# Example Programs for IDA v2.8.2

Alan C. Hindmarsh, Radu Serban, and Aaron Collier Center for Applied Scientific Computing Lawrence Livermore National Laboratory

 $\mathrm{July}\ 30,\ 2015$ 



#### DISCLAIMER

This document was prepared as an account of work sponsored by an agency of the United States government. Neither the United States government nor Lawrence Livermore National Security, LLC, nor any of their employees makes any warranty, expressed or implied, or assumes any legal liability or responsibility for the accuracy, completeness, or usefulness of any information, apparatus, product, or process disclosed, or represents that its use would not infringe privately owned rights. Reference herein to any specific commercial product, process, or service by trade name, trademark, manufacturer, or otherwise does not necessarily constitute or imply its endorsement, recommendation, or favoring by the United States government or Lawrence Livermore National Security, LLC. The views and opinions of authors expressed herein do not necessarily state or reflect those of the United States government or Lawrence Livermore National Security, LLC, and shall not be used for advertising or product endorsement purposes.

This work was performed under the auspices of the U.S. Department of Energy by Lawrence Livermore National Laboratory under Contract DE-AC52-07NA27344.

## Contents

1	Introduction	1
2	Serial example problems	4
	2.1 A dense example: idaRoberts_dns	4
	2.2 A banded example: idaFoodWeb_bnd	6
	2.3 A Krylov example: idaHeat2D_kry	9
	2.4 A sparse direct example: idaHeat2D_klu	11
3	Parallel example problems	13
	3.1 A user preconditioner example: idaHeat2D_kry_p	13
	3.2 An IDABBDPRE preconditioner example: idaFoodWeb_kry_bbd_p	14
4	Fortran example problems	17
	4.1 A serial example: fidaRoberts_dns	17
	•	18
R	Gerences	21

#### 1 Introduction

This report is intended to serve as a companion document to the User Documentation of IDA [2]. It provides details, with listings, on the example programs supplied with the IDA distribution package.

The IDA distribution contains examples of four types: serial C examples, parallel C examples, and serial and parallel FORTRAN examples. With the exception of "demo"-type example files, the names of all the examples distributed with SUNDIALS are of the form [slv] [PbName]\_[ls]\_[prec]\_[p], where

[slv] identifies the solver (for IDA examples this is ida, while for FIDA examples, this is fida);

[PbName] identifies the problem;

[ls] identifies the linear solver module used;

[prec] indicates the IDA preconditioner module used (if applicable — for examples using a Krylov linear solver and the IDABBDPRE module, this will be bbd);

[p] indicates an example using the parallel vector module NVECTOR\_PARALLEL.

The following lists summarize all examples distributed with IDA.

The IDA distribution contains, in the *srcdir*/examples/ida/serial directory, the following nine serial examples (using the NVECTOR\_SERIAL module):

• idaRoberts\_dns solves the Robertson chemical kinetics problem [3], which consists of two differential equations and one algebraic constraint. It also uses the rootfinding feature of IDA.

The problem is solved with the IDADENSE linear solver using a user-supplied Jacobian.

- idaRoberts\_klu is the same as idaRoberts\_dns but uses the KLU sparse direct linear solver.
- idaRoberts\_sps is the same as idaRoberts\_dns but uses the SuperLUMT sparse direct linear solver (with one thread).
- idaSlCrank\_dns solves a system of index-2 DAEs, modeling a planar slider-crank mechanism.

The problem is obtained through a stabilized index reduction (Gear-Gupta-Leimkuhler) starting from the index-3 DAE equations of motion derived using three generalized coordinates and two algebraic position constraints.

• idaHeat2D\_bnd solves a 2-D heat equation, semidiscretized to a DAE on the unit square. This program solves the problem with the IDABAND linear solver and the default difference-quotient Jacobian approximation. For purposes of illustration, IDACalcIC is called to compute correct values at the boundary, given incorrect values as input initial guesses. The constraint u > 0.0 is imposed for all components.

- idaHeat2D\_kry solves the same 2-D heat equation problem as idaHeat2D\_bnd, with the Krylov linear solver idaspegme. The preconditioner uses only the diagonal elements of the Jacobian.
- idaHeat2D\_klu solves the same 2-D heat equation problem as idaHeat2D\_bnd, with sparse linear solver IDAKLU.
- idaFoodWeb\_bnd solves a system of PDEs modelling a food web problem, with predatorprey interaction and diffusion, on the unit square in 2-D.
  - The PDEs are discretized in space to a system of DAEs which are solved using the IDABAND linear solver with the default difference-quotient Jacobian approximation.
- idaKrylovDemo\_ls solves the same problem as idaHeat2D\_kry, with three Krylov linear solvers IDASPGMR, IDASPBCG, and IDASPTFQMR. The preconditioner uses only the diagonal elements of the Jacobian.

In the *srcdir*/examples/ida/parallel directory, the IDA distribution contains the following four parallel examples (using the NVECTOR\_PARALLEL module):

- idaHeat2D\_kry\_p solves the same 2-D heat equation problem as idaHeat2D\_kry, with IDASPGMR in parallel, and with a user-supplied diagonal preconditioner,
- idaHeat2D\_kry\_bbd\_p solves the same problem as idaHeat2D\_kry\_p.

  This program uses the Krylov linear solver IDASPGMR in parallel, and the band-block-diagonal preconditioner IDABBDPRE with half-bandwidths equal to 1.
- idaFoodWeb\_kry\_p solves the same food web problem as idaFoodWeb\_bnd, but with IDASPGMR and a user-supplied preconditioner.
  - The preconditioner supplied to IDASPGMR is the block-diagonal part of the Jacobian with  $n_s \times n_s$  blocks arising from the reaction terms only ( $n_s$  = number of species).
- idaFoodWeb\_kry\_bbd\_p solves the same food web problem as idaFoodWeb\_kry\_p.

  This program solves the problem using IDASPGMR in parallel and the IDABBDPRE preconditioner.

As part of the FIDA module, in the four subdirectories fcmix\_serial, fcmix\_parallel, fcmix\_openmp, and fcmix\_pthreads, within the directory *srcdir*/examples/ida, are the following four examples for the FORTRAN-C interface:

- fidaRoberts\_dns is a serial chemical kinetics example (DENSE) with rootfinding, equivalent to idaRoberts\_dns.
- fidaHeat2D\_kry\_bbd\_p is a parallel example (SPGMR/IDABBDPRE) equivalent to the example idaHeat2D\_kry\_bbd\_p.
- fidaRoberts\_dns\_openmp is the same as fidaRoberts\_dns but uses the NVECTOR module NVECTOR\_OPENMP.
- fidaRoberts\_dns\_pthreads is the same as fidaRoberts\_dns but uses the NVECTOR module NVECTOR\_PTHREADS.

In the following sections, we give detailed descriptions of some (but not all) of these examples. We also give our output files for each of these examples, but users should be cautioned that their results may differ slightly from these. Solution values may differ within tolerances, and differences in cumulative counters, such as numbers of steps or Newton iterations, may differ from one machine environment to another by as much as 10% to 20%.

In the descriptions below, we make frequent references to the IDA User Document [2]. All citations to specific sections (e.g. §4.2) are references to parts of that User Document, unless explicitly stated otherwise.

