



# PECOS

Predictive Engineering and Computational Sciences

## Software Verification using Manufactured Solutions

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# Outline

## Lecture

- Motivation for Verification
- Introduction to the Method of Manufactured Solutions
- Creating Manufactured Solutions
- The MASA Library

# Why Verify?

## Reinhart and Kenneth S. Rogoff: Growth in a Time of Debt

- “Our main result is that whereas the link between growth and debt seems relatively weak at normal debt levels, median growth rates for countries with public debt over roughly 90 percent of GDP are about one percent lower than otherwise”
- Dataset: “inflation and GDP growth across varying levels of debt for 20 advanced countries over the period 1946 through 2009”
- Rogoff testified in front of the Senate Budget Committee

## Inform Decision Makers

- France: 30 Billion Euros
- England: 11.5 Billion Pounds
- “Spain’s national budget cuts of almost 14 percent and regional budget cuts of up to 10 percent in health and social services”

# Verification Failure

## Excel Error!

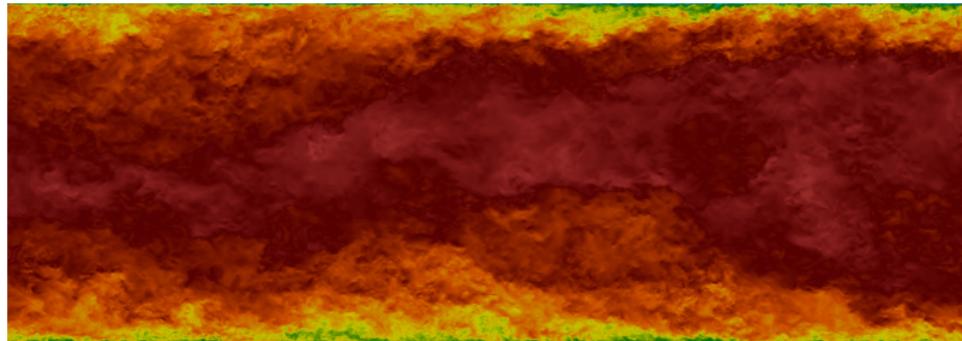
- “Instead of AVERAGE(L30:L49), AVERAGE(L30:L44) was used.”
- When corrected, GDP/DEBT ratios above 90% had growth of 2.2



# Direct Numerical Simulations

## Physics Simulation

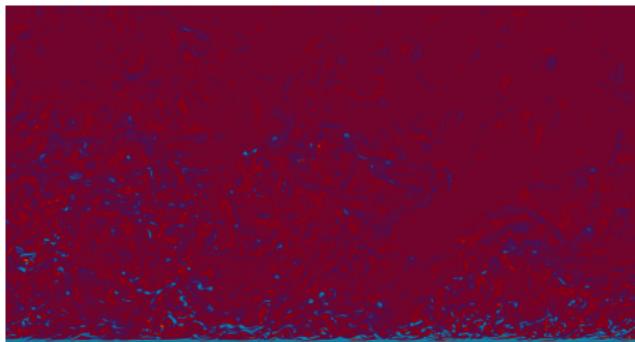
- 225 Billion Degrees of Freedom
- 524,288 Processing Cores
- 275 Million Compute Hours
- Indistinguishable from physical experiments
- **Are we confident in our predictions?**



# Direct Numerical Simulations

It's not you, it's me.

- “We have released Mira for use. However, service is degraded. Several racks (1024 nodes each) remain offline, and the system will have a high risk of hardware errors.”
- “A new efix was installed on Mira and Cetus which contains fixes and performance enhancements for the BG/Q MPI and PAMI packages. All users are strongly advised to recompile and relink their code.”
- **Are we STILL confident in our predictions?**



# What is verification?

Reality



Mathematical Model

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



Numerical Representation

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

# 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

## Solution Verification

- 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.

