Developers' Manual



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1 Abstract

This package implements an optimal-scaling multigrid solver for the (non)linear systems that arise from the discretization of problems with evolutionary behavior. Typically, solution algorithms for evolution equations are based on a time-marching approach, solving sequentially for one time step after the other. Parallelism in these traditional time-integration techniques is limited to spatial parallelism. However, current trends in computer architectures are leading towards systems with more, but not faster, processors, i.e., clock speeds are stagnate. Therefore, faster overall runtimes must come from greater parallelism. One approach to achieve parallelism in time is with multigrid, but extending classical multigrid methods for elliptic operators to this setting is a significant achievement. In this software, we implement a non-intrusive, optimal-scaling time-parallel method based on multigrid reduction techniques. The examples in the package demonstrate optimality of our multigrid-reduction-in-time algorithm (MGRIT) for solving a variety of equations in two and three spatial dimensions. These examples can also be used to show that MGRIT can achieve significant speedup in comparison to sequential time marching on modern architectures.

It is **strongly recommended** that you also read Parallel Time Integration with Multigrid after reading the Overview of the XBraid Algorithm. It is a more in depth discussion of the algorithm and associated experiments.

2 XBraid Quickstart, User Advice, and License

What is XBraid?

XBraid is a parallel-in-time software package. It implements an optimal-scaling multigrid solver for the (non)linear systems that arise from the discretization of problems with evolutionary behavior.

This code and associated algorithms are developed at Lawrence Livermore National Laboratory, and at collaborating academic institutions.

For our publication list, please go here. There you will papers on XBraid and various application areas where XBraid has been applied, e.g., fluid dynamics, machine learning, parabolic equations, Burgers' equation, powergrid systems, etc.

About XBraid

Typically, solution algorithms for evolution equations are based on a time-marching approach, solving sequentially for one time step after the other. Parallelism in these traditional time-integration techniques is limited to spatial parallelism. However, current trends in computer architectures are leading towards systems with more, but not faster, processors, i.e., clock speeds are stagnate. Therefore, faster overall runtimes must come from greater parallelism. Our approach to achieve such parallelism in time is with multigrid.

In this software, we implement a non-intrusive, optimal-scaling time-parallel method based on multigrid reduction techniques (multigrid-reduction-in-time or MGRIT). A few important points about XBraid are as follows.

The algorithm enables a scalable parallel-in-time approach by applying multigrid to the time dimension.

- It is designed to be nonintrusive. That is, users apply their existing sequential time-stepping code according to our interface, and then XBraid does the rest. Users have spent years, sometimes decades, developing the right time-stepping scheme for their problem. XBraid allows users to keep their schemes, but enjoy parallelism in the time dimension.
- XBraid solves exactly the same problem that the existing sequential time-stepping scheme does.
- · XBraid is flexible, allowing for a variety of time stepping, relaxation, and temporal and spatial coarsening options.
- The full approximation scheme multigrid approach is used to accommodate nonlinear problems.
- XBraid written in MPI/C with C++, Fortran 90, and Python interfaces.
- XBraid is released under LGPL 2.1.

Documentation

- For examples of using XBraid, see the examples/ and drivers/ directories, and in particular examples/ex-01-*
- See the release page for links to precompiled documentation PDFs that go through, step-by-step, how to use XBraid.
- For tutorials, see the bottom of our publications page.
- For citing XBraid, see here.

Advice to Users

The field of parallel-in-time methods is in many ways under development, and success has been shown primarily for problems with some parabolic character. While there are ongoing projects (here and elsewhere) looking at varied applications such as hyperbolic problems, computational fluid dynamics, power grids, medical applications, and so on, expectations should take this fact into account. That being said, we strongly encourage new users to try our code for their application. Every new application has its own issues to address and this will help us to improve both the algorithm and the software. Please see our project publications website for our recent publications concerning some of these varied applications.

For bug reporting, please use the issue tracker here on Github. Please include as much relevant information as possible, including all the information in the "VERSION" file located in the bottom most XBraid directory. For compile and runtime problems, please also include the machine type, operating system, MPI implementation, compiler, and any error messages produced.

Building XBraid

- To specify the compilers, flags and options for your machine, edit makefile.inc. For now, we keep it simple and avoid using configure or cmake.
- · To make the library, libbraid.a,
 - \$ make
- To make the examples
 - \$ make all

· The makefile lets you pass some parameters like debug with

```
$ make debug=yes

or

$ make all debug=yes
```

It would also be easy to add additional parameters, e.g., to compile with insure.

• To set compilers and library locations, look in makefile.inc where you can set up an option for your machine to define simple stuff like

```
CC = mpicc
MPICC = mpicc
MPICXX = mpiCC
LFLAGS = -lm
```

Meaning of the name

We chose the package name XBraid to stand for Time-Braid, where X is the first letter in the Greek word for time, Chronos. The algorithm braids together time-grids of different granularity in order to create a multigrid method and achieve parallelism in the time dimension.

License

This project is released under the LGPL v2.1 license. See files COPYRIGHT and LICENSE file for full details.

LLNL Release Number: LLNL-CODE-660355

3 Introduction

3.1 Overview of the XBraid Algorithm

The goal of XBraid is to solve a problem faster than a traditional time marching algorithm. Instead of sequential time marching, XBraid solves the problem iteratively by simultaneously updating a space-time solution guess over all time values. The initial solution guess can be anything, even a random function over space-time. The iterative updates to the solution guess are done by constructing a hierarchy of temporal grids, where the finest grid contains all of the time values for the simulation. Each subsequent grid is a coarser grid with fewer time values. The coarsest grid has a trivial number of time steps and can be quickly solved exactly. The effect is that solutions to the time marching problem on the coarser (i.e., cheaper) grids can be used to correct the original finest grid solution. Analogous to spatial multigrid, the coarse grid correction only *corrects* and *accelerates* convergence to the finest grid solution. The coarse grid does not need to represent an accurate time discretization in its own right. Thus, a problem with many time steps (thousands, tens of thousands or more) can be solved with 10 or 15 XBraid iterations, and the overall time to solution can be greatly sped up. However, this is achieved at the cost of more computational resources.

To understand how XBraid differs from traditional time marching, consider the simple linear advection equation, $u_t = -cu_x$. The next figure depicts how one would typically evolve a solution here with sequential time stepping. The initial condition is a wave, and this wave propagates sequentially across space as time increases.

XBraid instead begins with a solution guess over all of space-time, which for demonstration, we let be random. An XBraid iteration does

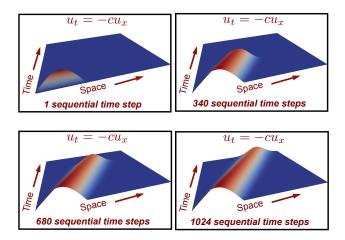


Figure 1 Sequential time stepping.

- 1. Relaxation on the fine grid, i.e., the grid that contains all of the desired time values. Relaxation is just a local application of the time stepping scheme, e.g., backward Euler.
- 2. Restriction to the first coarse grid, i.e., interpolate the problem to a grid that contains fewer time values, say every second or every third time value.
- 3. Relaxation on the first coarse grid
- 4. Restriction to the second coarse grid and so on...
- 5. When a coarse grid of trivial size (say 2 time steps) is reached, it is solved exactly.
- 6. The solution is then interpolated from the coarsest grid to the finest grid

One XBraid iteration is called a *cycle* and these cycles continue until the solution is accurate enough. This is depicted in the next figure, where only a few iterations are required for this simple problem.

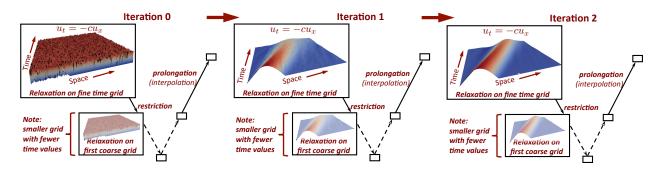


Figure 2 XBraid iterations.

There are a few important points to make.

- The coarse time grids allow for global propagation of information across space-time with only one XBraid iteration. This is visible in the above figure by observing how the solution is updated from iteration 0 to iteration 1.
- Using coarser (cheaper) grids to correct the fine grid is analogous to spatial multigrid.

• Only a few XBraid iterations are required to find the solution over 1024 time steps. Therefore if enough processors are available to parallelize XBraid, we can see a speedup over traditional time stepping (more on this later).

• This is a simple example, with evenly space time steps. XBraid is structured to handle variable time step sizes and adaptive time step sizes.

To firm up our understanding, let's do a little math. Assume that you have a general system of ordinary differential equations (ODEs),

$$u'(t) = f(t, u(t)), u(0) = u_0, t \in [0, T].$$

Next, let $t_i = i\delta t, i = 0, 1, ..., N$ be a temporal mesh with spacing $\delta t = T/N$, and u_i be an approximation to $u(t_i)$. A general one-step time discretization is now given by

$$egin{aligned} & m{u}_0 = & g_0 \\ & m{u}_i = & \Phi_i(m{u}_{i-1}) + m{g}_i, & i = 1, 2, ..., N. \end{aligned}$$

Traditional time marching would first solve for i=1, then solve for i=2, and so on. For linear time propagators $\{\Phi_i\}$, this can also be expressed as applying a direct solver (a forward solve) to the following system:

$$A\mathbf{u} \equiv egin{pmatrix} I & & & & & & \\ -\Phi_1 & I & & & & & \\ & & \ddots & & \ddots & & \\ & & & -\Phi_N & I \end{pmatrix} egin{pmatrix} oldsymbol{u}_0 \ oldsymbol{u}_1 \ dots \ oldsymbol{u}_N \end{pmatrix} = egin{pmatrix} oldsymbol{g}_0 \ oldsymbol{g}_1 \ dots \ oldsymbol{g}_N \end{pmatrix} \equiv \mathbf{g}$$

or

$$A\mathbf{u} = \mathbf{g}$$
.

This process is optimal and O(N), but it is sequential. XBraid achieves parallelism in time by replacing this sequential solve with an optimal multigrid reduction iterative method ¹ applied to only the time dimension. This approach is

- nonintrusive, in that it coarsens only in time and the user defines Φ. Thus, users can continue using existing time stepping codes by wrapping them into our framework.
- optimal and O(N), but O(N) with a higher constant than time stepping. Thus with enough computational resources, XBraid will outperform sequential time stepping.
- highly parallel

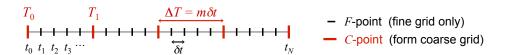
We now describe the two-grid process in more detail, with the multilevel analogue being a recursive application of the process. We also assume that Φ is constant for notational simplicity. XBraid coarsens in the time dimension with factor m>1 to yield a coarse time grid with $N_{\Delta}=N/m$ points and time step $\Delta T=m\delta t$. The corresponding coarse grid problem,

$$A_{\Delta} = \begin{pmatrix} I & & & \\ -\Phi_{\Delta} & I & & & \\ & \ddots & \ddots & \\ & & -\Phi_{\Delta} & I \end{pmatrix},$$

is obtained by defining coarse grid propagators $\{\Phi_{\Delta}\}$ which are at least as cheap to apply as the fine scale propagators $\{\Phi\}$. The matrix A_{Δ} has fewer rows and columns than A, e.g., if we are coarsening in time by 2, A_{Δ} has one half as many rows and columns.

This coarse time grid induces a partition of the fine grid into C-points (associated with coarse grid points) and F-points, as visualized next. C-points exist on both the fine and coarse time grid, but F-points exist only on the fine time scale.

¹ Ries, Manfred, Ulrich Trottenberg, and Gerd Winter. "A note on MGR methods." Linear Algebra and its Applications 49 (1983): 1-26.



Every multigrid algorithm requires a relaxation method and an approach to transfer values between grids. Our relaxation scheme alternates between so-called F-relaxation and C-relaxation as illustrated next. F-relaxation updates the F-point values $\{u_j\}$ on interval (T_i, T_{i+1}) by simply propagating the C-point value u_{mi} across the interval using the time propagator $\{\Phi\}$. While this is a sequential process, each F-point interval update is independent from the others and can be computed in parallel. Similarly, C-relaxation updates the C-point value u_{mi} based on the F-point value u_{mi-1} and these updates can also be computed in parallel. This approach to relaxation can be thought of as line relaxation in space in that the residual is set to 0 for an entire time step.

The F updates are done simultaneously in parallel, as depicted next.

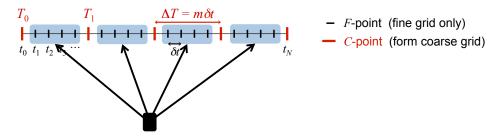


Figure 3 Update all F-point intervals in parallel, using the time propagator Φ .

Following the F sweep, the C updates are also done simultaneously in parallel, as depicted next.

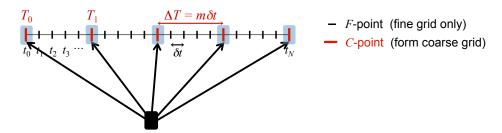


Figure 4 Update all C-points in parallel, using the time propagator Φ .

In general, FCF- and F-relaxation will refer to the relaxation methods used in XBraid. We can say

- FCF- or F-relaxation is highly parallel.
- But, a sequential component exists equaling the number of F-points between two C-points.
- XBraid uses regular coarsening factors, i.e., the spacing of C-points happens every m points.

After relaxation, comes forming the coarse grid error correction. To move quantities to the coarse grid, we use the restriction operator R which simply injects values at C-points from the fine grid to the coarse grid,

$$R = \begin{pmatrix} I & & & \\ 0 & & & \\ \vdots & & & \\ 0 & & & \\ & I & & \\ & 0 & & \\ & \vdots & & \\ & 0 & & \\ & & \ddots \end{pmatrix}^{T}$$

The spacing between each I is m-1 block rows. While injection is simple, XBraid always does an F-relaxation sweep before the application of R, which is equivalent to using the transpose of harmonic interpolation for restriction (see Parallel Time Integration with Multigrid). Another interpretation is that the F-relaxation compresses the residual into the C-points, i.e., the residual at all F-points after an F-relaxation is 0. Thus, it makes sense for restriction to be injection.

To define the coarse grid equations, we apply the Full Approximation Scheme (FAS) method, which is a nonlinear version of multigrid. This is to accommodate the general case where f is a nonlinear function. In FAS, the solution guess and residual (i.e., $\mathbf{u}, \mathbf{g} - A\mathbf{u}$) are restricted. This is in contrast to linear multigrid which typically restricts only the residual equation to the coarse grid. This algorithmic change allows for the solution of general nonlinear problems. For more details, see this PDF by Van Henson for a good introduction to FAS. However, FAS was originally invented by Achi Brandt.

A central question in applying FAS is how to form the coarse grid matrix A_{Δ} , which in turn asks how to define the coarse grid time stepper Φ_{Δ} . One of the simplest choices (and one frequently used in practice) is to let Φ_{Δ} simply be Φ but with the coarse time step size $\Delta T = m\delta t$. For example, if $\Phi = (I - \delta t A)^{-1}$ for some backward Euler scheme, then $\Phi_{\Delta} = (I - m\delta t A)^{-1}$ would be one choice.

With this Φ_{Δ} and letting \mathbf{u}_{Δ} be the restricted fine grid solution and \mathbf{r}_{Δ} be the restricted fine grid residual, the coarse grid equation

$$A_{\Delta}(\mathbf{v}_{\Delta}) = A_{\Delta}(\mathbf{u}_{\Delta}) + \mathbf{r}_{\Delta}$$

is then solved. Finally, FAS defines a coarse grid error approximation $\mathbf{e}_{\Delta} = \mathbf{v}_{\Delta} - \mathbf{u}_{\Delta}$, which is interpolated with P_{Φ} back to the fine grid and added to the current solution guess. Interpolation is equivalent to injecting the coarse grid to the C-points on the fine grid, followed by an F-relaxation sweep (i.e., it is equivalent to harmonic interpolation, as mentioned

above about restriction). That is,

$$P_{\Phi} = \begin{pmatrix} I & & & & \\ \Phi & & & & & \\ \Phi^2 & & & & & \\ \vdots & & & & & \\ \Phi^{m-1} & & & & & \\ & & \Phi & & & \\ & & \Phi^2 & & & \\ & & \vdots & & \\ & & \Phi^{m-1} & & & \\ & & & \ddots \end{pmatrix},$$

where m is the coarsening factor. See Two-Grid Algorithm for a concise description of the FAS algorithm for MGRIT.

3.1.1 Two-Grid Algorithm

The two-grid FAS process is captured with this algorithm. Using a recursive coarse grid solve (i.e., step 3 becomes a recursive call) makes the process multilevel. Halting is done based on a residual tolerance. If the operator is linear, this FAS cycle is equivalent to standard linear multigrid. Note that we represent A as a function below, whereas the above notation was simplified for the linear case.

- 1. Relax on $A(\mathbf{u}) = \mathbf{g}$ using FCF-relaxation
- 2. Restrict the fine grid approximation and its residual:

$$\mathbf{u}_{\Delta} \leftarrow R\mathbf{u}, \quad \mathbf{r}_{\Delta} \leftarrow R(\mathbf{g} - A(\mathbf{u}),$$

which is equivalent to updating each individual time step according to

$$u_{\Delta,i} \leftarrow u_{mi}, \quad r_{\Delta,i} \leftarrow g_{mi} - A(\mathbf{u})_{mi} \quad \text{for} \quad i = 0, ..., N_{\Delta}.$$

- 3. Solve $A_{\Delta}(\mathbf{v}_{\Delta}) = A_{\Delta}(\mathbf{u}_{\Delta}) + \mathbf{r}_{\Delta}$
- 4. Compute the coarse grid error approximation: $\mathbf{e}_{\Delta}=\mathbf{v}_{\Delta}-\mathbf{u}_{\Delta}$
- 5. Correct: $\mathbf{u} \leftarrow \mathbf{u} + P\mathbf{e}_{\Delta}$

This is equivalent to updating each individual time step by adding the error to the values of u at the C-points:

$$u_{mi} = u_{mi} + e_{\Delta,i},$$

followed by an F-relaxation sweep applied to \mathbf{u} .

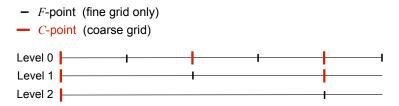
3.1.2 Summary

In summary, a few points are

- · XBraid is an iterative solver for the global space-time problem.
- The user defines the time stepping routine Φ and can wrap existing code to accomplish this.

• XBraid convergence will depend heavily on how well Φ_{Δ} approximates Φ^m , that is how well a time step size of $m\delta t=\Delta T$ will approximate m applications of the same time integrator for a time step size of δt . This is a subject of research, but this approximation need not capture fine scale behavior, which is instead captured by relaxation on the fine grid.

- The coarsest grid is solved exactly, i.e., sequentially, which can be a bottleneck for two-level methods like Parareal, but not for a multilevel scheme like XBraid where the coarsest grid is of trivial size.
- By forming the coarse grid to have the same sparsity structure and time stepper as the fine grid, the algorithm can recur easily and efficiently.
- Interpolation is ideal or exact, in that an application of interpolation leaves a zero residual at all F-points.
- The process is applied recursively until a trivially sized temporal grid is reached, e.g., 2 or 3 time points. Thus, the coarsening rate m determines how many levels there are in the hierarchy. For instance in this figure, a 3 level hierarchy is shown. Three levels are chosen because there are six time points, m=2 and $m^2<6\leq m^3$. If the coarsening rate had been m=4 then there would only be two levels because there would be no more points to coarsen!



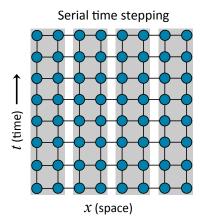
By default, XBraid will subdivide the time domain into evenly sized time steps. XBraid is structured to handle variable time step sizes and adaptive time step sizes.

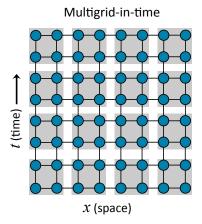
3.2 Overview of the XBraid Code

XBraid is designed to run in conjunction with an existing application code that can be wrapped per our interface. This application code will implement some time marching simulation like fluid flow. Essentially, the user has to take their application code and extract a stand-alone time-stepping function Φ that can evolve a solution from one time value to another, regardless of time step size. After this is done, the XBraid code takes care of the parallelism in the time dimension.

XBraid

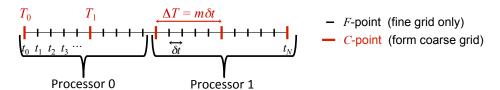
- is written in C and can easily interface with Fortran, C++, and Python
- · uses MPI for parallelism
- self documents through comments in the source code and through *.md files
- · functions and structures are prefixed by braid
 - User routines are prefixed by braid
 - Developer routines are prefixed by _braid_





3.2.1 Parallel decomposition and memory

- XBraid decomposes the problem in parallel as depicted next. As you can see, traditional time stepping only stores
 one time step at a time, but only enjoys a spatial data decomposition and spatial parallelism. On the other hand,
 XBraid stores multiple time steps simultaneously and each processor holds a space-time chunk reflecting both
 the spatial and temporal parallelism.
- XBraid only handles temporal parallelism and is agnostic to the spatial decomposition. See braid_Split
 Commworld. Each processor owns a certain number of CF intervals of points. In the following figure, processor 1
 and processor 2 each own 2 CF intervals. XBraid distributes intervals evenly on the finest grid.