Note. The examples in the IDA distribution are written in such a way as to compile and run for any combination of configuration options during the installation of SUNDIALS (see Appendix?? in the User Guide). As a consequence, they contain portions of code that will not be typically present in a user program. For example, all example programs make use of the variables SUNDIALS\_EXTENDED\_PRECISION and SUNDIALS\_DOUBLE\_PRECISION to test if the solver libraries were built in extended or double precision, and use the appropriate conversion specifiers in printf functions. Similarly, the FORTRAN examples in FIDA are automatically pre-processed to generate source code that corresponds to the manner in which the IDA libraries were built (see §4 in this document for more details).

## 2 Serial example problems

#### 2.1 A dense example: idaRoberts\_dns

This example, due to Robertson [3], is a model of a three-species chemical kinetics system written in DAE form. Differential equations are given for species  $y_1$  and  $y_2$  while an algebraic equation determines  $y_3$ . The equations for the species concentrations  $y_i(t)$  are:

$$\begin{cases} y_1' &= -.04y_1 + 10^4 y_2 y_3 \\ y_2' &= +.04y_1 - 10^4 y_2 y_3 - 3 \cdot 10^7 y_2^2 \\ 0 &= y_1 + y_2 + y_3 - 1 \end{cases}$$
 (1)

The initial values are taken as  $y_1 = 1$ ,  $y_2 = 0$ , and  $y_3 = 0$  This example computes the three concentration components on the interval from t = 0 through  $t = 4 \cdot 10^{10}$ . While integrating the system, the program also use the rootfinding feature to find the points at which  $y_1 = 10^{-4}$  or at which  $y_3 = 0.01$ .

We give a rather detailed explanation of the parts of the program and their interaction with IDA.

Following the initial comment block, this program has a number of #include lines, which allow access to useful items in IDA header files. The sundials\_types.h file provides the definition of the type realtype (see §4.2 in the user guide [2] for details). For now, it suffices to read realtype as double. The ida.h file provides prototypes for the IDA functions to be called (excluding the linear solver selection function), and also a number of constants that are to be used in setting input arguments and testing the return value of IDASolve. The ida\_dense.h file provides the prototype for the IDADense function. The nvector\_serial.h file is the header file for the serial implementation of the NVECTOR module and includes definitions of the N\_Vector type, a macro to access vector components, and prototypes for the serial implementation specific machine environment memory allocation and freeing functions. Finally, note that ida\_dense.h also includes the sundials\_dense.h file, which provides the definition of the dense matrix type DlsMat (type=1) and a macro for accessing matrix elements.

This program includes the user-defined accessor macro IJth that is useful in writing the problem functions in a form closely matching the mathematical description of the DAE system, i.e. with components numbered from 1 instead of from 0. The IJth macro is used to access elements of a dense matrix of type DlsMat. It is defined using the DENSE accessor macro DENSE\_ELEM which numbers matrix rows and columns starting with 0. The macro DENSE\_ELEM is fully described in §4.6.5.

The program prologue ends with prototypes of the three user-supplied functions that are called by IDA and the prototypes of five private functions. Of the latter, the four Print\*\*\* functions perform printing operations, and check\_flag tests the return flag from the IDA user-callable functions.

After various declarations, the main program begins by allocating memory for the yy, yp, and avtol vectors using N\_VNew\_Serial with a length argument of NEQ (= 3). The lines following that load the initial values of the dependendent variable vectors into yy and yp, and set the relative tolerance rtol and absolute tolerance vector avtol. Serial N\_Vector values are set by first accessing the pointer to their underlying data using the macro NV\_DATA\_S defined by NVECTOR\_SERIAL in nvector\_serial.h.

The calls to N\_VNew\_Serial, and also later calls to IDA\*\*\* functions, make use of a private

function, check\_flag, which examines the return value and prints a message if there was a failure. This check\_flag function was written to be used for any serial SUNDIALS application.

The call to IDACreate creates the IDA solver memory block. The return value of this function is a pointer to the memory block for this problem. In the case of failure, the return value is NULL. This pointer must be passed in the remaining calls to IDA functions.

The call to IDAInit allocates the solver memory block. Its arguments include the name of the C function resrob defining the residual function F(t, y, y'), and the initial values of t, y, and y'. The call to IDASVtolerances specifies a vector of absolute tolerances, and this call includes the relative tolerance rtol and the absolute tolerance vector avtol. See §4.5.1 and §4.5.2 for full details of these calls. (The avtol vector is then freed, because IDA keeps a separate copy of it.)

The call to IDARootInit specifies that a rootfinding problem is to be solved along with the integration of the DAE system, that the root functions are specified in the function grob, and that there are two such functions. Specifically, they are set to  $y_1 - 0.0001$  and  $y_3 - 0.01$ , respectively. See §4.5.5 for a detailed description of this call.

The calls to IDADense (see  $\S4.5.3$ ) and IDADlsSetDenseJacFn (see  $\S4.5.7.2$ ) specify the IDADENSE linear solver with an analytic Jacobian supplied by the user-supplied function jacrob.

The actual solution of the DAE initial value problem is accomplished in the loop over values of the output time tout. In each pass of the loop, the program calls IDASolve in the IDA\_NORMAL mode, meaning that the integrator is to take steps until it overshoots tout and then interpolate to t = tout, putting the computed value of y(tout) and y'(tout) into yy and yp, respectively, with tret = tout. The return value in this case is IDA\_SUCCESS. However, if IDASolve finds a root before reaching the next value of tout, it returns IDA\_ROOT\_RETURN and stores the root location in tret and the solution there in yy and yp. In either case, the program prints t (= tret) and yy, and also the cumulative number of steps taken so far, and the current method order and step size. In the case of a root, the program calls IDAGetRootInfo to get a length-2 array rootsfound of bits showing which root function was found to have a root. If IDASolve returned any negative value (indicating a failure), the program breaks out of the loop. In the case of a IDA\_SUCCESS return, the value of tout is advanced (multiplied by 10) and a counter (iout) is advanced, so that the loop can be ended when that counter reaches the preset number of output times, NOUT = 12. See §4.5.6 for full details of the call to IDASolve.

Finally, the main program calls PrintFinalStats to extract and print several relevant statistical quantities, such as the total number of steps, the number of residual and Jacobian evaluations, and the number of error test and convergence test failures. It then calls IDAFree to free the IDA memory block and N\_VDestroy\_Serial to free the vectors yy and yp.

The function PrintFinalStats used here is actually suitable for general use in applications of IDA to any problem with a dense Jacobian. It calls various IDAGet\*\*\* and IDADenseGet\*\*\* functions to obtain the relevant counters, and then prints them. Specifically, these are: the cumulative number of steps (nst), the number of residual evaluations (nre) (excluding those for difference-quotient Jacobian evaluations), the number of residual evaluations for Jacobian evaluations (nreLS), the number of Jacobian evaluations (nje), the number of nonlinear (Newton) iterations (nni), the number of local error test failures (netf), the number of nonlinear convergence failures (ncfn), and the number of grob (root function) evaluations (nge). These optional outputs are described in §4.5.9.