## MMS

- 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:

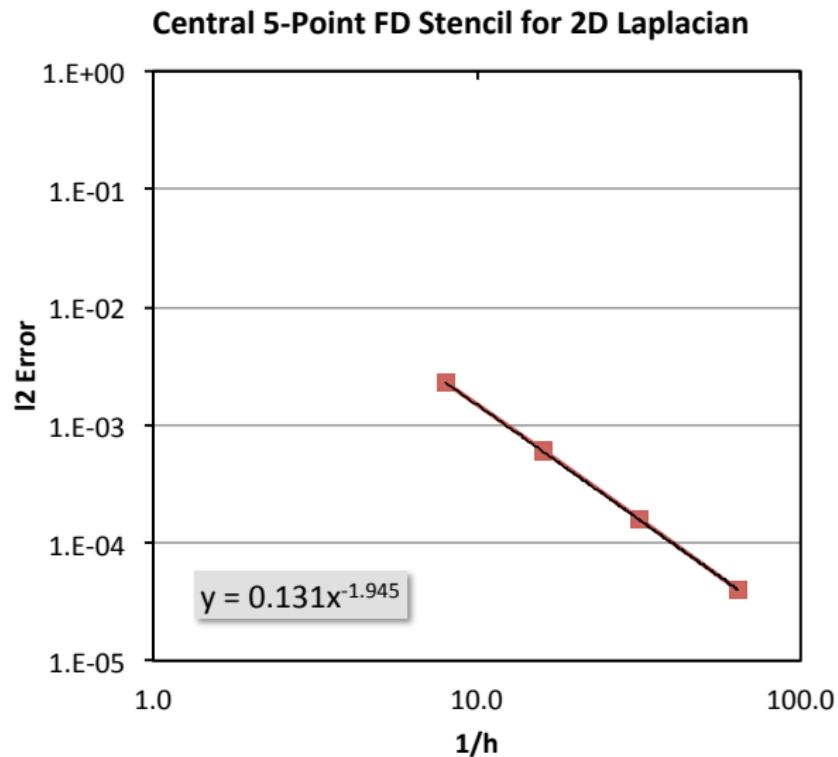
$$\phi_i'' \approx \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} + O(h^2)$$

This requires solving the implicit system of equations:

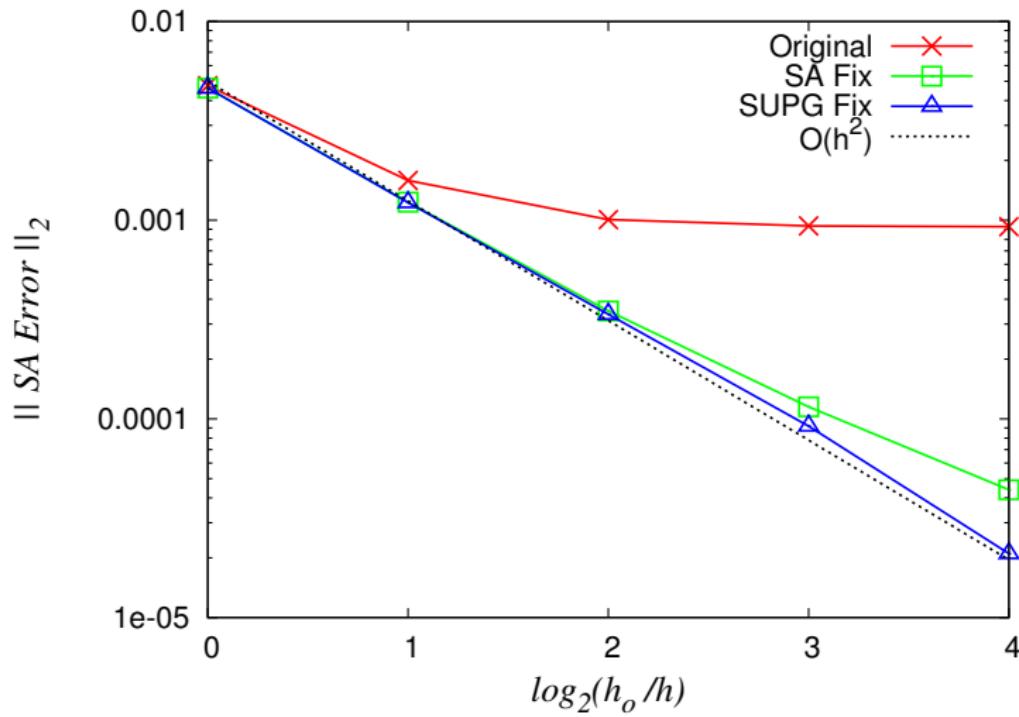
$$A\vec{\phi} = \textcolor{red}{f}$$

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

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



# This Process Finds Bugs



# Useful for Detecting Subtle Bugs

## Verification of FIN-S

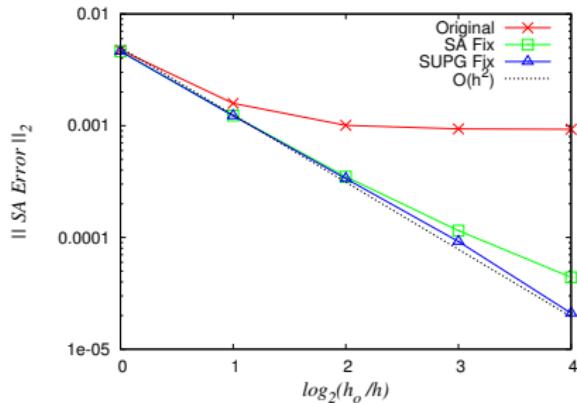
- FANS, Spalart-Allmaras

- Derivative:

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

- In code:

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



# Summary

## What we have learned:

- We can generate MS even for systems we do not have solutions for
- The MMS is a powerful method to verify rates of convergence

## Why is this not more commonly done?

- Solution Generation is complex and time intensive
- Meaningful Solution generation can be subtle

# 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 packages such as Maple, Mathematica, SymPy, 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!

