

Scientific Computing (Phys 2109/Ast 3100H)

I. Scientific Software Development

SciNet HPC Consortium

University of Toronto

November 2011

Part III

Structures in C, Simple ODE solvers

Homework 2 discussion

HW2 - Common non-pgplot pitfalls

What goes in a header file again, and why?

- ▶ Function declarations and constants (and a few others we will see today).
- ▶ So including allows the code to use those functions and constants.
- ▶ Header guards to prevent double inclusion:

```
#ifndef _MODULEH_  
#define _MODULEH_  
  
/* code */  
  
#endif
```

HW2 - Common non-pgplot pitfalls

Unit testing

- ▶ Not the same as full program (integrated) testing.
- ▶ Focus on one function and write a test for it.
- ▶ Floating point and precision: Floating point is not of unlimited precision.
- ▶ Comparing two floating points using `==` is a bad idea. Put in a tolerance **$O(10^{-5})$** .

HW2 - Common non-pgplot pitfalls

tar

- ▶ Tar or zip your files up before you send them in
- ▶ Easier for us
- ▶ Less error-prone for you.

Example

```
$ tar zcvf hw3.tgz *.c *.h Makefile README
```

HW2 - Building Pgplot

Some pointers

After makemake, edit Makefile:

- ▶ replace g77 with gfortran
- ▶ change FFLAGC with reasonable values
- ▶ may need to remove the line “pndriv.o:”
- ▶ Make sure devel. packages for X and png are installed.
- ▶ When linking, you need `-lcpgplot -lpngplot -lgfortran -lX11 -lpng`. The order matters, and these libraries should be the last arguments.

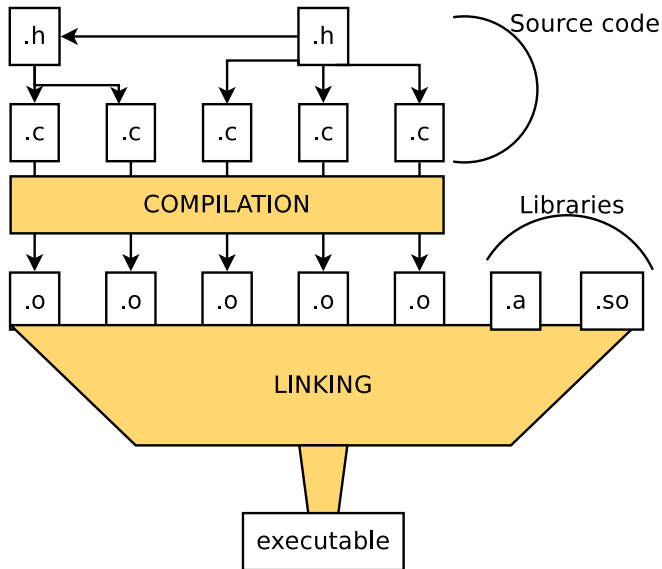
Linking to libraries

You will likely be linking to external libraries for a variety of reason:

- ▶ graphics
- ▶ faster/optimized math libraries
- ▶ blas
- ▶ fft

How does one do this in general?

Linking to libraries



Linking to libraries

At compilation stage

For your code to use the library, it needs to include the corresponding header file.

```
#include "libraryname.h"
```

```
$ gcc -O3 -Ilibraryincludepath myfile.c -o myfile.o
```

At linking stage

The actual library is like an object file and has to be linked in. There are in fact two types:

- ▶ Static(.a): are included in the executable (like .o files)
- ▶ Dynamic(.so): not in executable, loaded at startup

```
$ gcc myfile.o -Llibrarypath -llibraryname
```

Linking to libraries

Example: link diffuse2 with pgplot

- ▶ First compile with

```
-DPGLOT
```

including a `-I` argument if needed.