The functions resrob (of type IDAResFn) and jacrob (of type IDADenseJacFn) are straightforward expressions of the DAE system (1) and its system Jacobian. The function

jacrob makes use of the macro IJth discussed above. See §4.6.1 for detailed specifications of IDAResFn. Similarly, the function grob defines the two functions,  $g_0$  and  $g_1$ , whose roots are to be found. See §4.6.4 for a detailed description of the grob function.

The output generated by idaRoberts\_dns is shown below. It shows the output values at the 12 preset values of tout. It also shows the two root locations found, first at a root of  $g_1$ , and then at a root of  $g_0$ .

```
_{-} idaRoberts_dns sample output _{-}
idaRoberts_dns: Robertson kinetics DAE serial example problem for IDA
        Three equation chemical kinetics problem.
Linear solver: IDADENSE, with user-supplied Jacobian.
Tolerance parameters: rtol = 0.0001
                                    atol = 1e-08 1e-14 1e-06
Initial conditions y0 = (1 \ 0 \ 0)
Constraints and id not used.
               у1
                           у2
                                               | nst k
______
2.6403e-01 9.8997e-01 3.4706e-05 1.0000e-02 | 85 2
                                                          6.4537e-02
   rootsfound[] = 0 1
4.0000e-01 9.8517e-01 3.3864e-05
                                                          6.4537e-02
                                    1.4796e-02 | 88
                                                      2
4.0000e+00
            9.0550e-01
                         2.2403e-05
                                     9.4473e-02 | 102
                                                           4.1426e-01
                                     2.8417e-01 | 136
4.0000e+01
            7.1582e-01
                         9.1851e-06
                                                      2
                                                           1.3422e+00
4.0000e+02
            4.5049e-01
                         3.2226e-06
                                     5.4950e-01 | 190
                                                           3.3557e+01
4.0000e+03
            1.8321e-01
                        8.9429e-07
                                     8.1679e-01 | 239
                                                      4
                                                           3.4533e+02
4.0000e+04
            3.8984e-02
                        1.6218e-07
                                     9.6102e-01 | 287
                                                      5
                                                          2.0140e+03
4.0000e+05
            4.9389e-03
                        1.9852e-08
                                    9.9506e-01 | 339
                                                      3
                                                          1.6788e+04
4.0000e+06
            5.1683e-04
                       2.0684e-09
                                    9.9948e-01 | 444
                                                      4
                                                          2.1755e+05
            1.0000e-04
                         4.0004e-10
                                    9.9990e-01 | 495 4
2.0793e+07
                                                          1.0146e+06
   rootsfound[] = -1
                        0
4.0000e+07
           5.2036e-05
                       2.0816e-10
                                     9.9995e-01 | 506 5
                                                          2.5503e+06
4.0000e+08
                                    9.9999e-01 | 541 4
            5.2103e-06
                         2.0841e-11
                                                          2.3847e+07
4.0000e+09
            5.2125e-07
                         2.0850e-12
                                    1.0000e-00 | 569 4
                                                           3.9351e+08
4.0000e+10
            5.1091e-08
                         2.0437e-13
                                     1.0000e-00 | 589 2
                                                          6.0246e+09
Final Run Statistics:
Number of steps
                                 = 589
Number of residual evaluations
                                 = 832
Number of Jacobian evaluations
                                 = 79
                                 = 832
Number of nonlinear iterations
                                 = 14
Number of error test failures
Number of nonlinear conv. failures = 0
Number of root fn. evaluations
                                 = 624
```

#### 2.2 A banded example: idaFoodWeb\_bnd

This example is a model of a multi-species food web [1], in which predator-prey relationships with diffusion in a 2-D spatial domain are simulated. Here we consider a model with s = 2p species: p predators and p prey. Species  $1, \ldots, p$  (the prey) satisfy rate equations, while species  $p + 1, \ldots, s$  (the predators) have infinitely fast reaction rates. The coupled PDEs for

the species concentrations  $c^{i}(x, y, t)$  are:

$$\begin{cases} \partial c^{i}/\partial t = R_{i}(x, y, c) + d_{i}(c_{xx}^{i} + c_{yy}^{i}) & i = 1, 2, \dots, p \\ 0 = R_{i}(x, y, c) + d_{i}(c_{xx}^{i} + c_{yy}^{i}) & i = p + 1, \dots, s \end{cases},$$
(2)

with

$$R_i(x, y, c) = c^i \left( b_i + \sum_{j=1}^s a_{ij} c^j \right) .$$

Here c denotes the vector  $\{c^i\}$ . The interaction and diffusion coefficients  $(a_{ij}, b_i, d_i)$  can be functions of (x, y) in general. The choices made for this test problem are as follows:

$$a_{ij} = \begin{cases} -1 & i = j \\ -0.5 \cdot 10^{-6} & i \le p, \ j > p \\ 10^4 & i > p, \ j \le p \\ 0 & \text{all other } (i, j), \end{cases}$$

$$b_{i} = b_{i}(x, y) = \begin{cases} (1 + \alpha xy + \beta \sin(4\pi x) \sin(4\pi y)) & i \leq p \\ -(1 + \alpha xy + \beta \sin(4\pi x) \sin(4\pi y)) & i > p, \end{cases}$$

and

$$d_i = \begin{cases} 1 & i \le p \\ 0.5 & i > p \end{cases}.$$

The spatial domain is the unit square  $0 \le x, y \le 1$ , and the time interval is  $0 \le t \le 1$ . The boundary conditions are of homogeneous Neumann type (zero normal derivatives) everywhere. The coefficients are such that a unique stable equilibrium is guaranteed to exist when  $\alpha = \beta = 0$  [1]. Empirically, a stable equilibrium appears to exist for (2) when  $\alpha$  and  $\beta$  are positive, although it may not be unique. In this problem we take  $\alpha = 50$  and  $\beta = 1000$ . For the initial conditions, we set each prey concentration to a simple polynomial profile satisfying the boundary conditions, while the predator concentrations are all set to a flat value:

$$c^{i}(x,y,0) = \begin{cases} 10 + i[16x(1-x)y(1-y)]^{2} & i \leq p, \\ 10^{5} & i > p. \end{cases}$$

We discretize this PDE system (2) (plus boundary conditions) with central differencing on an  $L \times L$  mesh, so as to obtain a DAE system of size  $N = sL^2$ . The dependent variable vector C consists of the values  $c^i(x_j, y_k, t)$  grouped first by species index i, then by x, and lastly by y. At each spatial mesh point, the system has a block of p ODE's followed by a block of p algebraic equations, all coupled. For this example, we take p = 1, s = 2, and L = 20. The Jacobian is banded, with half-bandwidths mu = ml = sL = 40.

The idaFoodWeb\_bnd.c program includes the file ida\_band.h in order to use the IDABAND linear solver. This file contains the prototype for the IDABand routine, the definition for the band matrix type DlsMat (type=2), and the BAND\_COL and BAND\_COL\_ELEM macros for accessing matrix elements. See §??. The main IDA header file ida.h is included for the prototypes of the solver user-callable functions and IDA constants, while the file nvector\_serial.h is included for the definition of the serial N\_Vector type. The header file sundials\_dense.h is included for the newDenseMat function used in allocating memory for the user data structure.

The include lines at the top of the file are followed by definitions of problem constants which include the x and y mesh dimensions, MX and MY, the number of equations NEQ, the scalar relative and absolute tolerances RTOL and ATOL, and various parameters for the foodweb problem.