- XBraid increases the parallelism significantly, but now several time steps need to be stored, requiring more memory. XBraid employs two strategies to address the increased memory costs.
 - First, one need not solve the whole problem at once. Storing only one space-time slab is advisable. That is, solve for as many time steps (say k time steps) as you have available memory for. Then move on to the next k time steps.
 - Second, XBraid provides support for storing only C-points. Whenever an F-point is needed, it is generated by F-relaxation. More precisely, only the red C-point time values in the previous figure are stored. Coarsening is usually aggressive with m=8,16,32,..., so the storage requirements of XBraid are significantly reduced when compared to storing all of the time values.

Overall, the memory multiplier per processor when using XBraid is O(1) if space-time coarsening (see The Simplest Example) is used and $O(\log_m N)$ for time-only coarsening. The time-only coarsening option is the default and requires no user-written spatial interpolation/restriction routines (which is the case for space-time coarsening). We note that the base of the logarithm is m, which can be quite large.

² Lions, J., Yvon Maday, and Gabriel Turinici. "A"parareal"in time discretization of PDE's." Comptes Rendus de l'Academie des Sciences Series I Mathematics 332.7 (2001): 661-668.

3.2.2 Cycling and relaxation strategies

There are two main cycling strategies available in XBraid, F-and V-cycles. These two cycles differ in how often and the order in which coarse levels are visited. A V-cycle is depicted next, and is a simple recursive application of the Two-Grid Algorithm.



An F-cycle visits coarse grids more frequently and in a different order. Essentially, an F-cycle uses a V-cycle as the post-smoother, which is an expensive choice for relaxation. But, this extra work gives you a closer approximation to a two-grid cycle, and a faster convergence rate at the extra expense of more work. The effectiveness of a V-cycle as a relaxation scheme can be seen in Figure 2, where one V-cycle globally propagates and *smoothes* the error. The cycling strategy of an F-cycle is depicted next.



Next, we make a few points about F- versus V-cycles.

- One V-cycle iteration is cheaper than one F-cycle iteration.
- But, F-cycles often converge more quickly. For some test cases, this difference can be quite large. The cycle
 choice for the best time to solution will be problem dependent. See Scaling Study with this Example for a case
 study of cycling strategies.
- For exceptionally strong F-cycles, the option braid_SetNFMGVcyc can be set to use multiple V-cycles as relaxation. This has proven useful for some problems with a strongly advective nature.

The number of FC relaxation sweeps is another important algorithmic setting. Note that at least one F-relaxation sweep is always done on a level. A few summary points about relaxation are as follows.

- Using FCF, FCFCF, or FCFCFCF relaxation corresponds to passing braid_SetNRelax a value of 1, 2 or 3 respectively, and will result in an XBraid cycle that converges more quickly as the number of relaxations grows.
- But as the number of relaxations grows, each XBraid cycle becomes more expensive. The optimal relaxation strategy for the best time to solution will be problem dependent.
- However, a good first step is to try FCF on all levels (i.e., braid_SetNRelax(core, -1, 1)).
- A common optimization is to first set FCF on all levels (i.e., braid_setnrelax(core, -1, 1)), but then overwrite the FCF option on level 0 so that only F-relaxation is done on level 0, (i.e., braid_setnrelax(core, 0, 1)). Another strategy is to use F-relaxation on all levels together with F-cycles.
- See Scaling Study with this Example for a case study of relaxation strategies.

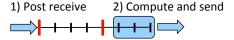
There is also a weighted relaxation option, which applies weighted-Jacobi at the C-points during the C-relaxation. Experiments with the 1D heat equation and 1D advection showed iteration gains of 10-25% for V-cycles when the experimentally optimal weight was used.

- For the heat equation, a weight of around 1.3 was experimentally optimal
- For the advection equation, weights between 1.4 and 1.8 were experimentally optimal
- Set this option with braid_SetCRelaxWt, which allows you to set a global relaxation weight, or an individual weight
 for each level. In general, under-relaxation (weight < 1.0) never improved performance, but over-relxation (1.0 <
 weight < 2.0) often offered some improvement.

Last, Parallel Time Integration with Multigrid has a more in depth case study of cycling and relaxation strategies

3.2.3 Overlapping communication and computation

XBraid effectively overlaps communication and computation. The main computational kernel of XBraid is one relaxation sweep touching all the CF intervals. At the start of a relaxation sweep, each process first posts a non-blocking receive at its left-most point. It then carries out F-relaxation in each interval, starting with the right-most interval to send the data to the neighboring process as soon as possible. If each process has multiple CF intervals at this XBraid level, the strategy allows for complete overlap.



3.2.4 Configuring the XBraid Hierarchy

Some of the more basic XBraid function calls allow you to control aspects discussed here.

- braid SetFMG: switches between using F- and V-cycles.
- braid SetMaxIter: sets the maximum number of XBraid iterations
- braid_SetCFactor: sets the coarsening factor for any (or all levels)
- braid SetNRelax: sets the number of CF-relaxation sweeps for any (or all levels)
- braid_SetRelTol, braid_SetAbsTol: sets the stopping tolerance
- braid SetMinCoarse: sets the minimum possible coarse grid size
- braid SetMaxLevels: sets the maximum number of levels in the XBraid hierarchy

3.2.5 Halting tolerance

Another important configuration aspect regards setting a residual halting tolerance. Setting a tolerance involves these three XBraid options:

1. braid_PtFcnSpatialNorm

This user-defined function carries out a spatial norm by taking the norm of a braid_Vector. A common choice is the standard Eucliden norm (2-norm), but many other choices are possible, such as an L2-norm based on a finite element space.

braid_SetTemporalNorm

This option determines how to obtain a global space-time residual norm. That is, this decides how to combine the spatial norms returned by braid_PtFcnSpatialNorm at each time step to obtain a global norm over space and time. It is this global norm that then controls halting.

There are three *tnorm* options supported by braid_SetTemporalNorm. We let the summation index i be over all C-point values on the fine time grid, k refer to the current XBraid iteration, r be residual values, $space_time$ norms be a norm over the entire space-time domain and $spatial_norm$ be the user-defined spatial norm from braid_Pt \leftarrow FcnSpatialNorm. Thus, r_i is the residual at the ith C-point, and $r^{(k)}$ is the residual at the kth XBraid iteration. The three options are then defined as,

• tnorm=1: One-norm summation of spatial norms

$$\|r^{(k)}\|_{\text{space_time}} = \Sigma_i \|r_i^{(k)}\|_{\text{spatial_norm}}$$

If braid_PtFcnSpatialNorm is the one-norm over space, then this is equivalent to the one-norm of the global space-time residual vector.

• tnorm=2: Two-norm summation of spatial norms

$$\|r^{(k)}\|_{\text{space_time}} = \left(\Sigma_i \|r_i^{(k)}\|_{\text{spatial_norm}}^2\right)^{1/2}$$

If braid_PtFcnSpatialNorm is the Euclidean norm (two-norm) over space, then this is equivalent to the Euclidean-norm of the global space-time residual vector.

• tnorm=3: Infinity-norm combination of spatial norms

$$\|r^{(k)}\|_{\texttt{space_time}} = \max_i \|r_i^{(k)}\|_{\texttt{spatial_norm}}$$

If braid_PtFcnSpatialNorm is the infinity-norm over space, then this is equivalent to the infinity-norm of the global space-time residual vector.

The default choice is tnorm=2

3. braid SetAbsTol, braid SetRelTol

· If an absolute tolerance is used, then

$$\|r^{(k)}\|_{\texttt{space time}} < \mathsf{tol}$$

defines when to halt.

· If a relative tolerance is used, then

$$\frac{\|r^{(k)}\|_{\texttt{space_time}}}{\|r^{(0)}\|_{\texttt{space_time}}} < \mathsf{tol}$$

defines when to halt. That is, the current *kth* residual is scaled by the initial residual before comparison to the halting tolerance. This is similar to typical relative residual halting tolerances used in spatial multigrid, but can be a dangerous choice in this setting.

Care should be practiced when choosing a halting tolerance. For instance, if a relative tolerance is used, then issues can arise when the initial guess is zero for large numbers of time steps. Taking the case where the initial guess (defined by $braid_PtFcnInit$) is 0 for all time values t > 0, the initial residual norm will essentially only be nonzero at the first time value,

$$\|r^{(0)}\|_{\text{space_time}} \approx \|r_1^{(k)}\|_{\text{spatial_norm}}$$

This will skew the relative halting tolerance, especially if the number of time steps increases, but the initial residual norm does not.

A better strategy is to choose an absolute tolerance that takes your space-time domain size into account, as in Section Scaling Study with this Example, or to use an infinity-norm temporal norm option.

3.2.6 Debugging XBraid

Wrapping and debugging a code with XBraid typically follows a few steps.

- Test your wrapped functions with XBraid test functions, e.g., braid TestClone or braid TestSum.
- Set max levels to 1 (braid_SetMaxLevels) and run an XBraid simulation. You should get the exact same answer
 as that achieved with sequential time stepping. If you make sure that the time-grids used by XBraid and by
 sequential time stepping are bit-wise the same (by using the user-defined time grid option braid_SetTimeGrid),
 then the agreement of their solutions should be bit-wise the same.
- Continue with max levels equal to 1, but switch to two processors in time. Check that the answer again exactly
 matches sequential time stepping. This test checks that the information in braid_Vector is sufficient to correctly
 start the simulation on the second processor in time.
- Set max levels to 2, halting tolerance to 0.0 (braid_SetAbsTol), max iterations to 3 (braid_SetMaxIter) and turn
 on the option braid_SetSeqSoln. This will use the solution from sequential time-stepping as the initial guess for
 XBraid and then run 3 iterations. The residual should be exactly 0 each iteration, verifying the fixed-point nature
 of XBraid and a (hopefully!) correct implementation. The residual may be on the order of machine epsilon (or
 smaller). Repeat this test for multiple processors in time (and space if possible).
- A similar test turns on debug level printing by passing a print level of 3 to braid_SetPrintLevel. This will print out the
 residual norm at each C-point. XBraid with FCF-relaxation has the property that the exact solution is propagated
 forward two C-points each iteration. Thus, this should be reflected by numerically zero residual values for the first
 so many time points. Repeat this test for multiple processors in time (and space if possible).
- Finally, run some multilevel tests, making sure that the XBraid results are within the halting tolerance of the solutions generated by sequential time-stepping. Repeat this test for multiple processors in time (and space if possible).
- Congratulations! Your code is now verified.

3.3 Computing Derivatives with XBraid Adjoint

XBraid_Adjoint has been developed in collaboration with the Scientific Computing group at TU Kaiserslautern, Germany, and in particular with Dr. Stefanie Guenther and Prof. Nicolas Gauger.

In many application scenarios, the ODE system is driven by some independent design parameters ρ . These can be any time-dependent or time-independent parameters that uniquely determine the solution of the ODE (e.g. a boundary condition, material coefficients, etc.). In a discretized ODE setting, the user's time-stepping routine might then be written as

$$u_i = \Phi_i(u_{i-1}, \rho), \quad \forall i = 1, \dots N,$$

where the time-stepper Φ_i , which propagates a state u_{i-1} at a time t_{i-1} to the next time step at t_i , now also depends on the design parameters ρ . In order to quantify the simulation output for the given design, a real-valued objective function can then be set up that measures the quality of the ODE solution:

$$J(\mathbf{u}, \rho) \in \mathbf{R}$$
.

Here, $\mathbf{u} = (u_0, \dots, u_N)$ denotes the space-time state solution for a given design.

XBraid_Adjoint is a consistent discrete time-parallel adjoint solver for XBraid which provides sensitivity information of the output quantity J with respect to the user-defined design parameters ρ . The ability to compute sensitivities can greatly improve and enhance the simulation tool, for example for solving

- · Design optimization problems,
- · Optimal control problems,
- · Parameter estimation for validation and verification purposes,
- · Error estimation,
- · Uncertainty quantification techniques.

XBraid_Adjoint is non-intrusive with respect to the adjoint time-stepping scheme so that existing time-serial adjoint codes can be integrated easily though an extended user-interface.

3.3.1 Short Introduction to Adjoint-based Sensitivity Computation

Adjoint-based sensitivities compute the total derivative of J with respect to changes in the design parameters ρ by solving additional so-called adjoint equations. We will briefly introduce the idea in the following. You can skip this section, if you are familiar with adjoint sensitivity computation in general and move to Overview of the XBraid_Adjoint Algorithm immedately. Information on the adjoint method can be found in [Giles, Pierce, 2000] 3 amongst many others.

Consider an augmented (so-called Lagrange) funtion

$$L(\mathbf{u}, \rho) = J(\mathbf{u}, \rho) + \bar{\mathbf{u}}^T A(\mathbf{u}, \rho)$$

where the discretized time-stepping ODE equations in

$$A(\mathbf{u}, \rho) := \begin{pmatrix} \Phi_1(u_0, \rho) - u_1 \\ \vdots \\ \Phi_N(u_{N-1}, \rho) - u_N \end{pmatrix}$$

³ Giles, M.B., Pierce, N.A.: "An introduction to the adjoint approach to design." Flow, Turbulence and Combustion 65(3), 393–415 (2000)

have been added to the objective function, and multiplied with so-called *adjoint* variables $\bar{\mathbf{u}}=(\bar{u}_1,\dots,\bar{u}_N)$. Since the added term is zero for all design and state variables that satisfy the discrete ODE equations, the total derivative of J and L with respect to the design match. Using the chain rule of differentiation, this derivative can be expressed as

$$\frac{\mathrm{d}J}{\mathrm{d}\rho} = \frac{\mathrm{d}L}{\mathrm{d}\rho} = \frac{\partial J}{\partial \mathbf{u}} \frac{\mathrm{d}\mathbf{u}}{\mathrm{d}\rho} + \frac{\partial J}{\partial \rho} + \bar{\mathbf{u}}^T \left(\frac{\partial A}{\partial \mathbf{u}} \frac{\mathrm{d}\mathbf{u}}{\mathrm{d}\rho} + \frac{\partial A}{\partial \rho} \right)$$

where ∂ denotes partial derivatives – in contrast to the total derivative (i.e. the sensitivity) denoted by d.

When computing this derivative, the terms in red are the ones that are computationally most expensive. In fact, the cost for computing these sensitivities scale linearly with the number of design parameters, i.e. the dimension of ρ . These costs can grow quickly. For example, consider a finite differencing setting, where a re-computation of the entire spacetime state would be necessary for each design variable, because a perturbation of the design must be computed in all the unit directions of the design space. In order to avoid these costs, the adjoint method aims to set the adjoint variable $\bar{\mathbf{u}}$ such that these red terms add up to zero in the above expression. Hence, if we solve first for

$$\left(\frac{\partial J}{\partial \mathbf{u}}\right)^T + \left(\frac{\partial A}{\partial \mathbf{u}}\right)^T \bar{\mathbf{u}} = 0$$

for the adjoint variable $\bar{\mathbf{u}}$, then the so-called *reduced gradient* of J, which is the transpose of the total derivative of J with respect to the design, is given by

$$\left(\frac{\mathrm{d}J}{\mathrm{d}\rho}\right)^T = \left(\frac{\partial J}{\partial\rho}\right)^T + \left(\frac{\partial A}{\partial\rho}\right)^T \bar{\mathbf{u}}$$

The advantage of this strategy is, that in order to compute the sensitivity of J with respect to ρ , only one additional space-time equation (adjoint) for $\bar{\bf u}$ has to be solved, in addition to evaluating the partial derivatives. The computational cost for computing ${\rm d}J/{\rm d}\rho$ therefore does not scale in this setting with the number of design parameters.

For the time-dependent discrete ODE problem, the adjoint equation from above reads

unsteady adjoint:
$$\bar{u}_i = \partial_{u_i} J(\mathbf{u}, \rho)^T + (\partial_{u_i} \Phi_{i+1}(u_i, \rho))^T \bar{u}_{i+1} \quad \forall i = N \dots, 1$$

using the terminal condition $u_{N+1} := 0$. The reduced gradient is given by

reduced gradient:
$$\left(\frac{\partial J}{\partial \rho}\right)^T = \partial_\rho J(\mathbf{u},\rho)^T + \sum_{i=1}^N \left(\partial_\rho \Phi_i(u_{i-1},\rho)\right)^T \bar{u}_i$$

3.3.2 Overview of the XBraid Adjoint Algorithm

The unsteady adjoint equations can in principle be solved "backwards in time" in a time-serial manner, starting from the terminal condition $\bar{u}_{N+1}=0$. However, the parallel-in-time XBraid_Adjoint solver offers speedup by distributing the backwards-in-time phase onto multiple processors along the time domain. Its implementation is based on techniques of the reverse-mode of Automatic Differentiation applied to one primal XBraid iteration. To that end, each primal iteration is augmented by an objective function evaluation, followed by updates for the space-time adjoint variable $\bar{\mathbf{u}}$, as well as evaluation of the reduced gradient denoted by $\bar{\rho}$. In particular, the following so-called *piggy-back* iteration is performed:

1. XBraid: update the state and evaluate the objective function

$$\mathbf{u}^{(k+1)} \leftarrow \mathsf{XBraid}(\mathbf{u}^{(k)}, \rho), \quad J \leftarrow J(\mathbf{u}^{(k)}, \rho)$$

2. XBraid_Adjoint: update the adjoint and evaluate the reduced gradient

$$\bar{\mathbf{u}}^{(k+1)} \leftarrow \mathsf{XBraid_Adjoint}(\mathbf{u}^{(k)}, \bar{\mathbf{u}}^{(k)}, \rho), \quad \bar{\rho} \leftarrow \left(\frac{\mathrm{d}J(\mathbf{u}^{(k)}, \rho)}{\mathrm{d}\rho}\right)^T$$

Each XBraid_Adjoint iteration moves backwards though the primal XBraid multigrid cycle. It collects local partial derivatives of the elemental XBraid operations in reverse order and concatenates them using the chain rule of differentiation. This is the basic idea of the reverse mode of Automatic Differentiation (AD). This yields a consistent discrete time-parallel adjoint solver that inherits the parallel scaling properties of the primal XBraid solver.

Further, XBraid_Adjoint is non-intrusive for existing adjoint methods based on sequential time marching schemes. It adds additional user-defined routines to the primal XBraid interface, in order to define the propagation of sensitivities of the forward time stepper backwards-in-time and the evaluation of partial derivatives of the local objective function at each time step. In cases where a time-serial unsteady adjoint solver is already available, this backwards time stepping capability can be easily wrapped according to the adjoint user interface with little extra coding.

The adjoint solve in the above piggy-back iteration converges at the same convergence rate as the primal state variables. However since the adjoint equations depend on the state solution, the adjoint convergence will slightly lag behind the convergence of the state. More information on convergence results and implementational details for XBraid_Adjoint can be found in [Gunther, Gauger, Schroder, 2017]. ⁴

3.3.3 Overview of the XBraid_Adjoint Code

XBraid_Adjoint offers a non-intrusive approach for time-parallelization of existing time-serial adjoint codes. To that end, an extended user-interface allows the user to wrap their existing code for evaluating the objective function and performing a backwards-in-time adjoint step into routines according to the XBraid_Adjoint interface.

3.3.3.1 Objective function evaluation

The user-interface for XBraid_Adjoint allows for objective functions of the following type:

$$J = F\left(\int_{t_0}^{t^1} f(u(t), \rho) \, \mathrm{d}t\right).$$

This involves a time-integral part of some time-dependent quantity of interest f as well as a postprocessing function F. The time-interval boundaries t_0, t_1 can be set using the options braid_SetTStartObjective and braid_SetTStopObjective, otherwise the entire time domain will be considered. Note that these options can be used for objective functions that are only evaluated at one specific time instance by setting $t_0 = t_1$ (e.g. in cases where only the last time step is of interest). The postprocessing function F offers the possibility to further modify the time-integral, e.g. for setting up a tracking-type objective function (substract a target value and square), or for adding relaxation or penalty terms. While defining f is mandatory for XBraid_Adjoint, the postprocessing routine F is optional and is passed to XBraid_Adjoint though the optional braid_SetPostprocessObjective and braid_SetPostprocessObjective_diff routines. XBraid_Adjoint will perform the time-integration by summing up the f evaluations in the given time-domain

$$I \leftarrow \sum_{i=i_0}^{i_1} f(u_i, \rho)$$

followed by a call to the postprocessing function F, if set:

$$J \leftarrow F(I, \rho)$$
.

Note that any integration rule for computing I, e.g. for scaling contributions from f(), must be done by the user.

⁴ Günther, S., Gauger, N.R. and Schroder, J.B. "A Non-Intrusive Parallel-in-Time Adjoint Solver with the XBraid Library." Computing and Visualization in Science, Springer, (accepted), (2017)

Partial derivatives of user-routines

The user needs to provide the derivatives of the time-stepper Φ and function evaluation f (and potentially F) for $X \leftarrow$ Braid Adjoint. Those are provided in terms of transposed matrix-vector products in the following way:

- 1. Derivatives of the objective function J:
 - **Time-dependent part** f: The user provides a routine that evaluates the following transposed partial derivatives of f multiplied with the scalar input \bar{F} :

$$\bar{u}_i \leftarrow \left(\frac{\partial f(u_i, \rho)}{\partial u_i}\right)^T \bar{F}$$

$$\bar{\rho} \leftarrow \bar{\rho} + \left(\frac{\partial f(u_i, \rho)}{\partial \rho}\right)^T \bar{F}$$

The scalar input \bar{F} equals 1.0, if no postpocessing function F has been set.