- ▶ Link with the following additional libraries:

```
-lcpgplot -lpgplot -lgfortran -lX11 -lpng
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Add a `-L` argument before it if needed.

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⇒ HANDS-ON

Where are we going with this?

1. 2D diffusion for density field $\rho(\mathbf{r}, \mathbf{t})$ governed by PDE

$$\frac{\partial \rho}{\partial \mathbf{t}} = \mathbf{D} \left(\frac{\partial^2 \rho}{\partial x^2} + \frac{\partial^2 \rho}{\partial y^2} \right). \quad (1)$$

2. Tracer particle satisfies ODE

$$\mathbf{m}\ddot{\mathbf{R}} = \mathbf{F} - \alpha(\rho)\dot{\mathbf{R}}, \quad (2a)$$

where \mathbf{m} is the mass, \mathbf{F} is a force acting on the particle and the friction constant α is (proportional to) the viscosity.

- ▶ Ad hoc form for density dependent friction constant α :

$$\alpha(\rho) = \alpha_0(1 + \mathbf{a}\rho). \quad (2b)$$

- ▶ Ad hoc form for force, like a constant electric field:

$$\mathbf{F} = q\mathbf{E}\hat{\mathbf{x}}. \quad (2c)$$

3. Periodic boundary conditions in all directions, i.e.,

$$\mathbf{r} \sim \mathbf{r} + \mathbf{L}(\mathbf{n}\hat{\mathbf{x}} + \mathbf{m}\hat{\mathbf{y}}).$$

where \mathbf{L} is the length of the side of the periodic box.

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Modularity and language constructs in C

- ▶ Modules will contain lot of variables for that module only.
- ▶ Do not want to use global (or static) variables.
- ▶ How to group variables then?

in C, you can use **structs**.

C Variables

Define a variable with

```
type name;
```

where *type* may be a

- ▶ built-in type:
 - ▶ floating point type:
`float, double, long double`
 - ▶ integer type:
`short, [unsigned] int, [unsigned] long int`
 - ▶ character or string of characters:
`char, char*`
- ▶ array
- ▶ pointer
- ▶ **structure**

C structs

Structures: collection of other variables.

```
struct name {  
    type1 name1;  
    type2 name2;  
    ...  
};
```

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    ...  
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```

Example

```
struct Info {  
    char name[100];  
    unsigned int age;  
};  
struct Info myinfo;  
myinfo.age = 38;  
strcpy(myinfo.name, "Ramses");
```

Struct definitions go in the header file!

C structs

Typedefs

Used to give a name to an existing data type, or a compound data type.

```
typedef existingtype newtype;
```

Similar to *existingtype name*; but defines a type instead of a variable.

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Example (a way to get rid of the **struct** keyword)

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typedef struct Info Info_t;
```

Then you can declare a **struct** **Info** simply by

```
Info_t myinfo;
```

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```

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C structs

Pointers to structs

Imagine the trouble of calling an element *element* of a struct when given a pointer *ptr* to that struct:

```
(*ptr).element
```

This is confusing and prone to typos.

There an easier syntax for this:

```
ptr->element
```

This is particularly useful in functions.

C structs - example 1

```
void theoryCalc(float time, float **rho, float *x, int
npnts, float a0, float sigma0, float d, float x1, float
x2, int nimages);
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```
typedef struct {
    float **rho;
    int npnts;
} Rho;
typedef struct {
    float *x;
    int npnts;
    float x1;
    float x2;
} Grid;
typedef struct {
    int nimages;
    float a0;
    float sigma0;
} Theory;
void theoryCalc(float time, Rho*rho, Grid*x, Theory*start);
```

C structs - example 2

```
float theoryError(float **rho1, float **rho2, int npnts){
    float error = 0;
    for (int i = 1; i <= npnts; i++)
        for (int j = 1; j <= npnts; j++)
            error += pow(rho1[i][j] - rho2[i][j], 2);
    return sqrt(error);
}
```

C structs - example 2

```
float theoryError(float **rho1, float **rho2, int npnts){
    float error = 0;
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            error += pow(rho1[i][j] - rho2[i][j],2);
    return sqrt(error);
}
```



```
float theoryError(Rho* a, Rho* b){
    float error = 0;
    for (int i = 1; i <= a->npnts; i++)
        for (int j = 1; j <= a->npnts; j++)
            error += pow(a->rho[i][j] - b->rho[i][j],2);
    return sqrt(error);
}
```

Ordinary differential equations

General form

$$\frac{dx}{dt} = f(x, t)$$

ODEs pop-up in lots of places

- ▶ Trajectories of molecules, celestial bodies
- ▶ 1d stationary solutions of PDEs
- ▶ Population dynamics
- ▶ ...