Spatial discretization of the PDE naturally produces a DAE system in which equations are numbered by mesh coordinates (i, j). The user-defined macro IJth\_Vptr isolates the translation for the mathematical two-dimensional index to the one-dimensional N\_Vector index and allows the user to write clean, readable code to access components of the dependent variable. IJ\_Vptr(v,i,j) returns a pointer to the location in v corresponding to the species with index is = 0, x-index ix = i, and y-index jy = j.

The type UserData is a pointer to a structure containing problem data used in the resweb function. This structure is allocated and initialized at the beginning of main. The pointer to it, called webdata, is then passed to IDASetUserData and as a result it will be passed back to the resweb function each time it is called.

The main program is straightforward and very similar to that for  $idaRoberts\_dns$ . The differences come from the use of the IDABAND linear solver and from the use of the consistent initial conditions algorithm in IDA to correct the initial values. The call to IDABand includes the half-bandwidths ml and mu. IDACalcIC is called with the option IDA\_YA\_YDP\_INIT, meaning that IDA is to compute the algebraic components of y and differential components of y', given the differential components of y. This option requires that the N\_Vector id be set through a call to IDASetId specifying the differential and algebraic components. In this example, id has components equal to 1 for the prey (indicating differential variables) and 0 for the predators (algebraic variables).

Next, the IDASolve function is called in a loop over the output times, and the solution for the species concentrations at the bottom-left and top-right corners is printed, along with the cumulative number of time steps, current method order, and current step size.

Finally, the main program calls PrintFinalStats to get and print all of the relevant statistical quantities. It then calls N\_VDestroy\_Serial to free the vectors cc, cp, and id, and IDAFree to free the IDA memory block.

The function PrintFinalStats used here is actually suitable for general use in applications of IDA to any problem with a banded Jacobian. It calls various IDAGet\*\*\* and IDABandGet\*\*\* functions to obtain the relevant counters, and then prints them. Specifically, these are: the cumulative number of steps (nst), the number of residual evaluations (nre) (excluding those for difference-quotient Jacobian evaluations), the number of residual evaluations for Jacobian evaluations (nreLS), the number of Jacobian evaluations (nje), the number of nonlinear (Newton) iterations (nni), the number of local error test failures (netf), and the number of nonlinear convergence failures (ncfn). These optional outputs are described in §4.5.9.

The function resweb is a direct translation of the residual of (2). It first calls the private function Fweb to initialize the residual vector with the right-hand side of (2) and then it loops over all grid points, setting residual values appropriately for differential or algebraic components. The calculation of the interaction terms  $R_i$  is done in the function WebRates.

Sample output from idaFoodWeb\_bnd follows.

```
idaFoodWeb_bnd sample output

idaFoodWeb_bnd: Predator-prey DAE serial example problem for IDA

Number of species ns: 2 Mesh dimensions: 20 x 20 System size: 800
```

```
Tolerance parameters: rtol = 1e-05 atol = 1e-05
Linear solver: IDABAND, Band parameters mu = 40, ml = 40
CalcIC called to correct initial predator concentrations.
 t bottom-left top-right | nst k
0.00e+00 1.0000e+01 1.0000e+05 | 0 0 1.6310e-08
         1.0000e+05 1.0000e+05 |
1.00e-03 1.0318e+01 1.0822e+05 | 32 4 1.0823e-04
         1.0319e+05 1.0822e+05 |
1.00e-02 1.6188e+02
                    1.9734e+06 | 127 4 1.4203e-04
                    1.9734e+06
         1.6189e+06
1.00e-01
         2.4019e+02
                    2.7072e+06 | 235 1 3.9160e-02
         2.4019e+06
                    2.7072e+06 |
4.00e-01 2.4019e+02
                    2.7072e+06 | 238 1 3.1328e-01
         2.4019e+06 2.7072e+06 |
7.00e-01 2.4019e+02 2.7072e+06 | 239 1 6.2657e-01
         2.4019e+06 2.7072e+06
1.00e+00 2.4019e+02
                    2.7072e+06 | 239 1 6.2657e-01
         2.4019e+06 2.7072e+06 |
  ______
Final run statistics:
Number of steps
                              = 239
Number of steps = 239
Number of residual evaluations = 3339
                            = 36
Number of Jacobian evaluations
Number of nonlinear iterations = 421
                            = 3
Number of error test failures
Number of nonlinear conv. failures = 0
```

#### 2.3 A Krylov example: idaHeat2D\_kry

This example solves a discretized 2D heat PDE problem. The DAE system arises from the Dirichlet boundary condition u = 0, along with the differential equations arising from the discretization of the interior of the region.

The domain is the unit square  $\Omega = \{0 \le x, y \le 1\}$  and the equations solved are:

$$\begin{cases} \partial u/\partial t = u_{xx} + u_{yy} & (x,y) \in \Omega \\ u = 0 & (x,y) \in \partial\Omega \,. \end{cases}$$
 (3)

The time interval is  $0 \le t \le 10.24$ , and the initial conditions are u = 16x(1-x)y(1-y).

We discretize the PDE system (3) (plus boundary conditions) with central differencing on a  $10 \times 10$  mesh, so as to obtain a DAE system of size N = 100. The dependent variable vector u consists of the values  $u(x_j, y_k, t)$  grouped first by x, and then by y. Each discrete boundary condition becomes an algebraic equation within the DAE system.

In this case, ida\_spgmr.h is included for the definitions of constants and function prototypes associated with the SPGMR method.

After various initializations (including a vector of constraints with all components set to 1, imposing all solution components to be non-negative), the main program creates and initializes the IDA memory block and then attaches the IDASPGMR linear solver using the default MODIFIED\_GS Gram-Scmidt orthogonalization algorithm.

The user-supplied preconditioner setup and solve functions, PsetupHeat and PsolveHeat, and the pointer to user data (data) are specified in a call to IDASpilsSetPreconditioner. In a loop over the desired output times, IDASolve is called in IDA\_NORMAL mode and the maximum solution norm is printed. Following this, three more counters are printed.

The main program then re-initializes the IDA solver and the IDASPGMR linear solver and solves the problem again, this time using the CLASSICAL\_GS Gramm-Schmidt orthogonalization algorithm. Finally, memory for the IDA solver and for the various vectors used is deallocated.

The user-supplied residual function resHeat, of type IDAResFn, loads the DAE residual with the value of u on the boundary (representing the algebraic equations expressing the boundary conditions of (3)) and with the spatial discretization of the PDE (using central differences) in the rest of the domain.

The user-supplied functions PsetupHeat and PsolveHeat together define the left preconditoner matrix P approximating the system Jacobian matrix  $J = \partial F/\partial u + \alpha \partial F/\partial u'$  (where the DAE system is F(t,u,u')=0), and solve the linear systems Pz=r. Preconditioning is done in this case by keeping only the diagonal elements of the J matrix above, storing them as inverses in a vector pp, when computed in PsetupHeat, for subsequent use in PsolveHeat. In this instance, only  $cj=\alpha$  and data (the user data structure) are used from the PsetupHeat argument list.