• **Postprocessing** F: If the postprocessing routine has been set, the user needs to provide it's transposed partial derivatives in the following way:

$$\bar{F} \leftarrow \frac{\partial F(I, \rho)}{\partial I}$$

$$\bar{\rho} \leftarrow \rho + \frac{\partial F(I,\rho)}{\partial \rho}$$

2. **Derivatives of the time-stepper** Φ_i : The user provides a routine that computes the following transposed partial derivatives of Φ_i multiplied with the adjoint input vector \bar{u}_i :

$$\bar{u}_i \leftarrow \left(\frac{\partial \Phi(u_i, \rho)}{\partial u_i}\right)^T \bar{u}_i$$

$$\bar{\rho} \leftarrow \bar{\rho} + \left(\frac{\partial \Phi(u_i, \rho)}{\partial \rho}\right)^T \bar{u}_i$$

Note that the partial derivatives with respect to ρ always *update* the reduced gradient $\bar{\rho}$ instead of overwriting it (i.e. they are a plus-equal operation, + =). Therefore, the gradient needs to be reset to zero before each iteration of XBraid_ \leftarrow Adjoint, which is taken care of by XBraid_Adjoint calling an additional user-defined routine braid_PtFcnResetGradient.

Depending on the nature of the design variables, it is neccessary to gather gradient information in $\bar{\rho}$ from all time-processors after XBraid_Adjoint has finished. It is the user's responsibility to do that, if needed, e.g. through a call to MPI Allreduce.

Halting tolerance

Similar to the primal XBraid algorithm, the user can choose a halting tolerance for XBraid_Adjoint which is based on the adjoint residual norm. An absolute tolerance (braid SetAbsTolAdjoint)

$$\|\bar{\mathbf{u}}^{(k)} - \bar{\mathbf{u}}^{(k-1)}\|_{\mathsf{space_time}} < \mathsf{tol_adjoint}$$

or a relative tolerance (braid_SetRelTolAdjoint)

$$\frac{\|\bar{\mathbf{u}}^{(k)} - \bar{\mathbf{u}}^{(k-1)}\|_{\text{space_time}}}{\|\bar{\mathbf{u}}^{(1)} - \bar{\mathbf{u}}^{(0)}\|_{\text{space_time}}} < \text{tol_adjoint}$$

can be chosen.

Finite Difference Testing

You can verify the gradient computed from XBraid_Adjoint using Finite Differences. Let e_i denote the i-th unit vector in the design space, then the i-th entry of the gradient should match with

$$i\text{-th Finite Difference:} \quad \frac{J(\mathbf{u}_{\rho+he_i}, \rho+he_i) - J(\mathbf{u}, \rho)}{h}$$

for a small perturbation h>0. Here, $\mathbf{u}_{\rho+he_i}$ denotes the new state solution for the perturbed design variable. Keep in mind, that round-off errors have to be considered when computing the Finite Differences for very small perturbations $h\to 0$. Hence, you should vary the parameter to find the best fit.

In order to save some computational work while computing the perturbed objective function value, XBraid_Adjoint can run in ObjectiveOnly mode, see braid_setObjectiveOnly. When in this mode, XBraid_Adjoint will only solve the ODE system and evaluate the objective function, without actually computing its derivative. This option might also be useful within an optimization framework e.g. for implementing a line-search procedure.

Getting started

• Look at the simple example Simplest XBraid_Adjoint example in order to get started. This example is in examples/ex-01-adjoint.c, which implements XBraid_Adjoint sensitivity computation for a scalar ODE.

3.4 Citing XBraid

To cite XBraid, please state in your text the version number from the VERSION file, and please cite the project website in your bibliography as

[1] XBraid: Parallel multigrid in time. http://llnl.gov/casc/xbraid.

The corresponding BibTex entry is

```
@misc{xbraid-package,
  title = {{XB}raid: Parallel multigrid in time},
  howpublished = {\url{http://llnl.gov/casc/xbraid}}
```

3.5 Summary

- XBraid applies multigrid to the time dimension.
 - This exposes concurrency in the time dimension.
 - The potential for speedup is large, 10x, 100x, ...
- This is a non-intrusive approach, with an unchanged time discretization defined by user.
- Parallel time integration is only useful beyond some scale. This is evidenced by the experimental results below. For smaller numbers of cores sequential time stepping is faster, but at larger core counts XBraid is much faster.
- The more time steps that you can parallelize over, the better your speedup will be.
- · XBraid is optimal for a variety of parabolic problems (see the examples directory).
- XBraid_Adjoint provides time-parallel adjoint-based sensitivities of output quantities with respect to user-defined design variables
 - It is non-intrusive with respect to existing adjoint time-marching schemes
 - It inherits parallel scaling properties from XBraid

4 Examples 21

4 Examples

This section is the chief *tutorial* of XBraid, illustrating how to use it through a sequence of progressively more sophisticated examples.

4.1 The Simplest Example

User Defined Structures and Wrappers

The user must wrap their existing time stepping routine per the XBraid interface. To do this, the user must define two data structures and some wrapper routines. To make the idea more concrete, we now give these function definitions from examples/ex-01, which implements a scalar ODE,

$$u_t = \lambda u$$
.

The two data structures are:

1. **App**: This holds a wide variety of information and is *global* in that it is passed to every function. This structure holds everything that the user will need to carry out a simulation. Here for illustration, this is just an integer storing a processor's rank.

```
typedef struct _braid_App_struct
{
   int     rank;
} my_App;
```

2. **Vector**: this defines (roughly) a state vector at a certain time value. It could also contain any other information related to this vector which is needed to evolve the vector to the next time value, like mesh information. Here, the vector is just a scalar double.

```
typedef struct _braid_Vector_struct
{
   double value;
} my_Vector;
```

The user must also define a few wrapper routines. Note, that the *app* structure is the first argument to every function.

1. **Step**: This function tells XBraid how to take a time step, and is the core user routine. The user must advance the vector u from time tstart to time tstop. Note how the time values are given to the user through the status structure and associated Get routine. **Important note:** the g_i function from Overview of the XBraid Algorithm must be incorporated into Step, so that the following equation is solved by default.

$$\Phi(u_i) = 0.$$

The *ustop* parameter serves as an approximation to the solution at time *tstop* and is not needed here. It can be useful for implicit schemes that require an initial guess for a linear or nonlinear solver. The use of *fstop* is an advanced parameter (not required) and forms the the right-hand side of the nonlinear problem on the given time grid. This value is only nonzero when providing a residual with <u>braid_SetResidual</u>. More information on how to use this optional feature is given below.

Here advancing the solution just involves the scalar λ .

2. **Init**: This function tells XBraid how to initialize a vector at time *t*. Here that is just allocating and setting a scalar on the heap.

3. Clone: This function tells XBraid how to clone a vector into a new vector.

4. Free: This function tells XBraid how to free a vector.

5. Sum: This function tells XBraid how to sum two vectors (AXPY operation).

6. SpatialNorm: This function tells XBraid how to take the norm of a braid_Vector and is used for halting. This norm is only over space. A common norm choice is the standard Euclidean norm, but many other choices are possible, such as an L2-norm based on a finite element space. The norm choice should be based on what makes sense for your problem. How to accumulate spatial norm values to obtain a global space-time residual norm for halting decisions is controlled by braid SetTemporalNorm.

7. **Access**: This function allows the user access to XBraid and the current solution vector at time *t*. This is most commonly used to print solution(s) to screen, file, etc... The user defines what is appropriate output. Notice how you are told the time value *t* of the vector *u* and even more information in *astatus*. This lets you tailor the output to only certain time values at certain XBraid iterations. Querying *astatus* for such information is done through *braid_AccessStatusGet**(..)* routines.

The frequency of the calls to *access* is controlled through braid_SetAccessLevel. For instance, if *access_level* is set to 2, then *access* is called every XBraid iteration and on every XBraid level. In this case, querying *astatus* to determine the current XBraid level and iteration will be useful. This scenario allows for even more detailed tracking of the simulation. The default *access_level* is 1 and gives the user access only after the simulation ends and only on the finest time-grid.

Eventually, this routine will allow for broader access to XBraid and computational steering.

See examples/ex-03 and drivers/drive-diffusion for more advanced uses of the access function. In drive-diffusion, access is used to write solution vectors to a GLVIS visualization port, and ex-03 uses access to write to .vtu files.

```
file = fopen(filename, "w");
fprintf(file, "%.14e\n", (u->value));
fflush(file);
fclose(file);

return 0;
}
```

8. **BufSize**, **BufPack**, **BufUnpack**: These three routines tell XBraid how to communicate vectors between processors. *BufPack* packs a vector into a void * buffer for MPI and then *BufUnPack* unpacks the void * buffer into a vector. Here doing that for a scalar is trivial. *BufSize* computes the upper bound for the size of an arbitrary vector.

Note how *BufPack* also sets the size in *bstatus*. This value is optional, but if set it should be the exact number of bytes packed, while *BufSize* should provide only an upper-bound on a possible buffer size. This flexibility allows for the buffer to be allocated the fewest possible times, but smaller messages to be sent when needed. For instance, this occurs when using variable spatial grid sizes. **To avoid MPI issues, it is very important that BufSize be pessimistic, provide an upper bound, and return the same value across processors.**

In general, the buffer should be self-contained. The receiving processor should be able to pull all necessary information from the buffer in order to properly interpret and unpack the buffer.

```
my_BufSize(braid_App
                               app,
           int
                               *size ptr.
           braid_BufferStatus bstatus)
   *size_ptr = sizeof(double);
   return 0;
}
int
my_BufPack(braid_App
                               app,
           braid_Vector
                               u,
                               *buffer,
           void
           braid BufferStatus bstatus)
   double *dbuffer = buffer;
   dbuffer[0] = (u->value);
   braid_BufferStatusSetSize( bstatus, sizeof(double) );
   return 0:
}
int
my_BufUnpack(braid_App
                                 app,
                                 *buffer,
             braid_Vector
                                 *u ptr.
             braid_BufferStatus bstatus)
             *dbuffer = buffer;
   double
   my_Vector *u;
   u = (my_Vector *) malloc(sizeof(my_Vector));
   (u->value) = dbuffer[0];
   *u_ptr = u;
   return 0;
}
```

4.1.1 Running XBraid for the Simplest Example

A typical flow of events in the *main* function is to first initialize the *app* structure.

```
/* set up app structure */
app = (my_App *) malloc(sizeof(my_App));
(app->rank) = rank;
```

Then, the data structure definitions and wrapper routines are passed to XBraid. The core structure is used by XBraid for internal data structures.

Then, XBraid options are set.

```
braid_SetPrintLevel( core, 1);
braid_SetMaxLevels(core, max_levels);
braid_SetAbsTol(core, tol);
braid_SetCFactor(core, -1, cfactor);
```

Then, the simulation is run.

```
braid_Drive(core);
```

Then, we clean up.

```
braid_Destroy(core);
```

Finally, to run ex-01, type

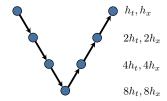
ex-01

4.2 Some Advanced Features

We now give an overview of some *optional* advanced features that will be implemented in some of the following examples.

1. **SCoarsen**, **SRestrict**: These are advanced options that allow for coarsening in space while you coarsen in time. This is useful for maintaining stable explicit schemes on coarse time scales and is not needed here. See examples/ex-02 for a simple example of this feature, and then drivers/drive-diffusion and drivers/drive-diffusion-2D for more advanced examples of this feature.

These functions allow you to vary the spatial mesh size on XBraid levels as depicted here where the spatial and temporal grid sizes are halved every level.



2. **Residual**: A user-defined residual can be provided with the function braid_SetResidual and can result in substantial computational savings, as explained below. However to use this advanced feature, one must first understand how XBraid measures the residual. XBraid computes residuals of this equation,

$$A_i(u_i, u_{i-1}) = f_i,$$

where $A_i(,)$ evaluates one block-row of the the global space-time operator A. The forcing f_i is the XBraid forcing, which is the FAS right-hand-side term on coarse grids and 0 on the finest grid. The PDE forcing goes inside of A_i .

Since XBraid assumes one-step methods, $A_i()$ is defined to be

$$A_i(u_i, u_{i-1}) = -\Phi(u_{i-1}) + \Psi(u_i),$$

i.e., the subdiagonal and diagonal blocks of A.

Default setting: In the default XBraid setting (no residual option used), the user only implements Step() and Step() will simply apply $\Phi()$, because $\Psi()$ is assumed to be the identity. Thus, XBraid can compute the residual using only the user-defined Step() function by combining Step() with the Sum() function, i.e.

$$r_i = f_i + \Phi(u_{i-1}) - u_i.$$

The *fstop* parameter in Step() corresponds to f_i , but is always passed in as NULL to the user in this setting and should be ignored. This is because XBraid can compute the contribution of f_i to the residual on its own using the Sum() function.

An implication of this is that the evaluation of $\Phi()$ on the finest grid must be very accurate, or the residual will not be accurate. This leads to a nonintrusive, but expensive algorithm. The accuracy of $\Phi()$ can be relaxed on coarser grids to save computations.

Residual setting: The alternative to the above default least-intrusive strategy is to have the user define

$$A_i(u_i, u_{i-1}) = -\Phi(u_{i-1}) + \Psi(u_i),$$

directly, which is what the *Residual* function implements (set with braid_PtFcnResidual). In other words, the user now defines each block-row of the space-time operator, rather than only defining $\Phi()$. The user *Residual()* function computes $A_i(u_i,u_{i-1})$ and XBraid then subtracts this from f_i to compute r_i .

However, more care must now be taken when defining the Step() function. In particular, the fstop value (i.e., the fi value) must be taken into account. Essentially, the definition of Step() changes so that it no longer defines $\Phi()$, but instead defines a (possibly inexact) solve of the equation defined by

$$A_i(u_i, u_{i-1}) = f_i$$
.

Thus, Step() must be compatible with Residual(). Expanding the previous equation, we say that Step() must now compute

$$u_i = \Psi^{-1}(f_i + \Phi(u_{i-1})).$$

It is clear that the *fstop* value (i.e., the f_i value) must now be given to the *Step()* function so that this equation can be solved by the user. In other words, *fstop* is now no longer NULL.

Essentially, one can think of Residual() as defining the equation, and Step() defining a preconditioner for that row of the equation, or an inexact solve for u_i .

As an example, let $\Psi=(I+\Delta tL)$, where L is a Laplacian and $\Phi=I$. The application of the residual function will only be a sparse matrix-vector multiply, as opposed to the default case where an inversion is required for $\Phi=(I+\Delta tL)^{-1}$ and $\Psi=I$. This results in considerable computational savings. Moreover, the application of Step(I) now involves an inexact inversion of Ψ , e.g., by using just one spatial multigrid V-cycle. This again results in substantial computation savings when compared with the naive approach of a full matrix inversion.

Another way to think about the compatibility between Ψ and Φ is that

$$f_i - A_i(u_i, u_{i-1}) = 0$$

must hold exactly if u_i is an exact propagation of u_{i-1} , that is,

$$f_i - A_i(Step(u_{i-1}, f_i), u_{i-1}) = 0$$

must hold. When the accuracy of the Step() function is reduced (as mentioned above), this exact equality with 0 is lost, but this should evaluate to something small. There is an XBraid test function braid_TestResidual that tests for this compatibility.

The residual feature is implemented in the examples examples/ex-01-expanded.c, examples/ex-02.c, and examples/ex-03.c.

3. Adaptive and variable time stepping: This feature is available by first calling the function braid_SetRefine in the main driver and then using braid_StepStatusSetRFactor in the *Step* routine to set a refinement factor for interval [*tstart*, *tstop*]. In this way, user-defined criteria can subdivide intervals on the fly and adaptively refine in time. For instance, returning a refinement factor of 4 in *Step* will tell XBraid to subdivide that interval into 4 evenly spaced smaller intervals for the next iteration. Refinement can only be done on the finest XBraid level.

The final time grid is constructed adaptively in an FMG-like cycle by refining the initial grid according to the requested refinement factors. Refinement stops when the requested factors are all one or when various upper bounds are reached such as the max number of time points or max number of time grid refinement levels allowed. No restriction on the refinement factors is applied within XBraid, so the user may want to apply his own upper bound on the refinement factors to avoid over-refinement. See <code>examples/ex-01-refinement.c</code> and <code>examples/ex-03.c</code> for an implementation of this.

4. Richardson-based Error Estimation and Extrapolation: This feature allows the user to access built-in Richardson-based error estimates and accuracy improving extrapolation. The error estimates and/or extrapolation can be turned on by using braid_SetRichardsonEstimation. Moreover, this feature can be used in conjunction with the above discussed function, braid_StepStatusSetRFactor, to achieve easy-to-use adaptive refinement in time.

Essentially, Richardson extrapolation (RE) is used to improve the accuracy of the solution at the C-points on the finest level. When the built-in error estimate option is turned on, RE is used to estimate the local truncation error at each point. These estimates can be accessed through StepStatus and AccessStatus functions.

The Richardson-based error estimates and extrapolation are only available after the first Braid iteration, in that the coarse level solution must be available to compute the error estimate and/or extrapolation. Thus, after an adaptive refinement (and new hierarchy is constructed), another iteration is again required for the error estimates to be available. If the error estimate isn't available, Braid returns a value of -1. See this example for more details

examples/ex-06.c

5. Shell-vector: This feature supports the use of multi-step methods. The strategy for BDF-K methods is to allow for the lumping of k time points into a single XBraid vector. So, if the problem had 100 time points and the time-stepper was BDF-2, then XBraid would only see 50 time points but each XBraid vector would contain two separate time points. By lumping 2 time points into one vector, the BDF-2 scheme remains one-step and compatible with XBraid.

However, the time-point spacing between the two points internal to the vector stays the same on all time grids, while the spacing between vectors grows on coarse time grids. This creates an irregular spacing which is problematic for BDF-k methods. Thus the shell-vector strategy lets meta-data be stored at all time points, even for F-points which are usually not stored, so that the irregular spacings can be tracked and accounted for with the BDF method. (Note, there are other possible uses for shell-vectors.)

There are many strategies for handling the coarse time-grids with BDF methods (dropping the BDF order, adjusting time-point spacings inside the lumped vectors, etc...). Prospective users are encouraged to contact the devlopers through the XBraid Github page and issue tracker. This area is active research.

See examples/ex-01-expanded-bdf2.c.

6. **Storage**: This option (see braid_SetStorage) allows the user to specify storage at all time points (C and F) or only at C-points. This extra storage is useful for implicit methods, where the solution value from the *previous XBraid iteration* for time step i can be used as the initial guess when computing step i with the implicit solver. This is often a better initial guess than using the solution value from the previous time step i-1. The default is to store only C-point values, thus the better initial guess is only available at C-points in the default setting. When storage is turned on at F-points, the better initial guess becomes available everywhere.

In general, the user should always use the *ustop* parameter in *Step()* as the initial guess for an implicit solve. If storage is turned on (i.e., set to 0), then this value will always be the improved initial guess for C- and F-points. If storage is not turned on, then this will be the improved guess only for C-points. For F-points, it will equal the solution from the previous time step.

See examples/ex-03 for an example which uses this feature.

4.3 Simplest example expanded

These examples build on The Simplest Example, but still solve the scalar ODE,

$$u_t = \lambda u$$
.

The goal here is to show more advanced features of XBraid.

- examples/ex-01-expanded.c: same as ex-01.c but adds more XBraid features such as the residual feature, the user defined initial time-grid and full multigrid cycling.
- examples/ex-01-expanded-bdf2.c: same as ex-01-expanded.c, but uses BDF2 instead of backward Euler. This example makes use of the advanced shell-vector feature in order to implement BDF2.
- examples/ex-01-expanded-f.f90: same as ex-01-expanded.c, but implemented in f90.
- examples/ex-01-refinement.c: same as ex-01.c, but adds the refinement feature of XBraid. The refinement can be arbitrary or based on error estimate.

4.4 One-Dimensional Heat Equation

In this example, we assume familiarity with The Simplest Example. This example is a time-only parallel example that implements the 1D heat equation,

$$\delta/\delta_t u(x,t) = \Delta u(x,t) + g(x,t),$$

as opposed to The Simplest Example, which implements only a scalar ODE for one degree-of-freedom in space. There is no spatial parallelism, as a serial cyclic reduction algorithm is used to invert the tri-diagonal spatial operators. The space-time discretization is the standard 3-point finite difference stencil ([-1,2,-1]), scaled by mesh widths. Backward Euler is used in time.

This example consists of three files and two executables.