Here, we'll look only at ODEs with initial conditions:
i.e. $\mathbf{x}(\mathbf{t} = \mathbf{0})$ given.

Still leaves an enormous class of system.

Ordinary differential equations

Basic algorithm

- ▶ Discretize time curve $\mathbf{x}(\mathbf{t})$
- ▶ Link the discrete elements (time points)
- ▶ Evaluate \mathbf{f} along the way

Usually time stepping:

$$\mathbf{t} \longrightarrow \mathbf{t}' = \mathbf{t} + \delta\mathbf{t}$$

$$\mathbf{x} \longrightarrow \mathbf{x}'$$

such that

$$\mathbf{x}' - \mathbf{x}(\delta\mathbf{t}) = \mathcal{O}(\delta\mathbf{t}^{k+1})$$

\mathbf{k} is the **order**.

Ordinary differential equations

Example (Forward Euler)

```
EULER ALGORITHM
SET x to the initial value x(0)
SET t to the initial time
WHILE t < tfinal
  COMPUTE f(x,t)
  UPDATE x to x+f(x,t)*dt
  UPDATE t to t+dt
END WHILE
```

Usually not very good and easily becomes unstable.
Order 1.

Ordinary differential equations

- ▶ There exist general algorithms to solve ordinary differential equations numerically (see e.g. *Numerical Recipes* Ch. 16), such as Runge-Kutta and predictor/correction algorithms.
- ▶ Many of these are too costly or not stable enough for long simulations of many-particle systems.
- ▶ In MD simulations, it is therefore better to use algorithms specifically suited for systems obeying Newton's equations of motion, such as the Verlet (or leap frog) algorithm.
- ▶ In other situations, RK may do.
- ▶ One then usually takes variable time steps.

Ordinary differential equations

Particle dynamics usually a second order differential equation:

$$\ddot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{t}) \quad (4)$$

To handle this:

- ▶ define $\dot{\mathbf{x}}$ as a variable, so this becomes a set of coupled odes
- ▶ use a scheme for second order odes

Example (Verlet algorithm, 3rd order in position)

$$\mathbf{x}_{n+1} = 2\mathbf{x}_n - \mathbf{x}_{n-1} + \mathbf{f}_n \frac{\delta t^2}{m}$$

```
SET time t to 0
WHILE t < tfinal
  COMPUTE the force f
  COMPUTE new position xnew=2*x-xprev+f*dt*dt/m
  UPDATE previous position xprev to x
  UPDATE position x to xnew
  UPDATE t to t+dt
END WHILE
```

velocities: $\dot{\mathbf{x}} \approx (\mathbf{x}_n - \mathbf{x}_{n-1})/\delta t$ (crude).

Handson 2

Write program for tracer particle in 2d with fixed friction coefficient

$$\mathbf{m}\ddot{\mathbf{R}} = q\mathbf{E}\hat{x} - \alpha_0\dot{\mathbf{R}},$$

where \mathbf{m} is the mass, $q\mathbf{E}$ is an electric force acting on the particle and the friction constant α_0 is proportional to the viscosity.

- ▶ Periodic boundary conditions in all directions, such that coordinates restricted to lie between $\mathbf{0}$ and \mathbf{L} .
- ▶ Initial conditions: $\mathbf{R}(\mathbf{0}) = \mathbf{R}_0$ and $\dot{\mathbf{R}}(\mathbf{0}) = \mathbf{V}_0$.
- ▶ Parameter values:

$$\mathbf{D} = \mathbf{1}; \mathbf{m} = \mathbf{1}; \alpha_0 = \mathbf{1}; q\mathbf{E} = \mathbf{1}; \mathbf{L} = \mathbf{10}; \mathbf{R}_0 = \mathbf{0}; \mathbf{V}_0 = \mathbf{10}\hat{y}$$

Use structs and the Verlet scheme.

Homework assignment #3

- ▶ Finish the interpolation and the test
- ▶ Rewrite program for tracer particle to work with a given density field such that $\alpha_0 \rightarrow \alpha(\rho(\mathbf{x})) = \alpha_0(1 + a\rho(\mathbf{x}))$, with $a = 15$.
- ▶ Link the two so the density evolves at the same time as the tracer particle.

Will send a more detailed assignment later today...