Sample output from idaHeat2D\_kry follows.

```
idaHeat2D_kry sample output -
idaHeat2D_kry: Heat equation, serial example problem for IDA
         Discretized heat equation on 2D unit square.
         Zero boundary conditions, polynomial initial conditions.
         Mesh dimensions: 10 x 10
                                          Total system size: 100
Tolerance parameters: rtol = 0
                                  atol = 0.001
Constraints set to force all solution components >= 0.
Linear solver: IDASPGMR, preconditioner using diagonal elements.
Case 1: gsytpe = MODIFIED_GS
   Output Summary (umax = max-norm of solution)
 time
           umax
                      k nst nni nje
                                          nre
                                                nreLS
                                                                npe nps
  0.01
         8.24106e-01 2
                          12
                               14
                                     7
                                           14
                                                  7
                                                      2.56e-03
                                                                   8 21
  0.02
         6.88134e-01
                     3
                          15
                               18
                                     12
                                           18
                                                 12
                                                      5.12e-03
                                                                  8
                                                                      30
  0.04
         4.70711e-01 3
                          18
                               24
                                     21
                                           24
                                                 21
                                                      6.58e-03
                                                                  9
                                                                      45
  0.08
         2.16509e-01 3
                          22
                               29
                                     30
                                           29
                                                 30
                                                      1.32e-02
                                                                  9
                                                                      59
                                                      1.32e-02
         4.57687e-02 4
                          28
                               36
                                     44
                                           36
                                                 44
                                                                  9 80
  0.16
         2.09938e-03 4
                          35
                               44
                                     67
                                                 67
                                                      2.63e-02
  0.32
                                           44
                                                                  10 111
                          39
                               51
                                     77
                                           51
                                                 77
  0.64
         0.00000e+00 1
                                                      1.05e-01
                                                                  12 128
  1.28
         0.00000e+00 1
                          41
                               53
                                     77
                                           53
                                                 77
                                                      4.21e-01
                                                                  14 130
```

```
2.56
         0.00000e+00 1
                                     77
                                                 77
                          43
                               55
                                                       1.69e+00
                                                                  16 132
         0.00000e+00 1
                                                                  17 133
 5.12
                                     77
                                                 77
                          44
                               56
                                           56
                                                       3.37e+00
         0.00000e+00 1
                                                 77
 10.24
                          45
                                57
                                     77
                                           57
                                                       6.74e+00
                                                                  18 134
Error test failures
Nonlinear convergence failures = 0
Linear convergence failures
Case 2: gstype = CLASSICAL_GS
   Output Summary (umax = max-norm of solution)
                      k nst nni nje
                                                nreLS
 time
           umax
                                          nre
                                                                 npe nps
                                                             _____
         8.24106e-01 2
  0.01
                          12
                                14
                                      7
                                                  7
                                                       2.56e-03
                                                                      21
  0.02
         6.88134e-01
                     3
                          15
                               18
                                     12
                                           18
                                                 12
                                                      5.12e-03
                                                                  8
                                                                      30
         4.70711e-01 3
                                                       6.58e-03
                                                                  9
  0.04
                          18
                               24
                                     21
                                           24
                                                 21
                                                                      45
  0.08
         2.16509e-01 3
                          22
                               29
                                     30
                                           29
                                                 30
                                                      1.32e-02
                                                                  9
                                                                      59
                              36
  0.16
         4.57687e-02 4
                          28
                                     44
                                           36
                                                 44
                                                      1.32e-02
                                                                  9 80
  0.32
         2.09938e-03 4
                          35
                              44
                                     67
                                           44
                                                 67
                                                      2.63e-02
                                                                  10 111
  0.64
         2.15648e-20 1
                          39
                              51
                                     77
                                           51
                                                 77
                                                      1.05e-01
                                                                  12 128
                                     77
                                                 77
  1.28
         1.30250e-20 1
                          41
                               53
                                           53
                                                      4.21e-01
                                                                  14 130
         3.00951e-20 1
                          43
                               55
                                     77
                                           55
                                                 77
                                                      1.69e+00
  2.56
                                                                  16 132
                                                 77
  5.12
         7.38674e-20 1
                          44
                               56
                                     77
                                           56
                                                      3.37e + 00
                                                                  17 133
 10.24
         1.79685e-19 1
                          45
                               57
                                           57
                                                 77
                                                       6.74e + 00
                                                                  18 134
Error test failures
Nonlinear convergence failures = 0
Linear convergence failures
```

## 2.4 A sparse direct example: idaHeat2D\_klu

We provide an example of using IDA with the KLU sparse direct solver module ida\_klu that solves the same 2D heat PDE problem as idaHeat2D\_kry with the same zero Dirichlet boundary conditions and central differencing but with no preconditioner. This example is mainly based off of the idaHeat2D\_bnd example program.

Due to the nature of the Jacobian matrix of the 2D heat PDE problem in column major format, in order to store the Jacobian in compressed sparse column (CSC) format, it was necessary to have two separate user-supplied Jacobian functions. The function jacHeat3 sets up the Jacobian in the special case that MGRID, the number of node points used in the central difference method, is 3. For MGRID > 4, we use the function jacHeat.

The main program is written in the same way it was written in idaHeat2D\_kry and idaHeat2D\_bnd but with a few exceptions. In order to use the IDAKLU solver, the user must determine the number of non-zero (nnz) variables and there is a conditional statement to check the size of MGRID in order to determine which jacHeat function to use.

The user-supplied function jacHeat3 specifies the values of the Jacobian matrix for the MGRID=3 case for each of the three datatypes needed for CSC format: column pointers (colptrs), actual data values (data), and row value of the data stored (rowvals).

The user-supplied function jacHeat defines the structure of the Jacobian matrix for a general MGRID size greater than or equal to 4 in CSC format and fills in the three datatypes as needed. The system Jacobian matrix is defined as  $J = \partial F/\partial u + \alpha \partial F/\partial u'$  with  $cj = \alpha$  as before. The column-based structure, which was determined heuristically, was generalized for

any size in the allowable range and to allow for the appropriate number of repeats within the structure of the Jacobian matrix. The structure's pattern was found by splitting the matrix into MGRID blocks and determining the pattern within each block separately for each of the datatypes.

The <code>IDApackage</code> also includes support for <code>SUPERLU\_MT</code>, the parallel sparse direct solver. The <code>idaHeat2D\_sps</code> example has been included to demonstrate <code>SUPERLU\_MT</code>. It is very similar to <code>idaHeat2D\_klu</code>.