- examples/ex-02-serial.c: This file compiles into its own executable ex-02-serial and represents a simple example user application that does sequential time-stepping. This file represents where a new XBraid user would start, in terms of converting a sequential time-stepping code to XBraid.
- examples/ex-02.c: This file compiles into its own executable ex-02 and represents a time-parallel XBraid wrapping of the user application ex-02-serial.
- ex-02-lib.c: This file contains shared functions used by the time-serial version and the time-parallel version. This file provides the basic functionality of this problem. For instance, *take_step(u, tstart, tstop, ...)* carries out a step, moving the vector *u* from time *tstart* to time *tstop*.

4.5 Two-Dimensional Heat Equation

In this example, we assume familiarity with The Simplest Example and describe the major ways in which this example differs. This example is a full space-time parallel example, as opposed to The Simplest Example, which implements only a scalar ODE for one degree-of-freedom in space. We solve the heat equation in 2D,

$$\delta/\delta_t \ u(x,y,t) = \Delta \ u(x,y,t) + q(x,y,t).$$

For spatial parallelism, we rely on the hypre package where the SemiStruct interface is used to define our spatial discretization stencil and form our time stepping scheme, the backward Euler method. The spatial discretization is just the standard 5-point finite difference stencil ([-1;-1,4,-1;-1]), scaled by mesh widths, and the PFMG solver is used for the solves required by backward Euler. Please see the hypre manual and examples for more information on the SemiStruct interface and PFMG. Although, the hypre specific calls have mostly been abstracted away for this example, and so it is not necessary to be familiar with the SemiStruct interface for this example.

This example consists of three files and two executables.

- examples/ex-03-serial.c: This file compiles into its own executable ex-03-serial and represents a simple example user application. This file supports only parallelism in space and represents a basic approach to doing efficient sequential time stepping with the backward Euler scheme. Note that the hypre solver used (PFMG) to carry out the time stepping is highly efficient.
- examples/ex-03.c: This file compiles into its own executable ex-03 and represents a basic example of wrapping the user application ex-03-serial. We will go over the wrappers below.
- ex-03-lib.c: This file contains shared functions used by the time-serial version and the time-parallel version. This is where most of the hypre specific calls reside. This file provides the basic functionality of this problem. For instance, *take_step(u, tstart, tstop, ...)* carries out a step, moving the vector *u* from time *tstart* to time *tstop* and *setUpImplicitMatrix(...)* constructs the matrix to be inverted by PFMG for the backward Euler method.

User Defined Structures and Wrappers

We now discuss in more detail the important data structures and wrapper routines in examples/ex-03.c. The actual code for this example is quite simple and it is recommended to read through it after this overview.

The two data structures are:

app->man->dt

1. **App**: This holds a wide variety of information and is *global* in that it is passed to every user function. This structure holds everything that the user will need to carry out a simulation. One important structure contained in the *app* is the *simulation_manager*. This is a structure native to the user code ex-03-lib.c. This structure conveniently holds the information needed by the user code to carry out a time step. For instance,

```
app->man->A

is the time stepping matrix,

app->man->solver

is the hypre PFMG solver object,
```

is the current time step size. The app is defined as

```
typedef struct _braid_App_struct {
            MPI_Comm
                                                                                                                                                                                          /* global communicator */
                                                                                                                                                                                         /\star communicator for parallelizing in time ~\star/
            MPI_Comm
                                                                                                          comm t;
            MPI_Comm
                                                                                                          comm_x;
                                                                                                                                                                                             /* communicator for parallelizing in space */
          int pt; /* number of processors in time */
simulation_manager *man; /* user's simulation manager structure */
HYPRE_SStructVector e; /* temporary vector used for error computations */
int nA; /* number of spatial matrices created */
HYPRE_SStructMatrix *A; /* array of spatial matrices, size nA, one per level*;
double *dt_A; /* array of time step sizes, size nA, one per level*,
HYPRE_StructSolver *solver; /* array of PFMG solvers, size nA, one per level*,
int use_rand; /* binary value, use random or zero initial guess */

**Interval of the processors in time */
** user's simulation manager structure */
** array of spatial matrices created */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** array of time step sizes, size nA, one per level*,
** temporary vector used for error computations */
** array of time step sizes, size nA, one per level*,
** temporary vector used for error computations */
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** temporary vector used for error computations */
** array of spatial matrices, size nA, one per level*,
** temporary vector used for error computations */
** temporary vector used 
                                                                                                                                                                                           /* number of processors in time */
            int.
                                                                                                            pt;
                                                                                                                                                                                        /\star array of spatial matrices, size nA, one per level+/ /\star array of time step sizes, size nA, one per level+/
                                                                                                       *runtime_max_iter; /* runtime info for number of PFMG iterations*/
            int.
                                                                                                       int
} my_App;
```

The app contains all the information needed to take a time step with the user code for an arbitrary time step size. See the *Step* function below for more detail.

 Vector: this defines a state vector at a certain time value. Here, the vector is a structure containing a native hypre data-type, the SStructVector, which describes a vector over the spatial grid. Note that my_Vector is used to define braid_Vector.

```
typedef struct _braid_Vector_struct {
   HYPRE_SStructVector x;
} my_Vector;
```

The user must also define a few wrapper routines. Note, that the app structure is the first argument to every function.

- 1. **Step**: This function tells XBraid how to take a time step, and is the core user routine. This function advances the vector *u* from time *tstart* to time *tstop*. A few important things to note are as follows.
 - The time values are given to the user through the status structure and associated Get routines.

- The basic strategy is to see if a matrix and solver already exist for this dt value. If not, generate a new matrix and solver and store them in the app structure. If they do already exist, then re-use the data.
- To carry out a step, the user routines from ex-03-lib.c rely on a few crucial data members man->dt, man->A and man-solver. We overwrite these members with the correct information for the time step size in question. Then, we pass man and u to the user function take_step(...) which evolves u.
- The forcing term g_i is wrapped into the *take_step(...)* function. Thus, $\Phi(u_i) \to u_{i+1}$.

```
int my_Step(braid_App
           braid_Vector
           braid_StepStatus status)
  double tstart;
                             /* current time */
  double tstop;
                              /* evolve u to this time*/
  int i, A_idx;
  int iters_taken = -1;
  /* Grab status of current time step */
  braid_StepStatusGetTstartTstop(status, &tstart, &tstop);
   /* Check matrix lookup table to see if this matrix already exists*/
  A_idx = -1.0;
  for( i = 0; i < app->nA; i++ ){
     if ( fabs ( app->dt_A[i] - (tstop-tstart) )/(tstop-tstart) < 1e-10) {
        A idx = i;
        break:
      }
   }
   /* We need to "trick" the user's manager with the new dt */
  app->man->dt = tstop - tstart;
   /* Set up a new matrix and solver and store in app */
  if(A_idx == -1.0)
     A_idx = i;
     app->nA++;
     app->dt_A[A_idx] = tstop-tstart;
     setUpImplicitMatrix( app->man );
     app->A[A_idx] = app->man->A;
     setUpStructSolver( app->man, u->x, u->x );
     app->solver[A_idx] = app->man->solver;
   }
  /\star Time integration to next time point: Solve the system Ax = b.
   * First, "trick" the user's manager with the right matrix and solver */
  app->man->A = app->A[A_idx];
  app->man->solver = app->solver[A_idx];
  /* Take step */
  take_step(app->man, u->x, tstart, tstop);
  return 0:
```

2. There are other functions, **Init**, **Clone**, **Free**, **Sum**, **SpatialNorm**, **Access**, **BufSize**, **BufPack** and **BufUnpack**, which also must be written. These functions are all simple for this example, as for the case of The Simplest Example. All we do here is standard operations on a spatial vector such as initialize, clone, take an inner-product, pack, etc... We refer the reader to ex-03.c.

Running XBraid for this Example

To initialize and run XBraid, the procedure is similar to The Simplest Example. Only here, we have to both initialize the user code and XBraid. The code that is specific to the user's application comes directly from the existing serial

simulation code. If you compare ex-03-serial.c and ex-03.c, you will see that most of the code setting up the user's data structures and defining the wrapper functions are simply lifted from the serial simulation.

Taking excerpts from the function main() in ex-03.c, we first initialize the user's simulation manager with code like

We also define default XBraid parameters with code like

```
max_levels = 15; /* Max levels for XBraid solver */
min_coarse = 3; /* Minimum possible coarse grid size */
nrelax = 1; /* Number of CF relaxation sweeps on all levels */
```

The XBraid app must also be initialized with code like

```
app->comm = comm;
app->tstart = tstart;
app->tstop = tstop;
app->ntime = ntime;
```

Then, the data structure definitions and wrapper routines are passed to XBraid.

Then, XBraid options are set with calls like

```
braid_SetPrintLevel( core, 1);
braid_SetMaxLevels(core, max_levels);
braid_SetNRelax(core, -1, nrelax);
...
```

Then, the simulation is run.

```
braid_Drive(core);
```

Then, we clean up.

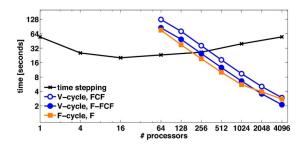
```
braid_Destroy(core);
```

Finally, to run ex-03, type

```
ex-03 -help
```

As a simple example, try the following.

```
mpirun -np 8 ex-03 -pgrid 2 2 2 -nt 256
```



4.5.1 Scaling Study with this Example

Here, we carry out a simple strong scaling study for this example. The "time stepping" data set represents sequential time stepping and was generated using examples/ex-03-serial. The time-parallel data set was generated using examples/ex-03. The problem setup is as follows.

- Backwards Euler is used as the time stepper. This is the only time stepper supported by ex-03.
- We used a Linux cluster with 4 cores per node, a Sandybridge Intel chipset, and a fast Infiniband interconnect.
- The space-time problem size was $129^2 \times 16,192$ over the unit cube $[0,1] \times [0,1] \times [0,1]$.
- The coarsening factor was m=16 on the finest level and m=2 on coarser levels.
- Since 16 processors optimized the serial time stepping approach, 16 processors in space are also used for the XBraid experiments. So for instance 512 processrs in the plot corresponds to 16 processors in space and 32 processors in time, 16*32=512. Thus, each processor owns a space-time hypercube of $(129^2/16) \times (16,192/32)$. See Parallel decomposition and memory for a depiction of how XBraid breaks the problem up.
- Various relaxation and V and F cycling strategies are experimented with.
 - V-cycle, FCF denotes V-cycles and FCF-relaxation on each level.
 - V-cycle, F-FCF denotes V-cycles and F-relaxation on the finest level and FCF-relaxation on all coarser levels.
 - F-cycle, F denotes F-cycles and F-relaxation on each level.
- The initial guess at time values for t > 0 is zero, which is typical.
- The halting tolerance corresponds to a discrete L2-norm and was

$$tol = \frac{10^{-8}}{\sqrt{(h_x)^2 h_t}},$$

where h_x and h_t are the spatial and temporal grid spacings, respectively.

This corresponds to passing *tol* to braid_SetAbsTol, passing 2 to braid_SetTemporalNorm and defining braid — PtFcnSpatialNorm to be the standard Euclidean 2-norm. All together, this appropriately scales the space-time residual in way that is relative to the number of space-time grid points (i.e., it approximates the L2-norm).

To re-run this scaling study, a sample run string for ex-03 is

```
mpirun -np 64 ex-03 -pqrid 4 4 4 -nx 129 129 -nt 16129 -cf0 16 -cf 2 -nu 1 -use_rand 0
```

To re-run the baseline sequential time stepper, ex-03-serial, try

```
mpirun -np 64 ex-03-serial -pgrid 8 8 -nx 129 129 -nt 16129
```

For explanations of the command line parameters, type

```
ex-03-serial -help ex-03 -help
```

Regarding the performance, we can say

- The best speedup is 10x and this would grow if more processors were available.
- Although not shown, the iteration counts here are about 10-15 XBraid iterations. See Parallel Time Integration with Multigrid for the exact iteration counts.
- At smaller core counts, serial time stepping is faster. But at about 256 processors, there is a crossover and XBraid
 is faster.
- You can see the impact of the cycling and relaxation strategies discussed in Cycling and relaxation strategies.
 For instance, even though V-cycle, F-FCF is a weaker relaxation strategy than V-cycle, FCF (i.e., the XBraid convergence is slower), V-cycle, F-FCF has a faster time to solution than V-cycle, FCF because each cycle is cheaper.
- In general, one level of aggressive coarsening (here by a factor 16) followed by slower coarsening was found to be best on this machine.

Achieving the best speedup can require some tuning, and it is recommended to read Parallel Time Integration with Multigrid where this 2D heat equation example is explored in much more detail.

4.6 Simplest XBraid_Adjoint example

The file examples/ex-01-adjoint.c extends the simple scalar ODE example in ex-01.c for computing adjoint-based sensitivities. See The Simplest Example. The scalar ODE is

$$u_t(t) = \lambda u(t) \quad \forall t \in (0, T),$$

where λ is considered the design variable. We consider an objective function of the form

$$J(u, \lambda) = \int_0^T \frac{1}{T} ||u(t)||^2 dt.$$

User Defined Structures and Wrappers

The two user-defined data structures are:

1. **Vector:** This structure is unchanged from The Simplest Example, and contains a single scalar representing the state at a given time.

```
typedef struct _braid_Vector_struct
{
    double value;
} my_Vector;
```

2. **App:** This structure holds two additional elements when compared to The Simplest Example: the *design* and the *reduced gradient*. This ensures that both are accessible in all user routines.

```
typedef struct _braid_App_struct
{
  int     rank;
  double   design;
  double   gradient;
} my_App;
```

The user must also define a few *additional* wrapper routines. Note, that the app structure continues to be the first argument to every function.

- 1. All user-defined routines from examples/ex-01.c stay the same, except Step(), which must be changed to account for the new design parameter in app.
- 2. The user's **Step** routine queries the app to get the design and propagates the braid_Vector u forward in time for one time step:

```
int
my_Step(braid_App
                       app,
       braid_Vector ustop,
                    fstop,
       braid_Vector
       braid_Vector
                       u.
       braid_StepStatus status)
   double tstart;
                             /* current time */
  double tstop;
                             /* evolve to this time*/
  braid_StepStatusGetTstartTstop(status, &tstart, &tstop);
   /* Get the design variable from the app */
  double lambda = app->design;
   /* Use backward Euler to propagate the solution */
   (u->value) = 1./(1. - lambda * (tstop-tstart))*(u->value);
   return 0;
```

3. **ObjectiveT**: This new routine evaluates the time-dependent part of the objective function at a local time t_i , i.e. it returns the integrand $f(u_i, \lambda) = \frac{1}{T} ||u_i||_2^2$.

The ObjectiveStatus can be queried for information about the current status of XBraid (e.g., what is the current time value, time-index, number of time steps, current iteration number, etc...).

XBraid_Adjoint calls the ObjectiveT function on the finest time-grid level during the down-cycle of the multigrid algorithm and adds the value to a global objective function value with a simple summation. Thus, any user-specific integration formula of the objective function must be here.

4. **ObjectiveT_diff**: This new routine updates the adjoint variable u_bar and the reduced gradient with the transposed partial derivatives of ObjectiveT multiplied by the scalar input \bar{F} , i.e.,

$$\bar{u}_i = \frac{\partial f(u_i, \lambda)}{\partial u_i}^T \bar{F} \quad \text{and} \quad \bar{\rho} + = \frac{\partial f(u_i, \lambda)}{\partial \rho}^T \bar{F}.$$

Note that \bar{u}_i gets overwritten (" ="), whereas ρ is updated (" + =").

```
my_ObjectiveT_diff(braid_App
                                         app,
                  braid_Vector
                  braid_Vector
                                        u_bar,
                  braid_Real
                  braid_ObjectiveStatus ostatus)
   int
          ntime:
   double ddu;
                    /* Derivative wrt u */
   double ddesign; /* Derivative wrt design */
   /\star Get the total number of time steps \star/
   braid_ObjectiveStatusGetNTPoints(ostatus, &ntime);
   /* Partial derivative with respect to u times F_bar */
   ddu = 2. / ntime * u->value * F_bar;
   /* Partial derivative with respect to design times F_bar*/
   ddesign = 0.0 * F_bar;
   /* Update u_bar and gradient */
   u_bar->value = ddu;
   app->gradient += ddesign;
   return 0;
```

5. **Step_diff**: This new routine computes transposed partial derivatives of the Step routine multiplied with the adjoint vector \mathbf{u} _bar (\bar{u}_i), i.e.,

$$\bar{u}_i = \left(\frac{\partial \Phi_{i+1}(u_i,\rho)}{\partial u_i}\right)^T \bar{u}_i \quad \text{and} \quad \bar{\rho} + = \left(\frac{\partial \Phi_{i+1}(u_i,\rho)}{\partial \rho}\right)^T \bar{u}_i.$$

```
int
my_Step_diff(braid_App
                                  app,
             braid_Vector
                                  ustop,
             braid_Vector
                                 ustop_bar,
             braid_Vector
             braid_Vector
                                  u bar,
             braid_StepStatus
                                  status)
                    /* Derivative wrt u */
   double ddesign; /* Derivative wrt design */
   /* Get the time step size */
   double tstop, tstart, deltat;
   braid_StepStatusGetTstartTstop(status, &tstart, &tstop);
   deltat = tstop - tstart;
   /\star Get the design from the app \star/
   double lambda = app->design;
   /\star Transposed derivative of step wrt u times u_bar \star/
   ddu = 1./(1. - lambda * deltat) * (u_bar->value);
   /* Transposed derivative of step wrt design times u_bar */
   ddesign = (deltat * (u->value)) / pow(1. - deltat*lambda,2) * (u_bar->value);
```

```
/* Update u_bar and gradient */
u_bar->value = ddu;
app->gradient += ddesign;
return 0;
```

Important note on the usage of ustop: If the Step routine uses the input vector ustop instead of u (typically for initializing a (non-)linear solve within Φ), then Step_diff must update ustop_bar instead of u_bar and set u_bar to zero:

$$\overline{ustop} + = \left(\frac{\partial \Phi_{i+1}(ustop,\rho)}{\partial \, ustop}\right)^T \bar{u}_i \quad \text{and} \quad \bar{u}_i = 0.0.$$

6. ResetGradient: This new routine sets the gradient to zero.

```
int
my_ResetGradient(braid_App app)
{
    app->gradient = 0.0;
    return 0;
}
```

XBraid_Adjoint calls this routine before each iteration such that old gradient information is removed properly.

Running XBraid_Adjoint for this example

The workflow for computing adjoint sensitivities with XBraid_Adjoint alongside the primal state computation closely follows XBraid's workflow. The user's *main* file will first set up the app structure, holding the additional information on an initial design and zero gradient. Then, all the setup calls done in Running XBraid for the Simplest Example will also be done.

The XBraid_Adjoint specific calls are as follows. After <code>braid_Init(...)</code> is called, the user initializes XBraid_Adjoint by calling

```
/* Initialize XBraid_Adjoint */
braid_InitAdjoint( my_ObjectiveT, my_ObjectiveT_diff, my_Step_diff, my_ResetGradient, &core);
```

Next, in addition to the usual XBraid options for controlling the multigrid iterations, the adjoint solver's accuracy is set by calling

```
braid_SetAbsTolAdjoint(core, 1e-6);
```

After that, one call to

```
/* Run simulation and adjoint-based gradient computation */ braid_Drive(core);
```

runs the multigrid iterations with additional adjoint sensitivity computations (i.e. the piggy-back iterations). After it finishes, the objective function value can be accessed by calling

```
/* Get the objective function value from XBraid */
braid_GetObjective(core, &objective);
```

Further, the reduced gradient, which is stored in the user's App structure, holds the sensitivity information $dJ/d\rho$. As this information is local to all the time-processors, the user is responsible for summing up the gradients from all time-processors, if necessary. This usually involves an MPI_Allreduce call as in

```
/* Collect sensitivities from all processors */
double mygradient = app->gradient;
MPI_Allreduce(&mygradient, &(app->gradient), 1, MPI_DOUBLE, MPI_SUM, MPI_COMM_WORLD);
```

Lastly, the gradient computed with XBraid_Adjoint is verified using Finite Differences. See the source code examples/ex-01-adjoint.c for details.

4.7 Optimization with the Simplest Example

The file <code>examples/ex-01-optimization.c</code> implements a simple optimization iteration by extending <code>examples/ex-01-adjoint.c</code>, described in Simplest XBraid_Adjoint example. This example solves an inverse design problem for the simple scalar ODE example:

$$\begin{split} \min \ & \frac{1}{2} \left(\int_0^T \frac{1}{T} \|u(t)\|^2 dt - J_{\mathsf{Target}} \right)^2 + \frac{\gamma}{2} \|\lambda\|^2 \\ \text{s.t.} \quad & \frac{\partial}{\partial t} u(t) = \lambda u(t) \quad \forall t \in (0,T) \end{split}$$

where J_{Target} is a fixed and precomputed target value and $\gamma > 0$ is a fixed relaxation parameter. Those fixed values are stored within the App.

User Defined Structures and Wrappers

In order to evaluate the time-independent part of the objective function (e.g. the postprocessing function F) and its derivative, two additional user routines are necessary. There are no new user-defined data structures.

