

Parallel Block Backward Differentiation Formulas For Solving Large Systems of Ordinary Differential Equations

Zarina Bibi, I., Khairil Iskandar, O.

Abstract—In this paper, parallelism in the solution of Ordinary Differential Equations (ODEs) to increase the computational speed is studied. The focus is the development of parallel algorithm of the two point Block Backward Differentiation Formulas (PBBDF) that can take advantage of the parallel architecture in computer technology. Parallelism is obtained by using Message Passing Interface (MPI). Numerical results are given to validate the efficiency of the PBBDF implementation as compared to the sequential implementation.

Keywords—Ordinary differential equations, parallel.

I. INTRODUCTION

WE shall consider parallel Block Backward Differentiation Formulas (PBBDF) for the numerical solution of initial value problems (IVPs) for the first order Ordinary Differential Equations (ODEs) of the form

$$\begin{cases} \frac{dy}{dx} = f(x, y), x \in [0, X] \\ y(0) = y_0 \end{cases} \quad (1)$$

where $f : R \times R^m \rightarrow R^m$. For all $x \in [0, X]$, $\|f(x, y) - f(x, z)\| \leq L\|y - z\|$, L is a Lipschitz constant.

Most of the existing numerical methods for solving (1) are sequential in nature. Various approaches to solve (1) using multiple processor computer system with emphasis on reduction the computation time is due to the recent advances in computer technology. Many researchers develop or modified existing numerical methods to fully utilize the parallel architecture so that some of the computations can be executed simultaneously on multiple processor computer system. Generally, parallelism can be achieved by partitioning the tasks across the methods or across the system of equations. Parallel block methods have been proposed by many researchers to

Zarina Bibi, I. is with the Institute of Mathematical Research, Universiti Putra Malaysia, 43400 UPM Serdang, Selangor, MALAYSIA (corresponding author phone: 603-8946-6861; fax: 603-8943-7958; e-mail: zarinabb@science.upm.edu.my).

Khairil Iskandar, O. is with the University Technology MARA, 40450 Shah Alam, Selangor, MALAYSIA. (e-mail: khairil@tmsk.uitm.edu.my).

speed up the integration of (1). Some of the earlier works on parallelism on ODEs are found in Gear [3], Bellen and Zennaro [1], Franklin [4], and Chu and Hamilton [2] to name a few. In [3] parallelism is classified as parallelism by partitioning the tasks either “across the method” or “across the systems of equations”. [1] introduced parallelism across the time which means that each processor evaluates f for different values of x . The paper is organized as follows. The PBBDF method is presented in Section II. In Section III, a detailed implementation of the PBBDF method using Message Passing Interface (MPI) is given. Section IV provides numerical result to validate the efficiency of the parallel algorithm of the PBBDF method. The conclusions are given in Section V.

II. THE BLOCK BACKWARD DIFFERENTIATION FORMULAS

In this section, we reviewed a class of block multistep methods proposed by Ibrahim *et. al* in [6] which is called Block Backward Differentiation Formulas for solving stiff ODEs. The method given in [6] will compute the solutions of Initial Value Problems (IVPs) at two points simultaneously on the x -axis, *i.e.* y_{n+1} and y_{n+2} . The solver start with constant step size which is formulated as

$$\begin{aligned} -\frac{1}{10}y_{n-2} + \frac{3}{5}y_{n-1} - \frac{9}{5}y_n + y_{n+1} + \frac{3}{10}y_{n+2} &= \frac{6}{5}hf_{n+1} \\ \frac{3}{25}y_{n-2} - \frac{16}{25}y_{n-1} + \frac{36}{25}y_n - \frac{48}{25}y_{n+1} + y_{n+2} &= \frac{12}{25}hf_{n+2} \end{aligned} \quad (2)$$

The step size choosing strategy is based on the estimate of the local truncation error (LTE). The step is accepted if the LTE compared with the prescribed tolerance limit, TOL satisfy $LTE < TOL$ and rejected otherwise. Denoting tolerance by ϵ , the next step size h_{new} is computed by

$$h_{new} = c \times h_{old} \times \left(\epsilon \left| y_{n+2}^{(p+1)} - y_{n+2}^{(p)} \right|^{-1} \right)^{1/p}$$

where c is the safety factor and p is the order of the PBBDF method. For our code, we take the safety factor as 0.8.