# 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
```

```
=====
```

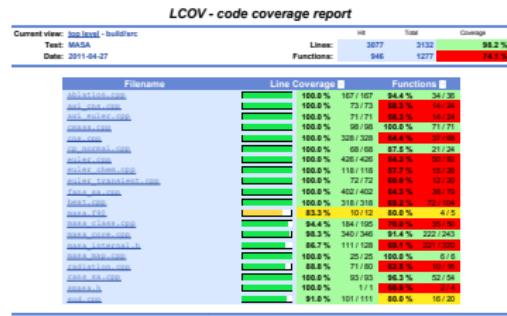
# Portability

## Software Environment

- Built with: Autotools, C++
- Supports Intel, GNU, Portland Group compilers
- C/C++ interfaces
- Fortran interfaces provided through **iso\_c\_bindings**
  - ▶ Fortran 2003 Standard
- Python interfaces generated with **SWIG**

## Testing

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



Generated by: LCOV version 1.8

# Traceability

## Doxygen provides code and model documentation

### 3.2 Euler Equations

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where  $\phi = \rho, u, v, w$  or  $p$ , and  $f_a(\cdot)$  functions denote either sine or cosine function. Note that in this case,  $\phi_x, \phi_y$  and  $\phi_z$  are constants and the subscripts do not denote differentiation.

Although ? provide the constants used in the manufactured solutions for the 2D supersonic and subsonic cases for Euler and Navier-Stokes equations, only the source term for the 2D mass conservation equation (3.20) is presented.

Source terms for mass conservation ( $Q_\rho$ ), momentum ( $Q_u, Q_v$  and  $Q_w$ ) and total energy ( $Q_e$ ) equations are obtained by symbolic manipulations of compressible steady Euler equations above using Maple 13 (?) and are presented in the following sections for the one, two and three-dimensional cases.

#### 3.2.2.1 1D Steady Euler

The manufactured analytical solutions (3.52) for each one of the variables in one-dimensional case of Euler equations are:

$$\begin{aligned} \rho(x) &= \rho_0 + \rho_a \sin\left(\frac{a_{xz}\pi x}{L}\right) \\ u(x) &= u_0 + u_a \sin\left(\frac{a_{xz}\pi x}{L}\right) \\ p(x) &= p_0 + p_a \cos\left(\frac{a_{xz}\pi x}{L}\right) \end{aligned} \quad (3.26)$$

The MMS applied to Euler equations consists in modifying the 1D Euler equations (3.20) – (3.22) by adding a source term to the right-hand side of each equation:

$$\begin{aligned} \frac{\partial(\rho u)}{\partial x} &= Q_\rho \\ \frac{\partial(\rho u^2)}{\partial x} + \frac{\partial(p)}{\partial x} &= Q_u \\ \frac{\partial(\rho u v_t)}{\partial x} + \frac{\partial(\rho u)}{\partial x} &= Q_v \\ \end{aligned} \quad (3.27)$$

so the modified set of equations (3.27) conveniently has the analytical solution given in Equation (3.53).

Source terms  $Q_\rho, Q_u$  and  $Q_v$  are obtained by symbolic manipulations of equations above using Maple and are presented in the following sections. The following auxiliary variables have been included in order to improve readability and computational efficiency:

$$\begin{aligned} \text{Rho}_1 &= \rho_0 + \rho_a \sin\left(\frac{a_{xz}\pi x}{L}\right) \\ U_1 &= u_0 + u_a \sin\left(\frac{a_{xz}\pi x}{L}\right) \\ P_1 &= p_0 + p_a \cos\left(\frac{a_{xz}\pi x}{L}\right) \end{aligned}$$

where the subscripts refer to the 1D case.

The mass conservation equation written as an operator is:

$$\mathcal{L} = \frac{\partial(\rho u)}{\partial x}$$

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### 3.2 Euler Equations

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$k$	$u\_0$	$u\_x$	$u\_y$	$u\_z$	$v\_0$	$v\_x$	$v\_y$	$v\_z$	$w\_0$	$w\_x$	$w\_y$	$w\_z$
$v\_0$	$v\_x$	$v\_y$	$v\_z$		$w\_0$	$w\_x$	$w\_y$	$w\_z$				
$\rho_0$	$\text{rho\_x}$	$\text{rho\_y}$	$\text{rho\_z}$		$p_0$	$p\_x$	$p\_y$	$p\_z$				
$u_{px}$	$u_{py}$	$u_{pz}$	$u_{rx}$	$u_{ry}$	$u_{rz}$	$u_{vx}$	$u_{vy}$	$u_{vz}$	$u_{wx}$	$u_{wy}$		
$u_{ay}$	$u_{az}$	$u_{av}$	$u_{wz}$		$\mu$	$\Gamma$						

Table 3.6: Parameters used by the 3D Steady Euler

- `masa_eval_2d_exact_u()`
- `masa_eval_2d_exact_v()`
- `masa_eval_2d_exact_p()`
- `masa_eval_2d_exact_rho()`
- `masa_eval_2d_grad_u()`
- `masa_eval_2d_grad_v()`
- `masa_eval_2d_grad_p()`
- `masa_eval_2d_grad_rho()`

#### 3.2.3.3 3D Steady Euler

Initialization:

- `euler_3d`

Functions:

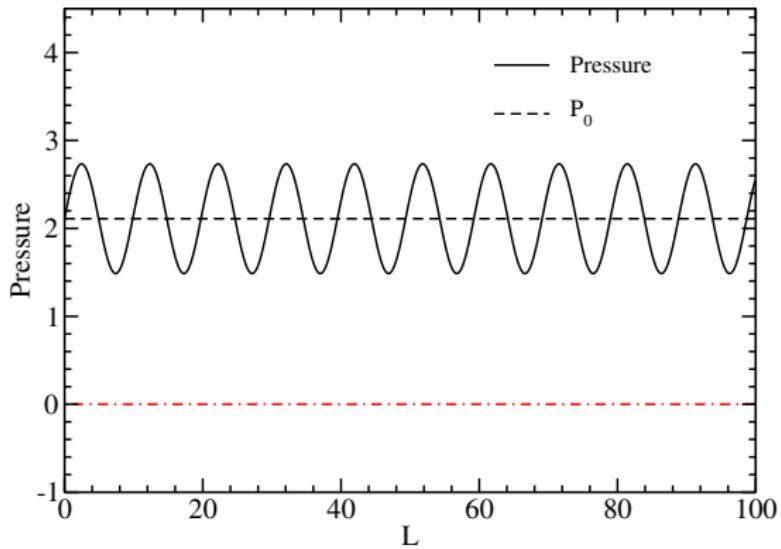
- `masa_init()`
- `masa_eval_3d_source_rho_u()`
- `masa_eval_3d_source_rho_v()`
- `masa_eval_3d_source_rho_w()`
- `masa_eval_3d_source_rho_e()`
- `masa_eval_3d_source_rho_t()`
- `masa_eval_3d_exact_u()`
- `masa_eval_3d_exact_v()`
- `masa_eval_3d_exact_w()`
- `masa_eval_3d_exact_p()`

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# Providing Reasonable Defaults

## Requirements:

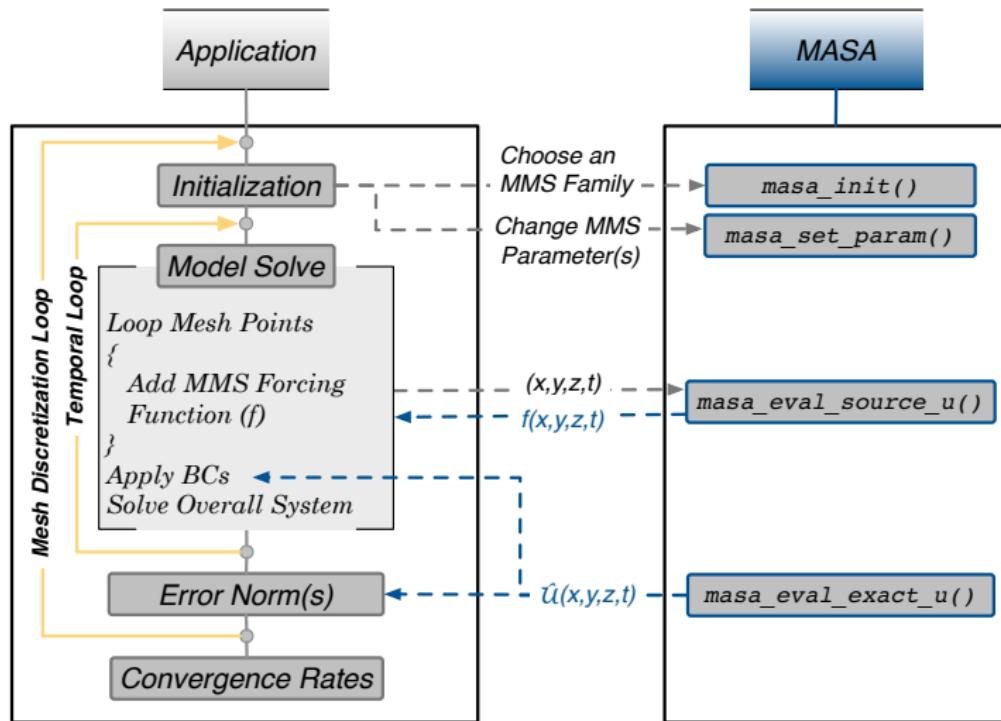
- Sufficient algebraic complexity to exercise all terms
- Physically consistent
  - ▶ e.g. solutions should not return negative densities, temperatures, etc.



# Available Solutions in MASA 0.41.1

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

# General Verification Approach Using MMS and MASA



# Fortran 90: What you need from MASA