1. **PostprocessObjective**: This function evaluates the tracking-type objective function and the regularization term. The input variable integral contains the integral-part of the objective and returns the objective that is to be minimized F(I):

1. **PostprocessObjective_diff**: This provides XBraid_Adjoint with the partial derivatives of the Postprocess← Objective routine, i.e.

$$\bar{F} = \frac{\partial F(I,\lambda)}{\partial I} \quad \text{and} \quad \bar{\rho} + = \frac{\partial F(I,\lambda)}{\partial \lambda}$$

These routines are optional for XBraid_Adjoint. Therefore, they need to be passed to XBraid_Adjoint after the initialization with braid_Init(...) and braid_InitAdjoint(...) in the user's main file:

```
/* Optional: Set the tracking type objective function and derivative */
braid_SetPostprocessObjective(core, my_PostprocessObjective);
braid_SetPostprocessObjective_diff(core, my_PostprocessObjective_diff);
```

Running an Optimization Cycle with XBraid_Adjoint

XBraid_Adjoint does not natively implement any optimization algorithms. Instead, we provide examples showing how one can easily use XBraid_Adjoint inside an optimization cycle. Here, one iteration of the optimization cycle consists of the following steps:

1. First, we run XBraid_Adjoint to solve the primal and adjoint dynamics:

```
braid_Drive(core);
```

2. Get the value of the objective function with

```
braid_GetObjective(core, &objective);
```

3. Gradient information is stored in the app structure. Since it is local to all temporal processors, we need to invoke an MPI_Allreduce call which sums up the local sensitivities:

```
mygradient = app->gradient;
MPI_Allreduce(&mygradient, &app->gradient, 1, MPI_DOUBLE, MPI_SUM, MPI_COMM_WORLD);
```

Note: For time-dependent design variables, summing over all processors might not be necessary, since information is needed only locally in time. See examples/ex-04.c for a time-dependent design example.

4. Update the design variable using the gradient information. Here, we implement a simple steepest descent update into the direction of the negative gradient:

```
app->design -= stepsize * app->gradient;
```

Here, a fixed step size is used to update the design variable. Usually, a line-search procedure should be implemented in order to find a suitable step length that minimizes the objective function along the update direction. However to carry out a line search, we must re-evaluate the objective function for different design value(s). Thus, the option braid_SetObjectiveOnly(core, 1) can be used. After this option has been set, any further call to braid_Drive(core) will then only run a primal XBraid simulation and carry out an objective function evaluation. No gradients will be computed, which saves computational time. After the line search, make sure to reset XBraid Adjoint for gradient computation with braid_SetObjectiveOnly(core, 0).

5. The optimization iterations are stopped when the norm of the gradient is below a prescribed tolerance.

4.8 A Simple Optimal Control Problem

This example demonstrates the use of XBraid_Adjoint for solving an optimal control problem with time-dependent design variables:

min
$$\int_0^1 u_1(t)^2 + u_2(t)^2 + \gamma c(t)^2 dt$$

$$\begin{array}{ll} \text{s.t.} & \frac{\partial}{\partial t}u_1(t)=u_2(t) & \forall t\in(0,1) \\ & \frac{\partial}{\partial t}u_2(t)=-u_2(t)+c(t) & \forall t\in(0,1) \end{array}$$

with initial condition $u_1(0) = 0$, $u_2(0) = -1$ and piecewise constant control (design) variable c(t).

The example consists of three files, meant to indicate how one can take a time-serial implementation for an optimal control problem and create a corresponding XBraid Adjoint implementation.

• examples/ex-04-serial.c: Compiles into its own executable examples/ex-04-serial, which solves the optimal control problem using time-serial forward-propagation of state variables and time-serial backward-propagation of the adjoint variables in each iteration of an outer optimization cycle.

- examples/ex-04.c: Compiles into ex-04. This solves the same optimization problem in time-parallel by replacing the forward- and backward-propagation of state and adjoint by the time-parallel XBraid and XBraid_← Adjoint solvers.
- examples/ex-04-lib.c: Contains the routines that are shared by both the serial and the time-parallel implementation. Study this file, and discover that most of the important code setting up the user-defined data structures and wrapper routines are simply lifted from the serial simulation.

4.9 Running and Testing XBraid

The best overall test for XBraid, is to set the maximum number of levels to 1 (see braid_SetMaxLevels) which will carry out a sequential time stepping test. Take the output given to you by your *Access* function and compare it to output from a non-XBraid run. Is everything OK? Once this is complete, repeat for multilevel XBraid, and check that the solution is correct (that is, it matches a serial run to within tolerance).

At a lower level, to do sanity checks of your data structures and wrapper routines, there are also XBraid test functions, which can be easily run. The test routines also take as arguments the *app* structure, spatial communicator *comm_x*, a stream like *stdout* for test output and a time step size *dt* to test. After these arguments, function pointers to wrapper routines are the rest of the arguments. Some of the tests can return a boolean variable to indicate correctness.

```
/* Test init(), access(), free() */
braid_TestInitAccess( app, comm_x, stdout, dt, my_Init, my_Access, my_Free);
/* Test clone() */
braid_TestClone( app, comm_x, stdout, dt, my_Init, my_Access, my_Free, my_Clone);
/* Test sum() */
braid_TestSum( app, comm_x, stdout, dt, my_Init, my_Access, my_Free, my_Clone, my_Sum);
/* Test spatialnorm() */
correct = braid_TestSpatialNorm( app, comm_x, stdout, dt, my_Init, my_Free, my_Clone,
                          my_Sum, my_SpatialNorm);
/* Test bufsize(), bufpack(), bufunpack() */
correct = braid_TestBuf( app, comm_x, stdout, dt, my_Init, my_Free, my_Sum, my_SpatialNorm,
                    my_BufSize, my_BufPack, my_BufUnpack);
/* Test coarsen and refine */
correct = braid_TestCoarsenRefine(app, comm_x, stdout, 0.0, dt, 2*dt, my_Init,
                       my_Access, my_Free, my_Clone, my_Sum, my_SpatialNorm,
                       my_CoarsenInjection, my_Refine);
correct = braid_TestCoarsenRefine(app, comm_x, stdout, 0.0, dt, 2*dt, my_Init,
                      my_Access, my_Free, my_Clone, my_Sum, my_SpatialNorm,
                      my_CoarsenBilinear, my_Refine);
```

4.10 Fortan 90 Interface, C++ Interface, Python Interface, and More Complicated Examples

We have Fortran90, C++, and Python interfaces. For Fortran 90, see <code>examples/ex-01f.f90</code>. For C++ see <code>braid.hpp</code> and <code>examples/ex-01-pp.cpp</code> For more complicated C++ examples, see the various C++ examples in <code>drivers/drive-**.cpp</code>. For Python, see the directories <code>examples/ex-01-cython</code> and <code>examples/ex-01-cython-alt</code>.

For a discussion of more complex problems please see our project publications website for our recent publications concerning some of these varied applications.

5 Examples: compiling and running

For C/C++/Fortran examples, type

```
ex-* -help
```

for instructions on how to run. To run the C/C++/Fortran examples, type

```
mpirun -np 4 ex-* [args]
```

For the Cython examples, see the corresponding *.pyx file.

- ex-01 is the simplest example. It implements a scalar ODE and can be compiled and run with no outside dependencies. See Section (The Simplest Example) for more discussion of this example. There are seven versions of this example,
 - ex-01.c: simplest possible implementation, start reading this example first
 - ex-01-expanded.c: same as ex-01.c but adds more XBraid features
 - ex-01-expanded-bdf2.c: same as ex-01-expanded.c, but uses BDF2 instead of backward Euler
 - ex-01-expanded-f.f90: same as ex-01-expanded.c, but implemented in f90
 - ex-01-refinement.c: same as ex-01.c, but adds the refinement feature
 - ex-01-adjoint.c: adds adjoint-based gradient computation to ex-01.c
 - ex-01-optimization.c: gradient-based optimization cycle for ex-01-c

```
examples/ex-01-cython/ex_01.pyx
and
examples/ex-01-cython/ex_01-setup.py
```

 ex-01-cython-alt/: is a directory containing another example using the Braid-Cython interface defined in braid.pyx (braid/braid.pyx). It solves the same scalar ODE equation as the ex-01 series described above. This example uses a lower-level C-like syntax for most of it's code, in contrast to the ex-01-cython example, which uses a Python-style syntax.

For instructions on running and compiling, see

```
examples/ex-01-cython-alt/ex_01_alt.pyx
and
examples/ex-01-cython-alt/ex_01_alt-setup.py
```

- 2. ex-02 implements the 1D heat equation on a regular grid, using a very simple implementation. This is the next example to read after the various ex-01 cases.
- 3. ex-03 implements the 2D heat equation on a regular grid. You must have hypre installed and these variables in examples/Makefile set correctly

```
HYPRE_DIR = ../../linear_solvers/hypre
HYPRE_FLAGS = -I$(HYPRE_DIR)/include
HYPRE_LIB = -L$(HYPRE_DIR)/lib -lHYPRE
```

Only implicit time stepping (backward Euler) is supported. See Section (Two-Dimensional Heat Equation) for more discussion of this example. The driver

```
drivers/drive-diffusion
```

is a more sophisticated version of this simple example that supports explicit time stepping and spatial coarsening.

- 4. ex-04 solves a simple optimal control problem with time-dependent design variable using a simple steepest-descent optimization iteration.
- 5. Directory ex-05-cython/ solves a simple 1D heat equation using the Cython interface

```
examples/ex-05-cython/ex_05.pyx
```

and

```
examples/ex-05-cython/ex_05-setup.py
```

6. ex-06 solve a simple scalar ODE, but allows for use of the built-in Richardson-based error estimator and accuracy improving extrapolation. With the "-refinet" option, the error estimator allows for adaptive refinement in time, and with the "-richardson" option, Richardson extrapolation is used improve the solution at fine-level C-points. The viz script,

```
examples/viz-ex-06.py
```

allows you to visualize the solution, error, and error estimate. The use of "-richardson" notably improves the accuracy of the solution.

The Richardson-based error estimates and/or extrapolation are only available after the first Braid iteration, in that the coarse level solution must be available to compute the error estimate and extrapolation. Thus, after an adaptive refinement (and new hierarchy is constructed), another iteration is again required for the error estimate to be available. If the error estimate isn't available, Braid returns a value of -1. See this example and the comments therein for more details.

6 Drivers: compiling and running

Type

```
drive-* -help
```

for instructions on how to run any driver.

To run the examples, type

```
mpirun -np 4 drive-* [args]
```

1. drive-diffusion-2D implements the 2D heat equation on a regular grid. You must have hypre installed and these variables in examples/Makefile set correctly

```
HYPRE_DIR = ../../linear_solvers/hypre
HYPRE_FLAGS = -I$(HYPRE_DIR)/include
HYPRE_LIB = -L$(HYPRE_DIR)/lib -lHYPRE
```

This driver also support spatial coarsening and explicit time stepping. This allows you to use explicit time stepping on each Braid level, regardless of time step size.

2. *drive-burgers-1D* implements Burger's equation (and also linear advection) in 1D using forward or backward Euler in time and Lax-Friedrichs in space. Spatial coarsening is supported, allowing for stable time stepping on coarse time-grids.

See also viz-burgers.py for visualizing the output.

3. *drive-lorenz* implements the Lorenz equation, with it's trademark attractors. This problem has not been researched very extensively, and XBraid's behavior is not yet well understood. Convergence stagnates, but is the solution "good enough" from a statistical point-of-view?

See also viz-lorenz.py for visualizing the output.

- 4. *drive-diffusion* is a sophisticated test bed for finite element discretizations of the heat equation. It relies on the mfem package to create general finite element discretizations for the spatial problem. Other packages must be installed in this order.
 - Unpack and install Metis
 - Unpack and install hypre
 - Unpack mfem. Then make sure to set these variables correctly in the mfem Makefile:

```
USE_METIS_5 = YES
HYPRE_DIR = where_ever_linear_solvers_is/hypre
```

Make the parallel version of mfem first by typing

```
make parallel
```

Make GLVIS. Set these variables in the glvis makefile

```
MFEM_DIR = mfem_location
MFEM_LIB = -L$ (MFEM_DIR) -lmfem
```

· Go to braid/examples and set these Makefile variables,

```
METIS_DIR = ../../metis-5.1.0/lib
MFEM_DIR = ../../mfem
MFEM_FLAGS = -I$(MFEM_DIR)
MFEM_LIB = -L$(MFEM_DIR) -lmfem -L$(METIS_DIR) -lmetis
then type
```

make drive-diffusion

· To run drive-diffusion and glvis, open two windows. In one, start a glvis session

```
./glvis
```

Then, in the other window, run drive-diffusion

```
mpirun -np ... drive-diffusion [args]
```

Glvis will listen on a port to which drive-diffusion will dump visualization information.

- 5. The other drive-.cpp files use MFEM to implement other PDEs
 - drive-adv-diff-DG: implements advection(-diffusion) with a discontinuous Galerkin discretization. This driver
 is under developement.
 - drive-diffusion-1D-moving-mesh: implements the 1D heat equation, but with a moving mesh that adapts to the forcing function so that the mesh equidistributes the arc-length of the solution.
 - drive-diffusion-1D-moving-mesh-serial: implements a serial time-stepping version of the above problem.
 - drive-pLaplacian: implements the 2D the p-Laplacian (nonlinear diffusion).
 - drive-diffusion-ben: implements the 2D/3D diffusion equation with time-dependent coefficients. This is essentially equivalent to drive-diffusion, and could be removed, but we're keeping it around because it implements linear diffusion in the same way that the p-Laplacian driver implemented nonlinear diffusion. This makes it suitable for head-to-head timings.

- · drive-lin-elasticity: implements time-dependent linearized elasticity and is under development.
- · drive-nonlin-elasticity: implements time-dependent nonlinear elasticity and is under development.
- 6. Directory drive-adv-diff-1D-Cython/ solves a simple 1D advection-diffussion equation using the Cython interface and numerous spatial and temporal discretizations

```
drivers/drive-adv-diff-1D-Cython/drive_adv_diff_1D.pyx
and
drivers/drive-adv-diff-1D-Cython/drive_adv_diff_1D-setup.py
```

7 Coding Style

Code should follow the ellemtel style. See braid/misc/sample_c_code.c, and for emacs and vim style files, see braid/misc/sample.vimrc, and braid/misc/sample.emacs.

8 File naming conventions

These are the general filenaming conventions for Braid

User interface routines in braid begin with <code>braid_</code> and all other internal non-user routines begin with <code>_braid_</code>. This helps to prevent name clashes when working with other libraries and helps to clearly distinguish user routines that are supported and maintained.

To keep things somewhat organized, all user header files and implementation files should have names that begin with braid, for example, braid.h, braid.c, braid_status.c, ... There should be no user interface prototypes or implementations that appear elsewhere.

Note that it is okay to include internal prototypes and implementations in these user interface files when it makes sense (say, as supporting routines), but this should generally be avoided.

An attempt has been made to simplify header file usage as much as possible by requiring only one header file for users, braid.h, and one header file for developers, _braid.h.

9 Using Doxygen

To build the documentation, doxygen must be version 1.8 or greater. XBraid documentation uses a markdown syntax both in source file comments and in *.md files.

To make the documentation,

```
$ make user_manual
$ acroread user_manual.pdf
```

or to make a more extensive reference manual for developers,

9 Using Doxygen 45

```
$ make developer_manual
$ acroread developer_manual.pdf
```

Developers can run doxygen from a precompiled binary, which may or may not work for your machine,

```
/usr/casc/hypre/braid/share/doxygen/bin/doxygen
```

or build doxygen from

/usr/casc/hypre/braid/share/doxygen.tgz

- Compiling doxygen requires a number of dependencies like Bison, GraphViz and Flex. Configure will tell you what you're missing
- · Unpack doxygen.tgz, then from the doxygen directory

```
./configure --prefix some_dir_in_your_path
make
make install
```

Documentation Strategy

- The doxygen comments are to be placed in the header files.
- A sample function declaration using the documenation approach using markdown (including typesetting equations) is in braid.h for the function braid_Init()
- A sample structure documentation is in _braid.h for _braid_Core_struct
- · Descriptors for files can also be added, as at the top of braid.h
- The Doxygen manual is at http://www.stack.nl/~dimitri/doxygen/manual/index.html

XBraid Doxygen details

The user and developer manuals are ultimately produced by Latex. The formatting of the manuals is configured according to the following.

- · docs/local_doxygen.sty
 - Latex style file used
- docs/user_manual_header.tex
 - User manual title page and header info
- · docs/developer_manual_header.tex
 - Developer manual title page and header info
- *.md
 - Any file ending in .md is extra documentation in markdown format, like Introduction.md or the various Readme.md files in each directory. This material can be read in plain-text or when it's compiled by Doxygen and Latex.

- · docs/user_manual.conf
 - Doxygen configure file for the user manual
 - The FILE_NAMES tag is a filter to only include the user interface routines in braid.h
 - The INPUT tag orders the processing of the files and hence the section ordering
- · docs/reference_manual.conf
 - Same as user_manual.conf, but the FILE_NAMES tag does not exclude any file from processing.
- · docs/img
 - Contains the images
- · To regenerate generic doxygen latex files, type

```
$ doxygen -w latex header.tex footer.tex doxygen.sty doxy.conf
```

If this is done, then the .conf file must be changed to use the new header file and to copy the local_doxygen.sty file to the latex directory.

10 Regression Testing

Overview

- There are three levels in the testing framework. At each level, the fine-grain output from a testscript.sh is dumped into a directory testscript.dir, with the standard out and error stored in testscript.out and testscript.err. The test testscript.sh passes if testscript.err is empty (nothing is written to standard error).
- · Basic instructions: run a test with a command like

```
$ ./test.sh diffusion2D.sh
```

Then, see if diffusion 2D. err is of size 0. If it is not, look at it's contents to see which test failed.

- To add a new regression test, create a new lowest level script like diffusion2D.sh and then call it from a machine script at level 2.
- Regression tests should be run before pushing code. It is recommended to run the basic (lowest level) tests like diffusion2d.sh or machine test like machine-tux.sh

Lowest Level Test Scripts

As an example, here we look at one of the lowest level tests, the diffusion2d test. Files used:

- test.sh
- diffusion2D.sh
- diffusion2D.saved

Output:

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- diffusion2D.dir
- diffusion2D.err
- diffusion2D.out

At this level, we execute

```
$ ./test.sh diffusion2D.sh
```

or just

```
$ ./diffusion2D.sh
```

The script diffusion2D.sh must create diffusion2D.dir and place all fine-grain test output in this directory. test.sh captures the standard out and error in diffusion2D.out and diffusion2D.err. The test diffusion2D.sh passes if diffusion2D.err is empty (nothing is written to standard error).

The strategy for low level scripts like diffusion2D.sh is to run a sequence of tests such as

```
\ mpirun -np 1 ../examples/ex-02 -pgrid 1 1 1 -nt 256 \ mpirun -np 4 ../examples/ex-02 -pgrid 1 1 4 -nt 256
```

The output from the first mpirun test must then be written to files named

```
diffusion2D.dir/unfiltered.std.out.0
diffusion2D.dir/std.out.0
diffusion2D.dir/std.err.0
```

and the second mpirun test similarly writes the files

```
diffusion2D.dir/unfiltered.std.out.1
diffusion2D.dir/std.out.1
diffusion2D.dir/std.err.1
```

Subsequent tests are written to higher numbered files. The unfiltered.std.out.num file contains all of the standard out for the test, while std.out.num contains filtered output (usually from a grep command) and could contain the output lines such as iteration numbers and number of levels. The file std.err.num contains the standard error output.

To see if a test ran correctly, <code>std.out.num</code> is compared to saved output in <code>diffusion2D.saved</code>. The file <code>diffusion2D.saved</code> contains the concatenated output from all the tests that <code>diffusion2D.sh</code> will run. For the above example, this file could look like

```
# Begin Test 1
number of levels = 6
iterations = 16
# Begin Test 2
number of levels = 4
iterations = 8
```

This saved output is split into an individual file for each test (using # Begin Test as a delimiter) and these new files are placed in diffusion2D.dir. So, after running these two regression tests, diffusion2D.dir will contain

```
diffusion2D.saved.0
diffusion2D.saved.1
unfiltered.std.out.0
std.out.0
std.err.0
unfiltered.std.out.1
std.out.1
std.out.1
```

An individual test has passed if std.err.num is empty. The file std.err.num contains a diff between diffusion2D.save.num and std.out.num (the diff ignores whitespace and the delimiter # Begin Test).

Last in the directy where you ran ./test.sh diffusion2d.sh, the files

```
diffusion2D.err
diffusion2D.out
```

will be created. If all the tests passed then diffusion2D.err will be empty. Otherwise, it will contain the filenames of the std.err.num files that are non-empty, representing failed tests.

Level 2 Scripts

As an example, here we look at one of the Level 2 tests, the machine-tux test that Jacob runs. Files used:

• machine-tux.sh

Output:

- machine-tux.dir
- machine-tux.err (only generated if autotest.sh is used to run machine-tux.sh)
- machine-tux.out (only generated if autotest.sh is used to run machine-tux.sh)

At this level, we execute

```
./machine-tux.sh
```

The autotest framework (autotest.sh) calls machine scripts in this way. Each machine script should be short and call lower-level scripts like diffusion2D.sh. The output from lower-level scripts must be moved to machine-tux.dir like this:

```
$ ./test.sh diffusion2D.sh
$ mv -f diffusion2D.dir machine-tux.dir
$ mv -f diffusion2D.out machine-tux.dir
$ mv -f diffusion2D.err machine-tux.dir
```

All error files from diffusion2D.sh will be placed in machine-tux.dir, so if machine-tux.dir has all zero *.err files, then the machine-tux test has passed.

