
  - ▶ Increase use of existing MMS in the community
  - ▶ Provide a standardized interface and toolset to the community
  - ▶ Serve as an example of high quality verification software
  - ▶ Available at: <https://github.com/manufactured-solutions/MASA>

Thank you!

Have a well verified day.

[nick@ices.utexas.edu](mailto:nick@ices.utexas.edu)