The next step size is increased by a factor of 1.6 to speed up the computation. The PBBDF solver with the increased step size $1.6h$ is formulated as

$$-\frac{208}{775}y_{n-2} + \frac{6912}{5425}y_{n-1} - \frac{13689}{6200}y_n + y_{n+1} + \frac{351}{1736}y_{n+2} = \frac{117}{124}hf_{n+1}$$

$$\frac{12544}{29875}y_{n-2} - \frac{53248}{29875}y_{n-1} + \frac{74529}{29875}y_n - \frac{2548}{1195}y_{n+1} + y_{n+2} = \frac{546}{1195}hf_{n+2}$$

(3)

If the $LTE > TOL$, the step is rejected, the previous step will be repeated and computed with halved the step size. The PBBDF method when the step size is halved is given by

$$-\frac{3}{128}y_{n-2} + \frac{25}{128}y_{n-1} - \frac{225}{128}y_n + y_{n+1} + \frac{75}{128}y_{n+2} = \frac{15}{8}hf_{n+1}$$

$$\frac{2}{115}y_{n-2} - \frac{3}{23}y_{n-1} + \frac{18}{23}y_n - \frac{192}{115}y_{n+1} + y_{n+2} = \frac{12}{23}hf_{n+2}$$

(4)

The formulas given in (2), (3) and (4) are in the similar form of the standard Backward Differentiation Formula (BDF). The clear advantage of PBBDF method is that all the coefficients will be stored with automatic control of the step size for the purpose of optimizing performance in terms of precision and computation time but yet preserving the characteristic of the variable step size. No differentiation coefficients need to be calculated at each step since the coefficients of the y values are stored. Furthermore, in the PBBDF method, two solution i.e. y_{n+1} and y_{n+2} values are computed simultaneously. This will lead to a quicker execution time. See [6] for the details of the derivation of the PBBDF and verification of the method. We rewrite formulas (2), (3) and (4) in the general form

$$\begin{cases} y_{n+1} = \theta_1 y_{n+2} + \alpha_1 hf_{n+1} + \psi_1 \\ y_{n+2} = \theta_2 y_{n+1} + \alpha_2 hf_{n+2} + \psi_2 \end{cases}$$

(5)

with ψ_1 and ψ_2 are the backvalues.

Equation (5) in matrix-vector form is given by,

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \begin{pmatrix} 0 & \theta_1 \\ \theta_2 & 0 \end{pmatrix} \begin{bmatrix} y_{n+1} \\ y_{n+2} \end{bmatrix} = h \begin{bmatrix} \alpha_1 & 0 \\ 0 & \alpha_2 \end{bmatrix} \begin{bmatrix} f_{n+1} \\ f_{n+2} \end{bmatrix} + \begin{bmatrix} \psi_1 \\ \psi_2 \end{bmatrix}$$

(6)

From (6)

$$(I - A)Y = hBF + \xi$$

where

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, Y = \begin{bmatrix} y_{n+1} \\ y_{n+2} \end{bmatrix}, A = \begin{bmatrix} 0 & \theta_1 \\ \theta_2 & 0 \end{bmatrix},$$

$$B = \begin{bmatrix} \alpha_1 & 0 \\ 0 & \alpha_2 \end{bmatrix}, F = \begin{bmatrix} f_{n+1} \\ f_{n+2} \end{bmatrix} \text{ and } \xi = \begin{bmatrix} \psi_1 \\ \psi_2 \end{bmatrix}$$