To begin testing on a new machine, like vulcan, add a new machine script similar to machine-tux.sh and change autotest.sh to recognize and run the new machine test. To then use autotest.sh with the machine script, you'll have to set up a passwordless connection from the new machine to

/usr/casc/hypre/braid/testing

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Level 3 Script

Here we look at the highest level, where autotest.sh runs all of the level 2 machine tests and emails out the results.

Files used:

• autotest.sh

Output:

- test/autotest_finished
- /usr/casc/hypre/braid/testing/AUTOTEST-20**.**.**-Day
- Email to recipients listed in autotest.sh

At the highest level sits autotest.sh and is called automatically as a cronjob. If you just want to check to see if you've broken anything with a commit, just use lower level scripts.

There are four steps to running autotest.

· Step 1

```
$ ./autotesh.sh -init
```

will do a pull from master for the current working repository and recompile Braid. The autotest output files (autotest.err and autotest.out) and the output directory (autotest_finished) are initialized.

· Step 2

```
$ ./autotest.sh -tux343
```

will run the autotests on tux343. This command will look for a machine-tux.sh, and execute it, moving the resulting

```
machine-tux.dir
machine-tux.err
machine-tux.out
```

into test/autotest finished.

· Step 3

```
\ ./autotest.sh -remote-copy
```

will copy /test/autotest_finished/* to a time-stamped directory such as /usr/casc/hypre/braid/testing/AUTOTEST-2013.11.18-Mon Alternatively,

```
$./autotesh.sh -remote-copy tux343
```

will ssh through tux343 to copy to /usr/casc. Multiple machines may independently be running regression tests and then copy to AUTOTEST-2013.11.18-Mon.

• Step 4

```
$ ./autotest.sh -summary-email
```

will email everyone listed in the \$email_list (an autotest.sh variable)

Cronfile

To add entries to your crontab, First, put your new cronjob lines into cronfile. Then see what you already have in your crontab file with

```
$ crontab -1
```

Next, append to cronfile whatever you already have

```
$ crontab -l >> cronfile
```

Finally, tell crontab to use your cronfile

```
$ crontab cronfile
```

Then make sure it took affect with

```
$ crontab -1
```

Crontab entry format uses '*' to mean "every" and '*/m' to mean "every m-th". The first five entries on each line correspond respectively to:

- minute (0-56)
- hour (0-23)
- day of month (1-31)
- month (1-12)
- day of week (0-6)(0=Sunday)

Jacob's crontab (on tux343):

```
00 01 * * * source /etc/profile; source $HOME/.bashrc; cd $HOME/joint_repos/braid/test; ./autotest.sh -init
10 01 * * * source /etc/profile; source $HOME/.bashrc; cd $HOME/joint_repos/braid/test; ./autotest.sh -tux343
40 01 * * * source /etc/profile; source $HOME/.bashrc; cd $HOME/joint_repos/braid/test; ./autotest.sh -remote-c
50 01 * * * source /etc/profile; source $HOME/.bashrc; cd $HOME/joint_repos/braid/test; ./autotest.sh -summary-
00 02 * * * source /etc/profile; source $HOME/.bashrc; cd $HOME/joint_repos/braid/test; ./autotest.sh -create-t
```

11 Module Index

11.1 Modules

Here is a list of all modules:

Fortran 90 interface options

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13 File Index

13.1 File List

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braid_defs.h Definitions of braid types, error flags, etc	188
<pre>braid_status.h Define headers for the user-interface with the XBraid status structures, allowing the user to get/set status structure values</pre>	190
braid_test.h Define headers for XBraid user-test routines	194
mpistubs.h XBraid internal headers to define fake MPI stubs. This ultimately allows the user to generate purely serial codes without MPI	195
status.h Define the XBraid internal headers for the XBraid status structure routines, and define the status structures themselves	195
tape.h Define the XBraid internal headers for the action-tape routines (linked list for AD)	199
util.h Define XBraid internal headers for utility routines	203

14 Module Documentation

14.1 Fortran 90 interface options

Macros

- #define braid_FMANGLE 1
- #define braid_Fortran_SpatialCoarsen 0
- #define braid_Fortran_Residual 1
- #define braid_Fortran_TimeGrid 1
- #define braid_Fortran_Sync 1

14.1.1 Detailed Description

Allows user to manually, at compile-time, turn on Fortran 90 interface options

14.1.2 Macro Definition Documentation

14.1.2.1 braid FMANGLE

```
#define braid_FMANGLE 1
```

Define Fortran name-mangling schema, there are four supported options, see braid_F90_iface.c

14.1.2.2 braid_Fortran_Residual

```
#define braid_Fortran_Residual 1
```

Turn on the optional user-defined residual function

14.1.2.3 braid_Fortran_SpatialCoarsen

```
#define braid_Fortran_SpatialCoarsen 0
```

Turn on the optional user-defined spatial coarsening and refinement functions

14.1.2.4 braid_Fortran_Sync

```
#define braid_Fortran_Sync 1
```

Turn on the optional user-defined sync function

14.1.2.5 braid_Fortran_TimeGrid

```
#define braid_Fortran_TimeGrid 1
```

Turn on the optional user-defined time-grid function

14.2 Error Codes

Macros

- #define braid INVALID RNORM -1
- #define braid_ERROR_GENERIC 1 /* generic error */
- #define braid_ERROR_MEMORY 2 /* unable to allocate memory */
- #define braid_ERROR_ARG 4 /* argument error */
- 14.2.1 Detailed Description
- 14.2.2 Macro Definition Documentation

14.2.2.1 braid_ERROR_ARG

```
#define braid_ERROR_ARG 4 /* argument error */
```

14.2.2.2 braid_ERROR_GENERIC

```
#define braid_ERROR_GENERIC 1 /* generic error */
```

14.2.2.3 braid_ERROR_MEMORY

```
#define braid_ERROR_MEMORY 2 /* unable to allocate memory */
```

14.2.2.4 braid_INVALID_RNORM

```
#define braid_INVALID_RNORM -1
```

Value used to represent an invalid residual norm

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14.3 User-written routines

Modules

· User-written routines for XBraid Adjoint

Typedefs

- typedef struct _braid_App_struct * braid_App
- typedef struct braid Vector struct * braid Vector
- typedef braid_Int(* braid_PtFcnStep) (braid_App app, braid_Vector ustop, braid_Vector fstop, braid_Vector u, braid StepStatus status)
- typedef braid_Int(* braid_PtFcnInit) (braid_App app, braid_Real t, braid_Vector *u_ptr)
- typedef braid_Int(* braid_PtFcnClone) (braid_App app, braid_Vector u, braid_Vector *v_ptr)
- typedef braid_Int(* braid_PtFcnFree) (braid_App app, braid_Vector u)
- typedef braid_Int(* braid_PtFcnSum) (braid_App app, braid_Real alpha, braid_Vector x, braid_Real beta, braid←
 Vector y)
- typedef braid_Int(* braid_PtFcnSpatialNorm) (braid_App app, braid_Vector u, braid_Real *norm_ptr)
- typedef braid_Int(* braid_PtFcnAccess) (braid_App app, braid_Vector u, braid_AccessStatus status)
- typedef braid_Int(* braid_PtFcnSync) (braid_App app, braid_SyncStatus status)
- typedef braid_Int(* braid_PtFcnBufSize) (braid_App app, braid_Int *size_ptr, braid_BufferStatus status)
- typedef braid_Int(* braid_PtFcnBufPack) (braid_App app, braid_Vector u, void *buffer, braid_BufferStatus status)
- typedef braid_Int(* braid_PtFcnBufUnpack) (braid_App app, void *buffer, braid_Vector *u_ptr, braid_BufferStatus status)
- typedef braid_Int(* braid_PtFcnResidual) (braid_App app, braid_Vector ustop, braid_Vector r, braid_StepStatus status)
- typedef braid_Int(* braid_PtFcnSCoarsen) (braid_App app, braid_Vector fu, braid_Vector *cu_ptr, braid_←
 CoarsenRefStatus status)
- typedef braid_Int(* braid_PtFcnSRefine) (braid_App app, braid_Vector cu, braid_Vector *fu_ptr, braid_Coarsen←
 RefStatus status)
- typedef braid_Int(* braid_PtFcnSInit) (braid_App app, braid_Real t, braid_Vector *u_ptr)
- typedef braid Int(* braid PtFcnSClone) (braid App app, braid Vector u, braid Vector *v ptr)
- typedef braid Int(* braid PtFcnSFree) (braid App app, braid Vector u)
- typedef braid Int(* braid PtFcnTimeGrid) (braid App app, braid Real *ta, braid Int *ilower, braid Int *iupper)

14.3.1 Detailed Description

These are all the user-written data structures and routines. There are two data structures (braid_App and braid_Vector) for the user to define. And, there are a variety of function interfaces (defined through function pointer declarations) that the user must implement.

14.3.2 Typedef Documentation

14.3.2.1 braid_App

```
typedef struct _braid_App_struct* braid_App
```

This holds a wide variety of information and is global in that it is passed to every function. This structure holds everything that the user will need to carry out a simulation. For a simple example, this could just hold the global MPI communicator and a few values describing the temporal domain.

14.3.2.2 braid_PtFcnAccess

```
typedef braid_Int(* braid_PtFcnAccess) (braid_App app, braid_Vector u, braid_AccessStatus status)
```

Gives user access to XBraid and to the current vector u at time t. Most commonly, this lets the user write the vector to screen, file, etc... The user decides what is appropriate. Note how you are told the time value t of the vector u and other information in status. This lets you tailor the output, e.g., for only certain time values at certain XBraid iterations. Querrying status for such information is done through $braid_AccessStatusGet**(...)$ routines.

The frequency of XBraid's calls to *access* is controlled through <u>braid_SetAccessLevel</u>. For instance, if access_level is set to 3, then *access* is called every XBraid iteration and on every XBraid level. In this case, querrying *status* to determine the current XBraid level and iteration will be useful. This scenario allows for even more detailed tracking of the simulation.

Eventually, access will be broadened to allow the user to steer XBraid.

14.3.2.3 braid_PtFcnBufPack

```
typedef braid_Int(* braid_PtFcnBufPack) (braid_App app, braid_Vector u, void *buffer, braid_↔ BufferStatus status)
```

This allows XBraid to send messages containing braid_Vectors. This routine packs a vector u into a void * buffer for MPI. The status structure holds information regarding the message. This is accessed through the $braid_BufferStatusGet**(...)$ routines. Optionally, the user can set the message size through the status structure.

14.3.2.4 braid_PtFcnBufSize

```
typedef braid_Int(* braid_PtFcnBufSize) (braid_App app, braid_Int *size_ptr, braid_BufferStatus
status)
```

This routine tells XBraid message sizes by computing an upper bound in bytes for an arbitrary braid_Vector. This size must be an upper bound for what BufPack and BufUnPack will assume.

14.3.2.5 braid_PtFcnBufUnpack

```
typedef braid_Int(* braid_PtFcnBufUnpack) (braid_App app, void *buffer, braid_Vector *u_ptr, braid↔
_BufferStatus status)
```

This allows XBraid to receive messages containing braid_Vectors. This routine unpacks a *void* * *buffer* from MPI into a braid_Vector. The status structure, contains information conveying the type of message inside the buffer. This can be accessed through the *braid BufferStatusGet***(..) routines.

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14.3.2.6 braid_PtFcnClone typedef braid_Int(* braid_PtFcnClone) (braid_App app, braid_Vector u, braid_Vector *v_ptr) Clone u into v_ptr 14.3.2.7 braid_PtFcnFree typedef braid_Int(* braid_PtFcnFree) (braid_App app, braid_Vector u) Free and deallocate u 14.3.2.8 braid_PtFcnInit typedef braid_Int(* braid_PtFcnInit) (braid_App app, braid_Real t, braid_Vector *u_ptr) Initializes a vector u_ptr at time t 14.3.2.9 braid_PtFcnResidual

This function (optional) computes the residual r at time tstop. On input, r holds the value of u at tstart, and ustop is the value of u at tstop. If used, set with $braid_SetResidual$.

typedef braid_Int(* braid_PtFcnResidual) (braid_App app, braid_Vector ustop, braid_Vector r, braid↔

Query the status structure with braid_StepStatusGetTstart(status, &tstart) and braid_StepStatusGetTstop(status, &tstop) to get tstart and tstop.

```
14.3.2.10 braid_PtFcnSClone
```

_StepStatus status)

```
typedef braid_Int(* braid_PtFcnSClone) (braid_App app, braid_Vector u, braid_Vector *v_ptr)
```

Shell clone (optional)

14.3.2.11 braid PtFcnSCoarsen

```
typedef braid_Int(* braid_PtFcnSCoarsen) (braid_App app, braid_Vector fu, braid_Vector *cu_ptr,
braid_CoarsenRefStatus status)
```

Spatial coarsening (optional). Allows the user to coarsen when going from a fine time grid to a coarse time grid. This function is called on every vector at each level, thus you can coarsen the entire space time domain. The action of this function should match the braid PtFcnSRefine function.

The user should query the status structure at run time with <code>braid_CoarsenRefGet**()</code> calls in order to determine how to coarsen. For instance, status tells you what the current time value is, and what the time step sizes on the fine and coarse levels are.

14.3.2.12 braid_PtFcnSFree

```
typedef braid_Int(* braid_PtFcnSFree) (braid_App app, braid_Vector u)
```

Free the data of *u*, keep its shell (optional)

14.3.2.13 braid_PtFcnSInit

```
typedef braid_Int(* braid_PtFcnSInit) (braid_App app, braid_Real t, braid_Vector *u_ptr)
```

Shell initialization (optional)

14.3.2.14 braid_PtFcnSpatialNorm

```
typedef braid_Int(* braid_PtFcnSpatialNorm) (braid_App app, braid_Vector u, braid_Real *norm_ptr)
```

Carry out a spatial norm by taking the norm of a braid_Vector $norm_ptr = ||u||$ A common choice is the standard Eucliden norm, but many other choices are possible, such as an L2-norm based on a finite element space. See braid \leftarrow _SetTemporalNorm for information on how the spatial norm is combined over time for a global space-time residual norm. This global norm then controls halting.

14.3.2.15 braid PtFcnSRefine

```
typedef braid_Int(* braid_PtFcnSRefine) (braid_App app, braid_Vector cu, braid_Vector *fu_ptr,
braid_CoarsenRefStatus status)
```

Spatial refinement (optional). Allows the user to refine when going from a coarse time grid to a fine time grid. This function is called on every vector at each level, thus you can refine the entire space time domain. The action of this function should match the braid PtFcnSCoarsen function.

The user should query the status structure at run time with <code>braid_CoarsenRefGet**()</code> calls in order to determine how to coarsen. For instance, status tells you what the current time value is, and what the time step sizes on the fine and coarse levels are.

14.3.2.16 braid_PtFcnStep

```
typedef braid_Int(* braid_PtFcnStep) (braid_App app, braid_Vector ustop, braid_Vector fstop, braid←
_Vector u, braid_StepStatus status)
```

Defines the central time stepping function that the user must write.

The user must advance the vector *u* from time *tstart* to *tstop*. The time step is taken assuming the right-hand-side vector *fstop* at time *tstop*. The vector *ustop* may be the same vector as *u* (in the case where not all unknowns are stored). The vector *fstop* is set to NULL to indicate a zero right-hand-side.

Query the status structure with <code>braid_StepStatusGetTstart(status, &tstart)</code> and <code>braid_StepStatusGetTstop(status, &tstart)</code> and <code>braid_StepStatusGetTstop(status, &tstop)</code> to get <code>tstart</code> and <code>tstop</code>. The status structure also allows for steering. For example, <code>braid_StepStatusSetR - Factor(...)</code> allows for setting a refinement factor, which tells XBraid to refine this time interval.

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14.3.2.17 braid_PtFcnSum

```
\label{typedef} typedef \ braid\_Int(* \ braid\_PtFcnSum) \ (braid\_App \ app, \ braid\_Real \ alpha, \ braid\_Vector \ x, \ braid\_Real \ beta, \ braid\_Vector \ y)
```

AXPY, alpha x + beta y -> y

14.3.2.18 braid_PtFcnSync

```
typedef braid_Int(* braid_PtFcnSync) (braid_App app, braid_SyncStatus status)
```

Gives user access to XBraid and to the user's app at various points (primarily once per iteration inside FRefine and outside in the main cycle loop). This function is called once per-processor (not for every state vector stored on the processor, like access).

14.3.2.19 braid_PtFcnTimeGrid

```
typedef braid_Int(* braid_PtFcnTimeGrid) (braid_App app, braid_Real *ta, braid_Int *ilower, braid←
_Int *iupper)
```

Set time values for temporal grid on level 0 (time slice per processor)

14.3.2.20 braid_Vector

```
typedef struct _braid_Vector_struct* braid_Vector
```

This defines (roughly) a state vector at a certain time value. It could also contain any other information related to this vector which is needed to evolve the vector to the next time value, like mesh information.

14.4 User-written routines for XBraid_Adjoint

Typedefs

 typedef braid_Int(* braid_PtFcnObjectiveT) (braid_App app, braid_Vector u, braid_ObjectiveStatus ostatus, braid_Real *objectiveT_ptr)

- typedef braid_Int(* braid_PtFcnObjectiveTDiff) (braid_App app, braid_Vector u, braid_Vector u_bar, braid_Real F_bar, braid_ObjectiveStatus ostatus)
- typedef braid_Int(* braid_PtFcnPostprocessObjective) (braid_App app, braid_Real sum_obj, braid_Real *postprocess_ptr)
- typedef braid_Int(* braid_PtFcnPostprocessObjective_diff) (braid_App app, braid_Real sum_obj, braid_Real *F← bar ptr)
- typedef braid_Int(* braid_PtFcnStepDiff) (braid_App app, braid_Vector ustop, braid_Vector u, braid_Vector ustop_bar, braid_Vector u_bar, braid_StepStatus status)
- typedef braid_Int(* braid_PtFcnResetGradient) (braid_App app)

14.4.1 Detailed Description

These are all the user-written routines needed to use XBraid_Adjoint. There are no new user-written data structures here. But, the braid App structure will typically be used to store some things like optimization parameters and gradients.

14.4.2 Typedef Documentation

14.4.2.1 braid_PtFcnObjectiveT

```
typedef braid_Int(* braid_PtFcnObjectiveT) (braid_App app, braid_Vector u, braid_ObjectiveStatus
ostatus, braid_Real *objectiveT_ptr)
```

This routine evaluates the time-dependent part of the objective function, at a current time *t*, i.e. the integrand. Query the braid_ObjectiveStatus structure for information about the current time and status of XBraid_Adjoint.

14.4.2.2 braid_PtFcnObjectiveTDiff

```
typedef braid_Int(* braid_PtFcnObjectiveTDiff) (braid_App app, braid_Vector u, braid_Vector u_bar, braid_Real F_bar, braid_ObjectiveStatus ostatus)
```

This is the differentiated version of the braid_PtFcnObjectiveT routine. It provides the derivatives of ObjectiveT() multiplied by the scalar input *F_bar*.

First output: the derivative with respect to the state vector must be returned to XBraid Adjoint in u bar.

Second output: The derivative with respect to the design must update the gradient, which is stored in the braid App.

14.4.2.3 braid_PtFcnPostprocessObjective

```
typedef braid_Int(* braid_PtFcnPostprocessObjective) (braid_App app, braid_Real sum_obj, braid_← Real *postprocess_ptr)
```

(Optional) This function can be used to postprocess the time-integral objective function. For example, when inverse design problems are considered, you can use a tracking-type objective function by substracting a target value from *postprocess_ptr*, and squaring the result. Relaxation or penalty terms can also be added to *postprocess_ptr*. For a description of the postprocessing routine, see the Section Objective function evaluation.

14.4.2.4 braid_PtFcnPostprocessObjective_diff

```
typedef braid_Int(* braid_PtFcnPostprocessObjective_diff) (braid_App app, braid_Real sum_obj,
braid_Real *F_bar_ptr)
```

(Optional) Differentiated version of the Postprocessing routine.

First output: Return the partial derivative of the braid_PtFcnPostprocessObjective routine with respect to the time-integral objective function, and placing the result in the scalar value F bar ptr

Second output: Update the gradient with the partial derivative with respect to the design. Gradients are usually stored in braid App.

For a description of the postprocessing routine, see the Section Objective function evaluation .

14.4.2.5 braid_PtFcnResetGradient

```
typedef braid_Int(* braid_PtFcnResetGradient) (braid_App app)
```

Set the gradient to zero, which is usually stored in braid App.

14.4.2.6 braid_PtFcnStepDiff

```
typedef braid_Int(* braid_PtFcnStepDiff) (braid_App app, braid_Vector ustop, braid_Vector u, braid←
__Vector ustop_bar, braid_Vector u_bar, braid_StepStatus status)
```

This is the differentiated version of the time-stepping routine. It provides the transposed derivatives of Step() multiplied by the adjoint input vector u_bar (or $ustop_bar$).