Sample output from idaHeat2D\_klu follows.

```
idaHeat2D_klu sample output -
idaHeat2D_klu: Heat equation, serial example problem for IDA
          Discretized heat equation on 2D unit square.
          Zero boundary conditions, polynomial initial conditions.
          Mesh dimensions: 10 \times 10
                                            Total system size: 100
Tolerance parameters: rtol = 0
                                    atol = 1e-08
Constraints set to force all solution components \geq=0.
Linear solver: IDAKLU, sparse direct solver
       difference quotient Jacobian
IDACalcIC called with input boundary values = 0
   Output Summary (umax = max-norm of solution)
  time
             umax
                       k
                          nst
                                nni
                                     nje
                                            nre
                                                    h
  0.00
         9.75461e-01
                       0
                            0
                                 0
                                       2
                                              2
                                                  5.15e-10
                      5
                           53
                                 63
                                      23
  0.01
         8.24056e-01
                                            65
                                                  5.55e-04
  0.02
         6.88097e-01
                      5
                           69
                                 81
                                      24
                                            83
                                                  9.99e - 04
         4.70961e-01 5
                           90
                                106
                                      27
                                            108
                                                  1.91e-03
  0.04
         2.16312e-01 5
                          113
                                130
                                      27
                                            132
                                                  1.72e-03
  0.08
         4.53210e-02 5
                          137
                                155
                                      28
                                            157
                                                  3.43e - 03
  0.16
  0.32
         1.98864e-03 5
                          173
                                193
                                      29
                                            195
                                                  6.18e-03
  0.64
         3.83238e-06 5
                          210
                                233
                                      31
                                            235
                                                  2.22e-02
  1.28
         0.00000e+00
                      1
                          227
                                255
                                      34
                                            257
                                                  1.78e-01
  2.56
         0.00000e+00
                          230
                                258
                                      37
                                            260
                                                  1.42e+00
                      1
  5.12
         0.00000e+00
                          231
                                            261
                                                  2.85e+00
                      1
                                259
                                      38
 10.24
         0.00000e+00 1
                          232
                                260
                                      39
                                            262
                                                  5.69e+00
 netf = 2,
             ncfn = 0
```

## 3 Parallel example problems

#### 3.1 A user preconditioner example: idaHeat2D\_kry\_p

As an example of using IDA with the parallel MPI NVECTOR\_PARALLEL module and the Krylov linear solver IDASPGMR with user-defined preconditioner, we provide the example idaHeat2D\_kry\_p which solves the same 2-D heat PDE problem as idaHeat2D\_kry.

In the parallel setting, we can think of the processors as being laid out in a grid of size NPEX × NPEY, with each processor computing a subset of the solution vector on a submesh of size MXSUB × MYSUB. As a consequence, the computation of the residual vector requires that each processor exchange boundary information (namely the components at all interior subgrid boundaries) with its neighboring processors. The message-passing (implemented in the function rescomm) uses blocking sends, non-blocking receives, and receive-waiting, in routines BSend, BRecvPost, and BRecvWait, respectively. The data received from each neighboring processor is then loaded into a work array, uext, which contains this ghost cell data along with the local portion of the solution.

The local portion of the residual vector is then computed in the routine reslocal, which assumes that all inter-processor communication of data needed to calculate rr has already been done. Components at interior subgrid boundaries are assumed to be in the work array uext. The local portion of the solution vector uu is first copied into uext. The diffusion terms are evaluated in terms of the uext array, and the residuals are formed. The zero Dirichlet boundary conditions are handled here by including the boundary components in the residual, giving algebraic equations for the discrete boundary conditions.

The preconditioner (implemented in PsetupHeat and PsolveHeat) uses the diagonal elements of the Jacobian only and therefore involves only local calculations.

The idaHeat2D\_kry\_p main program begins with MPI calls to initialize MPI and to set multi-processor environment parameters npes (number of processes) and thispe (local process index). Then the local and global vector lengths are set, the user-data structure Userdata is created and initialized, and N\_Vector variables are created and initialized for the initial conditions (uu and up), for constraints, for the vector id specifying the differential and algebraic components of the solution vector, and for the preconditioner (pp). As in idaHeat2D\_kry, constraints are passed to IDA through the N\_Vector constraints and the function IDASetConstraints, with all components set to 1.0 to impose non-negativity on each solution component. A temporary N\_Vector res is also created here, for use only in SetInitialProfiles. In addition, for illustration purposes, idaHeat2D\_kry\_p also excludes the algebraic components of the solution (specified through the N\_Vector id) from the error test by calling IDASetSuppressAlg with a flag TRUE.

Sample output from idaHeat2D\_kry\_p follows.

```
idaHeat2D_kry_p sample output

idaHeat2D_kry_p: Heat equation, parallel example problem for IDA

Discretized heat equation on 2D unit square.

Zero boundary conditions, polynomial initial conditions.

Mesh dimensions: 10 x 10 Total system size: 100

Subgrid dimensions: 5 x 5 Processor array: 2 x 2

Tolerance parameters: rtol = 0 atol = 0.001

Constraints set to force all solution components >= 0.

SUPPRESSALG = TRUE to suppress local error testing on all boundary components.

Linear solver: IDASPGMR Preconditioner: diagonal elements only.
```

time	umax					nre	nreLS	h	npe	nps
0.00	9.75461e-01					0	0	0.00e+00	0	0
0.01	8.24106e-01	2	12	14	7	14	7	2.56e-03	8	21
0.02	6.88134e-01	3	15	18	12	18	12	5.12e-03	8	30
0.04	4.70711e-01	3	18	24	21	24	21	6.58e-03	9	45
0.08	2.16509e-01	3	22	29	30	29	30	1.32e-02	9	59
0.16	4.57687e-02	4	28	36	44	36	44	1.32e-02	9	80
0.32	2.09938e-03	4	35	44	67	44	67	2.63e-02	10	111
0.64	5.54028e-21	1	39	51	77	51	77	1.05e-01	12	128
1.28	3.85107e-20	1	41	53	77	53	77	4.21e-01	14	130
2.56	5.00523e-20	1	43	55	77	55	77	1.69e+00	16	132
5.12	1.50906e-19	1	44	56	77	56	77	3.37e+00	17	133
0.24	4.63224e-19	1	45	57	77	57	77	6.74e+00	18	134
non +	est failures			_ 1						

### 3.2 An IDABBDPRE preconditioner example: idaFoodWeb\_kry\_bbd\_p

In this example, we solve the same food web problem as with idaFoodWeb\_bnd, but in parallel and with the IDASPGMR linear solver and using the IDABBDPRE module, which generates and uses a band-block-diagonal preconditioner.

As with idaHeat2D\_kry\_p, we use a NPEX × NPEY processor grid, with an MXSUB × MYSUB submesh on each processor. Again, the residual evaluation begins with the communication of ghost data (in rescomm), followed by computation using an extended local array, cext, in the reslocal routine. The exterior Neumann boundary conditions are explicitly handled here by copying data from the first interior mesh line to the ghost cell locations in cext. Then the reaction and diffusion terms are evaluated in terms of the cext array, and the residuals are formed.

The Jacobian block on each processor is banded, and the half-bandwidths of that block are both equal to NUM\_SPECIES·MXSUB. This is the value supplied as mudq and mldq in the call to IDABBDPrecInit. But in order to reduce storage and computation costs for preconditioning, we supply the values mukeep = mlkeep = 2 (= NUM\_SPECIES) as the half-bandwidths of the retained band matrix blocks. This means that the Jacobian elements are computed with a difference quotient scheme using the true bandwidth of the block, but only a narrow band matrix (bandwidth 5) is kept as the preconditioner.

The function reslocal is also passed to the IDABBDPRE preconditioner as the Gres argument, while a NULL pointer is passed for the Gcomm argument (since all required communication for the evaluation of Gres was already done for resweb).

In the idaFoodWeb\_kry\_bbd\_p main program, following MPI initializations and creation of user data block webdata and N\_Vector variables, the initial profiles are set, the IDA memory block is created and allocated, the IDABBDPRE preconditioner is initialized, and the IDASPGMR linear solver is attached to the IDA solver. The call to IDACalcIC corrects the initial values so that they are consistent with the DAE algebraic constraints.