```
program main
  use masa
  implicit none

  dx = real(lx)/real(nx)
  dy = real(ly)/real(ny);

  ! initialize the problem
  call masa_init("laplace example","laplace_2d")

  ! evaluate source terms (2D)
  do i=0, nx
    do j=0, ny

      y = j*dy
      x = i*dx

      ! evaluate source term
      field = masa_eval_2d_source_f (x,y)

      ! evaluate analytical term
      exact_phi = masa_eval_2d_exact_phi (x,y)

    enddo
  enddo

end program main
```

## C: What you need from MASA

```
#include <masa.h>

int main()
{
    err += masa_init("laplace example","laplace_2d");

    // grab / set parameter values
    Lx = masa_get_param("Lx");
    masa_set_param("Ly",42.0);

    for(int i=0;i<nx;i++)
        for(int j=0;j<nx;j++)
    {
        x=i*dx;
        y=j*dy;

        // source term
        ffield = masa_eval_2d_source_f (x,y);

        // manufactured solution
        phi_field = masa_eval_2d_exact_phi(x,y);

    } // finished iterating over space
} //end program
```

# Future Solution Development

## Single Physics

- Additional RANS models ( $v^2$ -f, k- $\epsilon$ , etc.)
- Shocks

## Stochastic PDEs

- Conjugate Priors
- Fokker-Plank (time evolution of pdfs)
- How do you verify something that is random?

## Different physical systems

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

# Future AD work

## Future Work

- Automatic Latex Generation
- Latex Parser – MMS generator
- Will this work with complex multiphysics?
- Inverse Problems

# Snapshot

## Release

- MASA 0.41.1 was released May 22nd, 2013
- <https://red.ices.utexas.edu/projects/software>
- Open source, LGPL V2.1, free

## Publication

- “MASA: a library for verification using manufactured analytical solutions”
  - ▶ Engineering With Computers
  - ▶ DOI: 10.1007/s00366-012-0267-9

# 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://red.ices.utexas.edu/projects/software>

# Conclusions

Thank you!

Have a well verified day.

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