First output: the derivative with respect to the state *u* updates the adjoint vector *u_bar* (or *ustop_bar*).

Second output: The derivative with respect to the design must update the gradient, which is stored in braid_App .

14.5 User interface routines

Modules

- · General Interface routines
- Interface routines for XBraid_Adjoint
- XBraid status structures
- · XBraid status routines
- Inherited XBraid status routines
- · XBraid status macros

14.5.1 Detailed Description

These are all the user interface routines.

14.6 General Interface routines

Macros

• #define braid RAND MAX 32768

Typedefs

typedef struct braid Core struct * braid Core

Functions

- braid_Int braid_Init (MPI_Comm comm_world, MPI_Comm comm, braid_Real tstart, braid_Real tstop, braid_
 —
 Int ntime, braid_App app, braid_PtFcnStep step, braid_PtFcnInit init, braid_PtFcnClone clone, braid_PtFcnFree
 free, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnAccess access, braid_PtFcnBuf
 —
 Size bufsize, braid_PtFcnBufPack bufpack, braid_PtFcnBufUnpack bufunpack, braid_Core *core_ptr)
- braid_Int braid_Drive (braid_Core core)
- braid_Int braid_Destroy (braid_Core core)
- braid_Int braid_PrintStats (braid_Core core)
- braid Int braid WriteConvHistory (braid Core core, const char *filename)
- braid_Int braid_SetMaxLevels (braid_Core core, braid_Int max_levels)
- braid Int braid SetIncrMaxLevels (braid Core core)
- braid Int braid SetSkip (braid Core core, braid Int skip)
- braid Int braid SetRefine (braid Core core, braid Int refine)
- braid Int braid SetMaxRefinements (braid Core core, braid Int max refinements)
- braid_Int braid_SetTPointsCutoff (braid_Core core, braid_Int tpoints_cutoff)
- braid_Int braid_SetMinCoarse (braid_Core core, braid_Int min_coarse)
- braid Int braid SetAbsTol (braid Core core, braid Real atol)
- braid_Int braid_SetRelTol (braid_Core core, braid_Real rtol)
- braid_Int braid_SetNRelax (braid_Core core, braid_Int level, braid_Int nrelax)
- braid Int braid SetCRelaxWt (braid Core core, braid Int level, braid Real Cwt)
- braid_Int braid_SetCFactor (braid_Core core, braid_Int level, braid_Int cfactor)
- braid_Int braid_SetMaxIter (braid_Core core, braid_Int max_iter)
- braid Int braid SetFMG (braid Core core)
- braid Int braid SetNFMG (braid Core core, braid Int k)
- braid Int braid SetNFMGVcyc (braid Core core, braid Int nfmg Vcyc)
- braid Int braid SetStorage (braid Core core, braid Int storage)
- braid_Int braid_SetTemporalNorm (braid_Core core, braid_Int tnorm)
- braid Int braid SetResidual (braid Core core, braid PtFcnResidual residual)
- braid_Int braid_SetFullRNormRes (braid_Core core, braid_PtFcnResidual residual)
- braid_Int braid_SetTimeGrid (braid_Core core, braid_PtFcnTimeGrid tgrid)
- braid Int braid SetPeriodic (braid Core core, braid Int periodic)
- braid Int braid SetSpatialCoarsen (braid Core core, braid PtFcnSCoarsen scoarsen)
- braid_Int braid_SetSpatialRefine (braid_Core core, braid_PtFcnSRefine srefine)
- braid_Int braid_SetSync (braid_Core core, braid_PtFcnSync sync)
- braid_Int braid_SetPrintLevel (braid_Core core, braid_Int print_level)
- braid_Int braid_SetFileIOLevel (braid_Core core, braid_Int io_level)
- braid Int braid SetPrintFile (braid Core core, const char *printfile name)
- braid Int braid SetDefaultPrintFile (braid Core core)

- braid_Int braid_SetAccessLevel (braid_Core core, braid_Int access_level)
- braid_Int braid_SplitCommworld (const MPI_Comm *comm_world, braid_Int px, MPI_Comm *comm_x, MPI_←
 Comm *comm t)
- braid_Int braid_SetShell (braid_Core core, braid_PtFcnSInit sinit, braid_PtFcnSClone sclone, braid_PtFcnSFree sfree)
- braid Int braid GetNumlter (braid Core core, braid Int *niter ptr)
- braid_Int braid_GetRNorms (braid_Core core, braid_Int *nrequest_ptr, braid_Real *rnorms)
- braid Int braid GetNLevels (braid Core core, braid Int *nlevels ptr)
- braid_Int braid_GetSpatialAccuracy (braid_StepStatus status, braid_Real loose_tol, braid_Real tight_tol, braid←
 Real *tol ptr)
- braid_Int braid_SetSeqSoln (braid_Core core, braid_Int seq_soln)
- braid_Int braid_GetMyID (braid_Core core, braid_Int *myid_ptr)
- braid_Int braid_Rand (void)

14.6.1 Detailed Description

These are general interface routines, e.g., routines to initialize and run a XBraid solver, or to split a communicator into spatial and temporal components.

14.6.2 Macro Definition Documentation

```
14.6.2.1 braid RAND MAX
```

```
#define braid_RAND_MAX 32768
```

Machine independent pseudo-random number generator is defined in Braid.c

14.6.3 Typedef Documentation

```
14.6.3.1 braid Core
```

```
typedef struct _braid_Core_struct* braid_Core
```

points to the core structure defined in braid.h

14.6.4 Function Documentation

14.6.4.1 braid_Destroy()

Clean up and destroy core.

Parameters

```
core | braid_Core (_braid_Core) struct
```

14.6.4.2 braid_Drive()

Carry out a simulation with XBraid. Integrate in time.

Parameters

```
core | braid_Core (_braid_Core) struct
```

14.6.4.3 braid_GetMyID()

Get the processor's rank.

Parameters

core	braid_Core (_braid_Core) struct
myid_ptr	output: rank of the processor.

14.6.4.4 braid_GetNLevels()

After Drive() finishes, this returns the number of XBraid levels

Parameters

core	braid_Core (_braid_Core) struct
nlevels_ptr	output, holds the number of XBraid levels

14.6.4.5 braid_GetNumIter()

After Drive() finishes, this returns the number of iterations taken.

Parameters

core	braid_Core (_braid_Core) struct
niter_ptr	output, holds number of iterations taken

14.6.4.6 braid_GetRNorms()

After Drive() finishes, this returns XBraid residual history. If *nrequest_ptr* is negative, return the last *nrequest_ptr* residual norms. If positive, return the first *nrequest_ptr* residual norms. Upon exit, *nrequest_ptr* holds the number of residuals actually returned.

Parameters

core	braid_Core (_braid_Core) struct
nrequest_ptr	input/output, input: num requested resid norms, output: num actually returned
rnorms	output, holds residual norm history array

14.6.4.7 braid_GetSpatialAccuracy()

Example function to compute a tapered stopping tolerance for implicit time stepping routines, i.e., a tolerance *tol_ptr* for the spatial solves. This tapering only occurs on the fine grid.

This rule must be followed. The same tolerance must be returned over all processors, for a given XBraid and XBraid level. Different levels may have different tolerances and the same level may vary its tolerance from iteration to iteration, but for the same iteration and level, the tolerance must be constant.

This additional rule must be followed. The fine grid tolerance is never reduced (this is important for convergence)

On the fine level, the spatial stopping tolerance tol_ptr is interpolated from $loose_tol$ to $tight_tol$ based on the relationship between rnorm / rnorm0 and tol. Remember when rnorm / rnorm0 < tol, XBraid halts. Thus, this function lets us have a loose stopping tolerance while the Braid residual is still relatively large, and then we transition to a tight stopping tolerance as the Braid residual is reduced.

If the user has not defined a residual function, tight tol is always returned.

The loose_tol is always used on coarse grids, excepting the above mentioned residual computations.

This function will normally be called from the user's step routine.

This function is also meant as a guide for users to develop their own routine.

Parameters

status	Current XBraid step status
loose_tol	Loosest allowed spatial solve stopping tol on fine grid
tight_tol	Tightest allowed spatial solve stopping tol on fine grid
tol_ptr	output, holds the computed spatial solve stopping tol

14.6.4.8 braid_Init()

```
braid_Int braid_Init (
            MPI_Comm comm_world,
             MPI_Comm comm,
             braid_Real tstart,
             braid_Real tstop,
             braid_Int ntime,
             braid_App app,
             braid_PtFcnStep step,
             braid_PtFcnInit init,
             braid_PtFcnClone clone,
             braid_PtFcnFree free,
             braid_PtFcnSum sum,
             braid_PtFcnSpatialNorm spatialnorm,
             braid_PtFcnAccess access,
             braid_PtFcnBufSize bufsize,
             braid_PtFcnBufPack bufpack,
             braid_PtFcnBufUnpack bufunpack,
             braid_Core * core_ptr )
```

Create a core object with the required initial data.

This core is used by XBraid for internal data structures. The output is *core_ptr* which points to the newly created braid Core structure.

Parameters

comm_world	Global communicator for space and time
comm	Communicator for temporal dimension
tstart	start time
tstop	End time
ntime	Initial number of temporal grid values
арр	User-defined _braid_App structure
step	User time stepping routine to advance a braid_Vector forward one step
init	Initialize a braid_Vector on the finest temporal grid
clone	Clone a braid_Vector
free	Free a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space
access	Allows access to XBraid and current braid_Vector
bufsize	Computes size for MPI buffer for one braid_Vector
bufpack	Packs MPI buffer to contain one braid_Vector
bufunpack	Unpacks MPI buffer into a braid_Vector
core_ptr	Pointer to braid_Core (_braid_Core) struct

14.6.4.9 braid_PrintStats()

Print statistics after a XBraid run.

Parameters

```
core | braid_Core (_braid_Core) struct
```

14.6.4.10 braid_Rand()

Define a machine independent random number generator

14.6.4.11 braid_SetAbsTol()

Set absolute stopping tolerance.

Recommended option over relative tolerance

Parameters

core	braid_Core (_braid_Core) struct
atol	absolute stopping tolerance

14.6.4.12 braid_SetAccessLevel()

Set access level for XBraid. This controls how often the user's access routine is called.

- · Level 0: Never call the user's access routine
- · Level 1: Only call the user's access routine after XBraid is finished
- Level 2: Call the user's access routine every iteration and on every level. This is during _braid_FRestrict, during the down-cycle part of a XBraid iteration.

Default is level 1.

Parameters

core	braid_Core (_braid_Core) struct
access_level	desired access_level

14.6.4.13 braid_SetCFactor()

Set the coarsening factor *cfactor* on grid *level* (level 0 is the finest grid). The default factor is 2 on all levels. To change the default factor, use *level* = -1.

core	braid_Core (_braid_Core) struct
level	level to set coarsening factor on
cfactor	desired coarsening factor

14.6.4.14 braid_SetCRelaxWt()

Set the C-relaxation weight on grid *level* (level 0 is the finest grid). The default is 1.0 on all levels. To change the default factor, use level * = -1.

Parameters

core	braid_Core (_braid_Core) struct
level	level to set Cwt on
Cwt	C-relaxation weight to use on level

14.6.4.15 braid_SetDefaultPrintFile()

Use default filename, *braid_runtime.out* for runtime print messages. This function is particularly useful for Fortran codes, where passing filename strings between C and Fortran is troublesome. Level of printing is controlled by braid_Set← PrintLevel.

Parameters

```
core | braid_Core (_braid_Core) struct
```

14.6.4.16 braid_SetFileIOLevel()

Set output level for XBraid. This controls how much information is saved to files .

- · Level 0: no output
- · Level 1: save the cycle in braid.out.cycle

Default is level 1.

Parameters

core	braid_Core (_braid_Core) struct
io_level	desired output-to-file level

14.6.4.17 braid_SetFMG()

Once called, XBraid will use FMG (i.e., F-cycles.

Parameters

```
core | braid_Core (_braid_Core) struct
```

14.6.4.18 braid_SetFullRNormRes()

Set user-defined residual routine for computing full residual norm (all C/F points).

Parameters

core	braid_Core (_braid_Core) struct
residual	function pointer to residual routine

14.6.4.19 braid_SetIncrMaxLevels()

Increase the max number of multigrid levels after performing a refinement.

14.6.4.20 braid_SetMaxIter()

Set max number of multigrid iterations.

Parameters

core	braid_Core (_braid_Core) struct
max_iter	maximum iterations to allow

14.6.4.21 braid_SetMaxLevels()

Set max number of multigrid levels.

Parameters

core	braid_Core (_braid_Core) struct
max_levels	maximum levels to allow

14.6.4.22 braid_SetMaxRefinements()

Set the max number of time grid refinement levels allowed.

Parameters

core	braid_Core (_braid_Core) struct
max_refinements	maximum refinement levels allowed

14.6.4.23 braid_SetMinCoarse()

Set minimum allowed coarse grid size. XBraid stops coarsening whenever creating the next coarser grid will result in a grid smaller than min_coarse. The maximum possible coarse grid size will be min_coarse*coarsening_factor.

Parameters

core	braid_Core (_braid_Core) struct
min_coarse	minimum coarse grid size

14.6.4.24 braid_SetNFMG()

Once called, XBraid will use FMG (i.e., F-cycles.

Parameters

core	braid_Core (_braid_Core) struct	
k	number of initial F-cycles to do before switching to V-cycles	

14.6.4.25 braid_SetNFMGVcyc()

Set number of V-cycles to use at each FMG level (standard is 1)

Parameters

core	braid_Core (_braid_Core) struct
nfmg_Vcyc	number of V-cycles to do each FMG level

14.6.4.26 braid_SetNRelax()

Set the number of relaxation sweeps nrelax on grid level (level 0 is the finest grid). The default is 1 on all levels. To change the default factor, use level = -1. One sweep is a CF relaxation sweep.

Parameters

core	braid_Core (_braid_Core) struct
level	level to set nrelax on
nrelax	number of relaxations to do on level

14.6.4.27 braid_SetPeriodic()

Set periodic time grid. The periodicity on each grid level is given by the number of points on each level. Requirements: The number of points on the finest grid level must be evenly divisible by the product of the coarsening factors between each grid level. Currently, the coarsening factors must be the same on all grid levels. Also, braid_SetSeqSoln must not be used.

Parameters

core	braid_Core (_braid_Core) struct
periodic	boolean to specify if periodic

14.6.4.28 braid_SetPrintFile()

Set output file for runtime print messages. Level of printing is controlled by braid_SetPrintLevel. Default is stdout.

Parameters

core	braid_Core (_braid_Core) struct
printfile_name	output file for XBraid runtime output

14.6.4.29 braid_SetPrintLevel()

Set print level for XBraid. This controls how much information is printed to the XBraid print file (braid SetPrintFile).

- · Level 0: no output
- · Level 1: print runtime information like the residual history
- Level 2: level 1 output, plus post-Braid run statistics (default)
- Level 3: level 2 output, plus debug level output.

Default is level 1.

Parameters

core	braid_Core (_braid_Core) struct
print_level	desired print level

14.6.4.30 braid_SetRefine()

Turn time refinement on (refine = 1) or off (refine = 0).

Parameters

core	braid_Core (_braid_Core) struct
refine	boolean, refine in time or not

14.6.4.31 braid_SetRelTol()

Set relative stopping tolerance, relative to the initial residual. Be careful. If your initial guess is all zero, then the initial residual may only be nonzero over one or two time values, and this will skew the relative tolerance. Absolute tolerances are recommended.

core	braid_Core (_braid_Core) struct
rtol	relative stopping tolerance

14.6.4.32 braid_SetResidual()

Set user-defined residual routine.

Parameters

core	braid_Core (_braid_Core) struct
residual	function pointer to residual routine

14.6.4.33 braid_SetSeqSoln()

Set the initial guess to XBraid as the sequential time stepping solution. This is primarily for debugging. When used with storage=-2, the initial residual should evaluate to exactly 0. The residual can also be 0 for other storage options if the time stepping is *exact*, e.g., the implicit solve in Step is done to full precision.

The value seq soln is a Boolean

- 0: The user's Init() function initializes the state vector (default)
- 1: Sequential time stepping, with the user's initial condition from Init(t=0) initializes the state vector

Default is 0.

Parameters

core	braid_Core (_braid_Core) struct
seq_soln	1: Init with sequential time stepping soln, 0: Use user's Init()

14.6.4.34 braid_SetShell()

Activate the shell vector feature, and set the various functions that are required:

- · sinit : create a shell vector
- · sclone : clone the shell of a vector

• sfree: free the data of a vector, keeping its shell This feature should be used with storage option = -1. It allows the used to keep metadata on all points (including F-points) without storing the all vector everywhere. With these options, the vectors are fully stored on C-points, but only the vector shell is kept on F-points.

14.6.4.35 braid_SetSkip()

Set whether to skip all work on the first down cycle (skip = 1). On by default.

Parameters

core	braid_Core (_braid_Core) struct
skip	boolean, whether to skip all work on first down-cycle

14.6.4.36 braid_SetSpatialCoarsen()

Set spatial coarsening routine with user-defined routine. Default is no spatial refinment or coarsening.

Parameters

core	braid_Core (_braid_Core) struct
scoarsen	function pointer to spatial coarsening routine

14.6.4.37 braid_SetSpatialRefine()

Set spatial refinement routine with user-defined routine. Default is no spatial refinment or coarsening.

Parameters

core	braid_Core (_braid_Core) struct
srefine	function pointer to spatial refinement routine

14.6.4.38 braid_SetStorage()

Sets the storage properties of the code. -1 : Default, store only C-points 0 : Full storage of C- and F-Points on all levels x > 0 : Full storage on all levels >= x

Parameters

core	braid_Core (_braid_Core) struct
storage	storage property

14.6.4.39 braid_SetSync()

Set sync routine with user-defined routine. Sync gives user access to XBraid and the user's app at various points (primarily once per iteration inside FRefine and outside in the main cycle loop). This function is called once per-processor (instead of for every state vector on the processor, like access). The use case is to allow the user to update their app once-per iteration based on information from XBraid, for example to maintain the space-time grid when doing time-space adaptivity. Default is no sync routine.

Parameters

core	braid_Core (_braid_Core) struct	
sync	function pointer to sync routine	

14.6.4.40 braid_SetTemporalNorm()

Sets XBraid temporal norm.

This option determines how to obtain a global space-time residual norm. That is, this decides how to combine the spatial norms returned by braid_PtFcnSpatialNorm at each time step to obtain a global norm over space and time. It is this global norm that then controls halting.

There are three options for setting *tnorm*. See section Halting tolerance for a more detailed discussion (in Introduction. ← md).

- tnorm=1: One-norm summation of spatial norms
- *tnorm=2*: Two-norm summation of spatial norms
- tnorm=3: Infinity-norm combination of spatial norms

The default choice is tnorm=2

Parameters

core	braid_Core (_braid_Core) struct
tnorm	choice of temporal norm

14.6.4.41 braid_SetTimeGrid()

Set user-defined time points on finest grid

Parameters

core	braid_Core (_braid_Core) struct
tgrid	function pointer to time grid routine

14.6.4.42 braid_SetTPointsCutoff()

Set the number of time steps, beyond which refinements stop. If num(tpoints) > tpoints_cutoff, then stop doing refinements.

Parameters

core	braid_Core (_braid_Core) struct
tpoints_cutoff	cutoff for stopping refinements

14.6.4.43 braid_SplitCommworld()

Split MPI commworld into *comm_x* and *comm_t*, the spatial and temporal communicators. The total number of processors will equal Px*Pt, there Px is the number of procs in space, and Pt is the number of procs in time.

Parameters

comm_world	Global communicator to split
рх	Number of processors parallelizing space for a single time step
comm_x	Spatial communicator (written as output)
comm_t	Temporal communicator (written as output)

14.6.4.44 braid_WriteConvHistory()

After Drive() finishes, this function can be called to write out the convergence history (residuals for each iteration) to a file

core	braid_Core (_braid_Core) struct
filename	Output file name

14.7 Interface routines for XBraid_Adjoint

Functions

braid_Int braid_InitAdjoint (braid_PtFcnObjectiveT objectiveT, braid_PtFcnObjectiveTDiff objectiveT_diff, braid←)
 PtFcnStepDiff step diff, braid PtFcnResetGradient reset gradient, braid Core *core ptr)

- braid_Int braid_SetTStartObjective (braid_Core core, braid_Real tstart_obj)
- braid_Int braid_SetTStopObjective (braid_Core core, braid_Real tstop_obj)
- braid Int braid SetPostprocessObjective (braid Core core, braid PtFcnPostprocessObjective post fcn)
- braid_Int braid_SetPostprocessObjective_diff (braid_Core core, braid_PtFcnPostprocessObjective_diff post_
 fcn diff)
- braid Int braid SetAbsTolAdjoint (braid Core core, braid Real tol adj)
- braid_Int braid_SetRelTolAdjoint (braid_Core core, braid_Real rtol_adj)
- braid_Int braid_SetObjectiveOnly (braid_Core core, braid_Int boolean)
- braid Int braid GetObjective (braid Core core, braid Real *objective ptr)
- braid_Int braid_GetRNormAdjoint (braid_Core core, braid_Real *rnorm_adj)
- braid_Int braid_SetRichardsonEstimation (braid_Core core, braid_Int est_error, braid_Int richardson, braid_Int local_order)

14.7.1 Detailed Description

These are interface routines for computing adjoint sensitivities, i.e., adjoint-based gradients. These routines initialize the XBraid Adjoint solver, and allow the user to set XBraid Adjoint solver parameters.