Applying Newton iteration to the matrix above by letting

$$\hat{F} = (I - A)Y - hBF - \xi = 0$$

Therefore, the Newton-iteration form for the BBDF method is given as

$$Y_{n+1,n+2}^{(i+1)} - Y_{n+1,n+2}^{(i)} = - \left[(I - A) - hB \frac{\partial F}{\partial Y} (Y_{n+1,n+2}^{(i)}) \right]^{-1} \left[(I - A)Y_{n+1,n+2}^{(i)} - hBF(Y_{n+1,n+2}^{(i)}) - \xi \right]$$

where $(I - A) - hB \frac{\partial F}{\partial Y} (Y_{n+1,n+2}^{(i)})$ is the Jacobian matrix of \hat{F}

with respect to y . To reduce the amount of computations, the Jacobian matrix is updated when there is a consecutive step failure in the integration i.e. $LTE > \epsilon$. The starting values were computed from the exact solution if available or by using the Euler method.

III. PARALELL IMPLEMENTATION OF BBDF

In this section, we discuss the parallel implementation of the BBDF method which allows the distribution of tasks amongst the available processors in order to reduce the execution time. Simultaneous approximations for several steps are obtained using the Message Passing Interface (MPI) library which runs on a High Performance Computer (HPC). These parallel implementations are based on the master – slave approach. The computation occurs only in the slaves while the master broadcast all the data needed by the slaves. The subprogram, JAC1, calculates the Newton-iteration for the PBBDF method. The matrix multiplication is given as

$$\left[hB \frac{\partial F}{\partial Y} (Y_{n+1,n+2}^{(i)}) \right]$$

One way of performing the multiplication in parallel is to have each processor compute different parts of the product.

Consider matrix A_{ik} , B_{kj} and $C_{ij} = \sum_{k=1}^{n_p} A_{ik} B_{kj}$.

i) First, the matrix A is partition by rows and B by columns:

$$\underbrace{\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1i} \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ a_{i1} & a_{i2} & \dots & a_{ik} \end{bmatrix}}_A \times \underbrace{\begin{bmatrix} b_{11} & b_{12} & \dots & b_{1k} \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ b_{k1} & \dots & \dots & b_{kj} \end{bmatrix}}_B = \underbrace{\begin{bmatrix} c_{11} & c_{12} & \dots & c_{1i} \\ \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots \\ c_{i1} & \dots & \dots & c_{ij} \end{bmatrix}}_C$$

(done by slaves) (master do the broadcast)

ii) The matrix A is striped row-wise among the slaves P_1, P_2, \dots, P_n so that each processor is assigned to one row. In order, to avoid any processor been idle, the processor that finish the computation early, will automatically take the next row. Each process in row i will need all the values in column j . Therefore, processor P_0 , referred as master will broadcast the entire matrix B of size $k \times j$ to all the slaves P_1, P_2, \dots, P_n as needed prior to the start of the multiplication. Take note that the computation occurs only in the slaves while the master broadcast all the data needed by the slaves.

IV. NUMERICAL RESULTS

Problem 1 : Brusselator systems

TABLE IIb: $\varepsilon = 10^{-6}$

	N	NP			
		2	4	6	8
S_p	30	0.985	2.296	3.135	3.343
	50	1.095	3.162	5.106	6.257
	100	1.116	3.319	5.425	6.902
	150	1.120	3.343	5.549	7.190
	200	1.130	3.375	5.604	7.004
	300	0.985	2.296	3.135	3.343
E_p	30	0.492	0.574	0.523	0.418
	50	0.547	0.790	0.851	0.782
	100	0.558	0.830	0.904	0.863
	150	0.560	0.836	0.925	0.899
	200	0.565	0.844	0.934	0.876
	300	0.492	0.574	0.523	0.418

V. CONCLUSION

In this paper, we have presented the parallel implementation of the PBBDF method for solving large systems of ordinary differential equations. The parallel implementation of the PBBDF method show significance gains over the sequential implementation. The resulting speed up validates the efficiency of the PBBDF method as the number of equations increased.

ACKNOWLEDGMENT

This research is supported by Institute of Mathematical Research (INSPERM, University Putra Malaysia (UPM) under Fundamental Research Grant Scheme (FRGS).

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