In a loop over the desired output times, the main solver function IDASolve is called, and selected solution components (at the bottom-left and top-right corners of the computational

domain) are collected on processor 0 and printed to stdout. The main program ends by printing final solver statistics, freeing memory, and finalizing MPI.

Sample output from idaFoodWeb\_kry\_bbd\_p follows.

```
_____ idaFoodWeb_kry_bbd_p sample output ___
idaFoodWeb_kry_bbd_p: Predator-prey DAE parallel example problem
Number of species ns: 2
Mesh dimensions: 20 x 20
Total system size: 800
Subgrid dimensions: 10 x 10
Processor array: 2 x 2
Tolerance parameters:
relative tolerance = 1e-05
absolute tolerance = 1e-05
Linear solver: scaled preconditioned GMRES (IDASPGMR)
max. Krylov dimension: maxl = 16
Preconditioner: band-block-diagonal (IDABBDPRE)
mudq = 20, mldq = 20, mukeep = 2, mlkeep = 2
CalcIC called to correct initial predator concentrations
     bottom-left top-right | nst k h
______
0.00e+00 1.0000e+01 1.0000e+01 | 0 0 1.6310e-08
        1.0000e+05 1.0000e+05 |
1.00e-03 1.0318e+01 1.0827e+01 | 33 4 9.7404e-05
         1.0319e+05 1.0822e+05
                                1.00e-02 1.6189e+02 1.9735e+02 | 123 3 1.9481e-04
         1.6189e+06 1.9735e+06
1.00e-01 2.4019e+02 2.7072e+02 | 197 1 4.0396e-02
        2.4019e+06 2.7072e+06 |
4.00e-01 2.4019e+02 2.7072e+02 | 200 1 3.2316e-01
        2.4019e+06 2.7072e+06 |
7.00e-01 2.4019e+02 2.7072e+02 | 200 1 3.2316e-01
         2.4019e+06 2.7072e+06 |
1.00e+00 2.4019e+02 2.7072e+02
                                | 201 1 6.4633e-01
         2.4019e+06 2.7072e+06
Final statistics:
Number of steps
                             = 201
Number of residual evaluations = 1110
Number of nonlinear iterations
                            = 245
Number of error test failures = 0
Number of nonlinear conv. failures = 0
Number of linear iterations = 863
```

```
Number of linear conv. failures = 0

Number of preconditioner setups = 26

Number of preconditioner solves = 1110

Number of local residual evals. = 1092
```

## 4 Fortran example problems

The FORTRAN example problem programs supplied with the IDA package are all written in standard FORTRAN77 and use double precision arithmetic. However, when the FORTRAN examples are built, the source code is automatically modified according to the configure options supplied by the user and the system type. Integer variables are declared as INTEGER\*n, where n denotes the number of bytes in the corresponding C type (long int or int). Floating-point variable declarations remain unchanged if double precision is used, but are changed to REAL\*n, where n denotes the number of bytes in the SUNDIALS type realtype, if using single precision. Also, if using single precision, then declarations of floating-point constants are appropriately modified; e.g. 0.5D-4 is changed to 0.5E-4.

#### 4.1 A serial example: fidaRoberts\_dns

The fidaRoberts\_dns example is a FORTRAN equivalent of the idaRoberts\_dns example.

The main program begins with declarations and initializations. It calls the routines FNVINITS, FIDAMALLOC, FIDAROOTINIT, FIDADENSE, and FIDADENSESETJAC, to initialize the NVECTOR\_SERIAL module, the main solver memory, the rootfinding module, and the IDADENSE module, and to specify user-supplied Jacobian routine, respectively. It calls FIDASOLVE in a loop over TOUT values, with printing of the solution values and performance data (current order and step count from the IOUT array, and current step size from the ROUT array). In the case of a root return, an extra line is printed with the root information from FIDAROOTINFO. At the end, it prints a number of performance counters, and frees memory with calls to FIDAROOTFREE and FIDAFREE.

In fidaRoberts\_dns.f, the FIDARESFUN routine is a straightforward implementation of Eqns. (1). In FIDADJAC, the  $3 \times 3$  system Jacobian is supplied. The FIDAROOTFN routine defines the two root functions, which are set to determine the points at which  $y_1 = 10^{-4}$  or  $y_3 = .01$ . The final two routines are for printing a header and the final run statistics.

The following is sample output from fidaRoberts\_dns. The performance of FIDA here is similar to that of IDA on the idaRoberts\_dns problem, with somewhat lower cost counters owing to the larger absolute error tolerances.

```
fidaRoberts_dns sample output -
fidaRoberts_dns: Robertson kinetics DAE serial exampleproblem for IDA
          Three equation chemicalkinetics problem.
                                           atol = 0.10E-05 0.10E-09 0.10E-05
Tolerance parameters: rtol = 0.10E-03
Initial conditions y0 = (0.10E+01 \ 0.00E+00 \ 0.00E+00)
               y 1
                             y2
0.2640E+00
             0.9900E+00
                           0.3471E-04
                                         0.1000E-01
                                                              0.5716E-01
     Above is a root, INFO() =
                                  0 1
0.4000E+00
             0.9852E+00
                           0.3386E-04
                                         0.1480E-01
                                                      77
                                                          3
                                                              0.1143E+00
0.4000E+01
             0.9055E+00
                           0.2240E-04
                                         0.9447E-01
                                                      91
                                                           4
                                                              0.3704E+00
0.4000E+02
             0.7158E+00
                           0.9185E-05
                                         0.2842E+00
                                                     127
                                                           4
                                                              0.2963E+01
0.4000E+03
             0.4505E+00
                           0.3223E-05
                                         0.5495E+00
                                                     177
                                                           3
                                                              0.1241E+02
0.4000E+04
                                                           3
             0.1832E+00
                           0.8940E-06
                                         0.8168E+00
                                                     228
                                                              0.2765E+03
0.4000E+05
             0.3899E-01
                           0.1622E-06
                                         0.9610E+00
                                                     278
                                                          5
                                                              0.2614E+04
             0.4939E-02
                           0.1985E-07
                                         0.9951E+00
0.4000E+06
                                                     324
                                                          5
                                                              0.2770E+05
0.4000E+07
             0.5176E-03
                           0.2072E-08
                                         0.9995E+00
                                                     355
                                                          4
                                                              0.3979E+06
0.2075E+08
             0.1000E-03
                           0.4000E-09
                                         0.9999E+00
                                                     374
                                                          4 0.1592E+07
```

```
Above is a root, INFO() = -1 0
0.4000E+08
           0.5191E-04 0.2076E-09
                                       0.9999E+00
                                                    380
                                                         3
                                                            0.6366E+07
0.4000E+09
            0.5882E-05
                          0.2353E-10
                                       0.1000E+01
                                                    394
                                                         1
                                                            0.9167E+08
0.4000E+10
            0.7054E-06
                         0.2822E-11
                                       0.1000E+01
                                                    402
                                                         1
                                                            0.1467E+10
0.4000E+11
           -0.7300E-06
                        -0.2920E-11
                                       0.1000E+01
                                                    407
                                                         1
                                                            0.2347E+11
Final Run Statistics:
Number of steps
                                     407
Number of residual evaluations
                                     557
Number of Jacobian evaluations
Number of nonlinear iterations
                                   = 557
Number of error test failures
                                       6
Number of nonlinear conv. failures =
                                       0
Number of root function evals.
                                   = 437
```

## 4.2 A parallel example: fidaHeat2D\_kry\_bbd\_p

This example, fidaHeat2D\_kry\_bbd\_p, is the FORTRAN equivalent of idaHeat2D\_kry\_bbd\_p. The heat equation problem is described under the idaHeat2D\_kry example above, but here it is solved in parallel, using the IDABBDPRE (band-block-diagonal) preconditioner module. The decomposition of the problem onto a processor array is identical to that in the idaHeat2D\_kry\_p example above.

The problem is solved twice — once with half-bandwidths of 5 in the difference-quotient banded preconditioner blocks, and once with half-bandwidths of 1 (which results in lumping of Jacobian values). In both cases, the retained banded blocks are tridiagonal, even though the true Jacobian is not.

The main program begins with initializations, including MPI calls, a call to FNVINITP to initialize NVECTOR\_PARALLEL, and a call to SETINITPROFILE to initialize the UU, UP, ID, and CONSTR arrays (containing the solution vector, solution derivative vector, the differential/algebraic bit vector, and the contraint specification vector, respectively). A call to FIDASETIIN and two calls to FIDASETVIN are made to suppress error control on the algebraic variables, and to supply the ID array and constraints array (making the computed solution non-negative). The call to FIDAMALLOC initializes the FIDA main memory, and the calls to FIDASPGMR and FIDABBDINIT and initialize the FIDABBD module.

In the first loop over TOUT values, the main program calls FIDASOLVE and prints the maxnorm of the solution and selected counters. When finished, it calls PRNTFINALSTATS to print a few more counters.

The second solution is initialized by resetting mudq and mldq, followed by a second call to SETINITPROFILE, and by calls to FIDAREINIT and FIDABBDREINIT. After completing the second solution, the program frees memory and terminates MPI.

The FIDARESFUN routine simply calls two other routines: FIDACOMMFN, to communicate needed boundary data from U to an extension of it called UEXT; and FIDAGLOCFN, to compute the residuals in terms of UEXT and UP.

The following is a sample output from fidaHeat2D\_kry\_bbd\_p, with a  $10 \times 10$  mesh and NPES = 4 processors. The performance is similar for the two solutions. The second case requires more linear iterations, as expected, but their cost is offset by the much cheaper preconditioner evaluations.

\_\_\_\_\_ fidaHeat2D\_kry\_bbd\_p sample output \_ fidaHeat2D\_kry\_bbd\_p: Heat equation, parallel example problem for FIDA Discretized heat equation on 2D unit square. Zero boundary conditions, polynomial conditions. Mesh dimensions: 10 x 10 Total system size: 100 Processor array: 2 x 2 Subgrid dimensions: 5 x 5 Tolerance parameters: rtol = 0.00E+00 atol = 0.10E-02 Constraints set to force all solution components >= 0. SUPPRESSALG = TRUE to remove boundary components from the error test. Linear solver: SPGMR. Preconditioner: BBDPRE - Banded-block-diagonal. Case 1 Difference quotient half-bandwidths = 5 Retained matrix half-bandwidths = 1 Output Summary umax = max-norm of solution nre = nre + nreLS (total number of RES evals.) time umax k nst nni nli nre nge h npe nps \_\_\_\_\_\_ 0.1000E-01 0.82411E+00 2 12 14 7 14+ 7 96 0.26E-02 8 

 0.2000E-01
 0.68812E+00
 3
 15
 18
 12
 18+12
 96
 0.51E-02
 8
 30

 0.4000E-01
 0.47075E+00
 3
 18
 24
 22
 24+22
 108
 0.66E-02
 9
 46

 0.8000E-01
 0.21660E+00
 3
 22
 29
 30
 29+30
 108
 0.13E-01
 9
 59

  $0.1600E+00 \\ \phantom{0} 0.45659E-01 \\ \phantom{0} 4 \\ \phantom{0} 28 \\ \phantom{0} 37 \\ \phantom{0} 43 \\ \phantom{0} 37+43 \\ \phantom{0} 120 \\ \phantom{0} 0.26E-01 \\ \phantom{0} 10 \\ \phantom{0} 80 \\ \phantom{0} \phantom{0}$  $0.3200E+00 \qquad 0.21096E-02 \quad 4 \quad 35 \qquad 45 \qquad 59 \quad 45+59 \quad 120 \qquad 0.24E-01 \quad 10 \quad 104$  $0.6400E+00 \qquad 0.55368E-04 \quad 1 \quad 40 \qquad 54 \qquad 71 \quad 54+71 \quad 156 \qquad 0.19E+00 \quad 13 \quad 125$ 0.1280E+01 0.15597E-18 1 42 56 71 56+71 180 0.76E+00 15 127 0.1024E+02 0.16630E-19 1 45 59 71 59+71 216 0.61E+01 18 130 Error test failures Nonlinear convergence failures = 0 Linear convergence failures = 0 Case 2 Difference quotient half-bandwidths = 1 Retained matrix half-bandwidths = 1 Output Summary umax = max-norm of solution nre = nre + nreLS (total number of RES evals.) k nst nni nli nre h npe nps umaxnge \_\_\_\_\_\_ 0.1000E-01 0.82411E+00 2 12 14 7 14+ 7 32 0.26E-02 8 0.2000E-01 0.68812E+00 3 15 0.2000E-01 0.68812E+00 3 15 18 12 18+12 32 0.51E-02 8 30 0.4000E-01 0.47093E+00 3 19 23 20 23+20 36 0.10E-01 9 43 0.8000E-01 0.21655E+00 3 23 27 32 27+32 36 0.10E-01 9 59  $0.1600E+00 \qquad 0.45225E-01 \quad 4 \quad 27 \qquad 33 \qquad 44 \quad 33+44 \quad 40 \quad 0.20E-01 \quad 10 \quad 77$ 

0.6400E+00 0.48847E-18 1 39 49 86 49+86 52 0.16E+00 13 135

```
0.1280E+01 0.53982E-18 1 41 51 86 51+86 60 0.66E+00 15 137 0.2560E+01 0.74194E-17 1 42 52 86 52+86 64 0.13E+01 16 138 0.5120E+01 0.61081E-16 1 43 53 86 53+86 68 0.26E+01 17 139 0.1024E+02 0.40536E-15 1 44 54 86 54+86 72 0.52E+01 18 140 Error test failures = 0
```

Error test failures = 0 Nonlinear convergence failures = 0 Linear convergence failures = 0

## References

- [1] Peter N. Brown. Decay to uniform states in food webs. SIAM J. Appl. Math., 46:376–392, 1986.
- [2] A. C. Hindmarsh, R. Serban, and A. Collier. User Documentation for IDA v2.7.0. Technical Report UCRL-SM-208112, LLNL, 2011.
- [3] H. H. Robertson. The solution of a set of reaction rate equations. In J. Walsh, editor, *Numerical analysis: an introduction*, pages 178–182. Academ. Press, 1966.