14.7.2 Function Documentation

14.7.2.1 braid_GetObjective()

After braid Drive has finished, this returns the objective function value.

Parameters

core	braid_Core struct
objective_ptr	output: value of the objective function

14.7.2.2 braid_GetRNormAdjoint()

```
braid_Int braid_GetRNormAdjoint (
```

```
braid_Core core,
braid_Real * rnorm_adj )
```

After braid_Drive has finished, this returns the residual norm after the last XBraid iteration.

Parameters

core	braid_Core struct
rnorm_adj	output: adjoint residual norm of last iteration

14.7.2.3 braid_InitAdjoint()

Initialize the XBraid_Adjoint solver for computing adjoint sensitivities. Once this function is called, braid_Drive will then compute gradient information alongside the primal XBraid computations.

Parameters

objectiveT	user-routine: evaluates the time-dependent objective function value at time t	
objectiveT_diff	user-routine: differentiated version of the objectiveT function	
step_diff	user-routine: differentiated version of the step function	
reset_gradient	user-routine: set the gradient to zero (storage location of gradient up to user)	
core_ptr	pointer to braid_Core (_braid_Core) struct	

14.7.2.4 braid_SetAbsTolAdjoint()

Set an absolute halting tolerance for the adjoint residuals. XBraid_Adjoint stops iterating when the adjoint residual is below this value.

core	braid_Core (_braid_Core) struct	
tol adj	absolute stopping tolerance for adjoint solve	

14.7.2.5 braid_SetObjectiveOnly()

Set this option with boolean = 1, and then $braid_Drive(core)$ will skip the gradient computation and only compute the forward ODE solution and objective function value. Reset this option with boolean = 0 to turn the adjoint solve and gradient computations back on.

Parameters

core	braid_Core (_braid_Core) struct
boolean	set to '1' for computing objective function only, '0' for computing objective function AND gradients

14.7.2.6 braid_SetPostprocessObjective()

Pass the postprocessing objective function F to XBraid_Adjoint. For a description of F, see the Section Objective function evaluation .

Parameters

core	braid_Core (_braid_Core) struct	
post_fcn	function pointer to postprocessing routine	

14.7.2.7 braid_SetPostprocessObjective_diff()

Pass the differentiated version of the postprocessing objective function F to XBraid_Adjoint. For a description of F, see the Section Objective function evaluation .

core	braid_Core (_braid_Core) struct	
post_fcn_diff	function pointer to differentiated postprocessing routine	

14.7.2.8 braid_SetRelTolAdjoint()

Set a relative stopping tolerance for adjoint residuals. XBraid_Adjoint will stop iterating when the relative residual drops below this value. Be careful when using a relative stopping criterion. The initial residual may already be close to zero, and this will skew the relative tolerance. Absolute tolerances are recommended.

Parameters

core	braid_Core (_braid_Core) struct	
rtol_adj	relative stopping tolerance for adjoint solve	

14.7.2.9 braid_SetRichardsonEstimation()

Turn on built-in Richardson-based error estimation and/or extrapolation with XBraid. When enabled, the Richardson extrapolation (RE) option (richardson == 1) is used to improve the accuracy of the solution at the C-points on the finest level. When the built-in error estimate option is turned on (est_error == 1), RE is used to estimate the local truncation error at each point. These estimates can be accessed through StepStatus and AccessStatus functions.

The last parameter is local_order, which represents the LOCAL order of the time integration scheme. e.g. local_order = 2 for Backward Euler.

Also, the Richardson error estimate is only available after roughly 1 Braid iteration. The estimate is given a dummy value of -1.0, until an actual estimate is available. Thus after an adaptive refinement, and a new hierarchy is formed, another iteration must pass before the error estimates are available again.

core	braid_Core (_braid_Core) struct	
est_error	Boolean, if 1 compute Richardson-based error estimates, if 0, then do not	
richardson	Boolean, if 1 carry out Richardson-based extrapolation to enhance accuracy on the fine-grid, if 0, then do not	
local_order	Local order of the time integration scheme, e.g., local _order=2 for backward Euler	

14.7.2.10 braid_SetTStartObjective()

Set a start time for integrating the objective function over time. Default is *tstart* of the primal XBraid run.

Parameters

core	braid_Core (_braid_Core) struct
tstart_obj	time value for starting the time-integration of the objective function

14.7.2.11 braid_SetTStopObjective()

Set the end-time for integrating the objective function over time. Default is tstop of the primal XBraid run

core	braid_Core (_braid_Core) struct
tstop_obj	time value for stopping the time-integration of the objective function

14.8 XBraid	status	structures
-------------	--------	------------

Define the different status types.

14.9 XBraid status routines

Functions

- braid Int braid StatusGetT (braid Status status, braid Real *t ptr)
- braid_Int braid_StatusGetTIndex (braid_Status status, braid_Int *idx_ptr)
- braid Int braid StatusGetIter (braid Status status, braid Int *iter ptr)
- braid Int braid StatusGetLevel (braid Status status, braid Int *level ptr)
- braid_Int braid_StatusGetNLevels (braid_Status status, braid_Int *nlevels_ptr)
- braid Int braid StatusGetNRefine (braid Status status, braid Int *nrefine ptr)
- braid_Int braid_StatusGetNTPoints (braid_Status status, braid_Int *ntpoints_ptr)
- braid Int braid StatusGetResidual (braid Status status, braid Real *rnorm ptr)
- braid_Int braid_StatusGetDone (braid_Status status, braid_Int *done_ptr)
- braid Int braid StatusGetTIUL (braid Status status, braid Int *iloc upper, braid Int *iloc lower, braid Int level)
- braid_Int braid_StatusGetTimeValues (braid_Status status, braid_Real **tvalues_ptr, braid_Int i_upper, braid_Int i lower, braid_Int level)
- braid_Int braid_StatusGetTILD (braid_Status status, braid_Real *t_ptr, braid_Int *iter_ptr, braid_Int *level_ptr, braid_Int *done ptr)
- braid_Int braid_StatusGetWrapperTest (braid_Status status, braid_Int *wtest_ptr)
- braid Int braid StatusGetCallingFunction (braid Status status, braid Int *cfunction ptr)
- braid Int braid StatusGetCTprior (braid Status status, braid Real *ctprior ptr)
- braid_Int braid_StatusGetCTstop (braid_Status status, braid_Real *ctstop_ptr)
- braid Int braid StatusGetFTprior (braid Status status, braid Real *ftprior ptr)
- braid_Int braid_StatusGetFTstop (braid_Status status, braid_Real *ftstop_ptr)
- braid_Int braid_StatusGetTpriorTstop (braid_Status status, braid_Real *t_ptr, braid_Real *ftprior_ptr, braid_Real *ftstop_ptr, braid_Real *ctstop_ptr)
- braid_Int braid_StatusGetTstop (braid_Status status, braid_Real *tstop_ptr)
- braid_Int braid_StatusGetTstartTstop (braid_Status status, braid_Real *tstart_ptr, braid_Real *tstop_ptr)
- braid_Int braid_StatusGetTol (braid_Status status, braid_Real *tol_ptr)
- braid Int braid StatusGetRNorms (braid Status status, braid Int *nrequest ptr, braid Real *rnorms ptr)
- braid_Int braid_StatusGetOldFineTolx (braid_Status status, braid_Real *old_fine_tolx_ptr)
- braid Int braid StatusSetOldFineTolx (braid Status status, braid Real old fine tolx)
- braid_Int braid_StatusSetTightFineTolx (braid_Status status, braid_Real tight_fine_tolx)
- braid_Int braid_StatusSetRFactor (braid_Status status, braid_Real rfactor)
- braid Int braid StatusSetRefinementDtValues (braid Status status, braid Real rfactor, braid Real *dtarray)
- braid Int braid StatusSetRSpace (braid Status status, braid Real r space)
- braid_Int braid_StatusGetMessageType (braid_Status status, braid_Int *messagetype_ptr)
- braid Int braid StatusSetSize (braid Status status, braid Real size)
- braid_Int braid_StatusGetSingleErrorEstStep (braid_Status status, braid_Real *estimate)
- braid_Int braid_StatusGetSingleErrorEstAccess (braid_Status status, braid_Real *estimate)
- braid_Int braid_StatusGetNumErrorEst (braid_Status status, braid_Int *npoints)
- braid_Int braid_StatusGetAllErrorEst (braid_Status status, braid_Real *error_est)

14.9.1 Detailed Description

XBraid status structures and associated Get/Set routines are what tell the user the status of the simulation when their routines (step, coarsen/refine, access) are called.

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14.9.2 Function Documentation

14.9.2.1 braid_StatusGetAllErrorEst()

Get All the Richardson based error estimates, e.g. from inside Sync. Use this function in conjuction with GetNumError ← Est(). Workflow: use GetNumErrorEst() to get the size of the needed user-array that will hold the error estimates, then pre-allocate array, then call this function to write error estimates to the user-array, then post-process array in user-code. This post-processing will often occur in the Sync function. See examples/ex-06.c.

The error_est array must be user-allocated.

Parameters

status	structure containing current simulation info
error_est	· · · · · · · · · · · · · · · · · · ·
	iteration 1, or after refinement)

14.9.2.2 braid_StatusGetCallingFunction()

Return flag indicating from which function the vector is accessed

Parameters

status	structure containing current simulation info
cfunction_ptr	output, function number (0=FInterp, 1=FRestrict, 2=FRefine, 3=FAccess, 4=FRefine after refinement, 5=Drive Top of Cycle)

14.9.2.3 braid_StatusGetCTprior()

Return the coarse grid time value to the left of the current time value from the Status structure.

Parameters

status	structure containing current simulation info
ctprior_ptr	output, time value to the left of current time value on coarse grid

14.9.2.4 braid_StatusGetCTstop()

Return the coarse grid time value to the right of the current time value from the Status structure.

Parameters

status	structure containing current simulation info
ctstop_ptr	output, time value to the right of current time value on coarse grid

14.9.2.5 braid_StatusGetDone()

Return whether XBraid is done for the current simulation.

 $done_ptr = 1$ indicates that XBraid has finished iterating, (either maxiter has been reached, or the tolerance has been met).

Parameters

status	structure containing current simulation info
done_ptr	output, =1 if XBraid has finished, else =0

14.9.2.6 braid_StatusGetFTprior()

Return the **fine grid** time value to the left of the current time value from the Status structure.

Parameters

status	structure containing current simulation info
ftprior_ptr	output, time value to the left of current time value on fine grid

14.9.2.7 braid_StatusGetFTstop()

Return the **fine grid** time value to the right of the current time value from the Status structure.

Parameters

status	structure containing current simulation info
ftstop_ptr	output, time value to the right of current time value on fine grid

14.9.2.8 braid_StatusGetIter()

Return the current iteration from the Status structure.

Parameters

status	structure containing current simulation info
iter_ptr	output, current XBraid iteration number

14.9.2.9 braid_StatusGetLevel()

Return the current XBraid level from the Status structure.

Parameters

status	structure containing current simulation info
level_ptr	output, current level in XBraid

14.9.2.10 braid_StatusGetMessageType()

Return the current message type from the Status structure.

Parameters

status	structure containing current simulation info
messagetype_ptr	output, type of message, 0: for Step(), 1: for load balancing

14.9.2.11 braid_StatusGetNLevels()

Return the total number of XBraid levels from the Status structure.

Parameters

status	structure containing current simulation info
nlevels_ptr	output, number of levels in XBraid

14.9.2.12 braid_StatusGetNRefine()

Return the number of refinements done.

Parameters

status	structure containing current simulation info
nrefine_ptr	output, number of refinements done

14.9.2.13 braid_StatusGetNTPoints()

Return the global number of time points on the fine grid.

Parameters

status	structure containing current simulation info
ntpoints_ptr	output, number of time points on the fine grid

14.9.2.14 braid_StatusGetNumErrorEst()

Get the number of local Richardson-based error estimates stored on this processor. Use this function in conjuction with GetAllErrorEst(). Workflow: use this function to get the size of the needed user-array that will hold the error estimates, then pre-allocate array, then call GetAllErrorEst() to write error estimates to the user-array, then post-process array in user-code. This post-processing will often occur in the Sync function. See examples/ex-06.c.

Parameters

status	structure containing current simulation info
npoints	output, number of locally stored Richardson error estimates

14.9.2.15 braid_StatusGetOldFineTolx()

Return the previous old_fine_tolx set through $braid_StatusSetOldFineTolx$ This is used especially by *braid_Get \leftarrow SpatialAccuracy

Parameters

status	structure containing current simulation info
old_fine_tolx_ptr	output, previous old_fine_tolx, set through braid_StepStatusSetOldFineTolx

14.9.2.16 braid_StatusGetResidual()

Return the current residual norm from the Status structure.

Parameters

status	structure containing current simulation info
rnorm_ptr	output, current residual norm

14.9.2.17 braid_StatusGetRNorms()

Return the current XBraid residual history. If *nrequest_ptr* is negative, return the last *nrequest_ptr* residual norms. If positive, return the first *nrequest_ptr* residual norms. Upon exit, *nrequest_ptr* holds the number of residuals actually returned.

Parameters

status	structure containing current simulation info
nrequest_ptr	input/output, input: number of requested residual norms, output: number actually copied
rnorms_ptr	output, XBraid residual norm history, of length nrequest_ptr

14.9.2.18 braid_StatusGetSingleErrorEstAccess()

Get the Richardson based error estimate at the single time point currently accessible from Access.

Note that Access needs specific logic distinct from Step, hence please use braid_StepStatusGetSingleErrorEstStep for the user Step() function.

Parameters

status	structure containing current simulation info
estimate	output, error estimate, equals -1 if not available yet (e.g., before iteration 1, or after refinement)

14.9.2.19 braid_StatusGetSingleErrorEstStep()

Get the Richardson based error estimate at the single time point currently being "Stepped", i.e., return the current error estimate for the time point at "tstart".

Note that Step needs specific logic distinct from Access, hence please use braid_AccessStatusGetSingleErrorEst ← Access for the user Access() function.

Parameters

status	structure containing current simulation info
estimate	output, error estimate, equals -1 if not available yet (e.g., before iteration 1, or after refinement)

14.9.2.20 braid_StatusGetT()

Return the current time from the Status structure.

Parameters

status	structure containing current simulation info
t_ptr	output, current time

14.9.2.21 braid_StatusGetTILD()

```
braid_Int braid_StatusGetTILD (
```

```
braid_Status status,
braid_Real * t_ptr,
braid_Int * iter_ptr,
braid_Int * level_ptr,
braid_Int * done_ptr )
```

Return XBraid status for the current simulation. Four values are returned.

TILD: time, iteration, level, done

These values are also available through individual Get routines. These individual routines are the location of detailed documentation on each parameter, e.g., see *braid_StatusGetDone* for more information on the *done* value.

Parameters

status	structure containing current simulation info
t_ptr	output, current time
iter_ptr	output, current XBraid iteration number
level_ptr	output, current level in XBraid
done_ptr	output, =1 if XBraid has finished, else =0

14.9.2.22 braid_StatusGetTimeValues()

Returns an array of time values corresponding to the given inputs. The inputs are the level you want the time values from, the upper time point index you want the value of, and the lower time point index you want the time value of. The output is then filled with all time values from the upper index to the lower index, inclusive.

The caller is responsible for allocating and managing the memory for the array. Time values are filled in so that tvalues—_ptr[0] corresponds to the lower time index.

status	structure containing current simulation info
tvalues_ptr	output, time point values for the requested range of indices
i_upper	input, upper index of the desired time value range (inclusive)
i_lower	input, lower index of the desired time value range (inclusive)
level	input, level for the desired time values

14.9 XBraid status routines 97

14.9.2.23 braid_StatusGetTIndex()

Return the index value corresponding to the current time value from the Status structure.

For Step(), this corresponds to the time-index of "tstart", as this is the time-index of the input vector. That is, NOT the time-index of "tstop". For Access, this corresponds just simply to the time-index of the input vector.

Parameters

status	structure containing current simulation info
idx_ptr	output, global index value corresponding to current time value

14.9.2.24 braid_StatusGetTIUL()

Returns upper and lower time point indices on this processor. Two values are returned. Requires the user to specify which level they want the time point indices from.

Parameters

status	structure containing current simulation info
iloc_upper	output, the upper time point index on this processor
iloc_lower	output, the lower time point index on this processor
level	input, level for the desired indices

14.9.2.25 braid_StatusGetTol()

Return the current XBraid stopping tolerance

Parameters

status	structure containing current simulation info
tol ptr	output, current XBraid stopping tolerance

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14.9.2.26 braid_StatusGetTpriorTstop()

Return XBraid status for the current simulation. Five values are returned, tstart, f_tprior, f_tstop, c_tprior, c_tstop.

These values are also available through individual Get routines. These individual routines are the location of detailed documentation on each parameter, e.g., see *braid_StatusGetCTprior* for more information on the *c_tprior* value.

Parameters

status	structure containing current simulation info
t_ptr	output, current time
ftprior_ptr	output, time value to the left of current time value on fine grid
ftstop_ptr	output, time value to the right of current time value on fine grid
ctprior_ptr	output, time value to the left of current time value on coarse grid
ctstop_ptr	output, time value to the right of current time value on coarse grid

14.9.2.27 braid_StatusGetTstartTstop()

Return XBraid status for the current simulation. Two values are returned, tstart and tstop.

These values are also available through individual Get routines. These individual routines are the location of detailed documentation on each parameter, e.g., see *braid_StatusGetTstart* for more information on the *tstart* value.

status	structure containing current simulation info
tstart_ptr	output, current time
tstop_ptr	output, next time value to evolve towards

14.9.2.28 braid_StatusGetTstop()

Return the time value to the right of the current time value from the Status structure.

Parameters

status	structure containing current simulation info
tstop_ptr	output, next time value to evolve towards

14.9.2.29 braid_StatusGetWrapperTest()

Return whether this is a wrapper test or an XBraid run

Parameters

status	structure containing current simulation info
wtest_ptr	output, =1 if this is a wrapper test, =0 if XBraid run

14.9.2.30 braid_StatusSetOldFineTolx()

Set *old_fine_tolx*, available for retrieval through *braid_StatusGetOldFineTolx* This is used especially by *braid_Get← SpatialAccuracy

status	structure containing current simulation info
old_fine_tolx	input, the last used fine_tolx

14.9.2.31 braid_StatusSetRefinementDtValues()

Set time step sizes for refining the time interval non-uniformly.

Parameters

status	structure containing current simulation info
rfactor	input, number of subintervals
dtarray	input, array of dt values for non-uniform refinement

14.9.2.32 braid_StatusSetRFactor()

Set the rfactor, a desired refinement factor for this interval. rfactor=1 indicates no refinement, otherwise, this inteval is subdivided rfactor times (uniform refinement).

Parameters

status	structure containing current simulation info
rfactor	input, user-determined desired rfactor

14.9.2.33 braid_StatusSetRSpace()

Set the r_space flag. When set = 1, spatial coarsening will be called, for all local time points, following the completion of the current iteration, provided rfactors are not set at any global time point. This allows for spatial refinment without temporal refinment

status	structure containing current simulation info
r_space	input, if 1, call spatial refinement on finest grid after this iter

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14.9.2.34 braid_StatusSetSize()

Set the size of the buffer. If set by user, the send buffer will be "size" bytes in length. If not, BufSize is used.

Parameters

status	structure containing current simulation info
size	input, size of the send buffer

14.9.2.35 braid_StatusSetTightFineTolx()

Set *tight_fine_tolx*, boolean variable indicating whether the tightest tolerance has been used for spatial solves (implicit schemes). This value must be 1 in order for XBraid to halt (unless maxiter is reached)

status	structure containing current simulation info
tight_fine_tolx	input, boolean indicating whether the tight tolx has been used

14.10 Inherited XBraid status routines

Functions

```
    braid Int braid AccessStatusGetT (braid AccessStatus s, braid Real *v1)

    braid Int braid AccessStatusGetTIndex (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetIter (braid AccessStatus s, braid Int *v1)

• braid_Int braid_AccessStatusGetLevel (braid_AccessStatus s, braid_Int *v1)

    braid Int braid AccessStatusGetNLevels (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetNRefine (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetNTPoints (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetResidual (braid AccessStatus s, braid Real *v1)

    braid Int braid AccessStatusGetDone (braid AccessStatus s, braid Int *v1)

• braid Int braid AccessStatusGetTILD (braid AccessStatus s, braid Real *v1, braid Int *v2, braid Int *v3,
  braid Int *v4)

    braid Int braid AccessStatusGetWrapperTest (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetCallingFunction (braid AccessStatus s, braid Int *v1)

    braid Int braid AccessStatusGetSingleErrorEstAccess (braid AccessStatus s, braid Real *v1)

    braid Int braid SyncStatusGetTIUL (braid SyncStatus s, braid Int *v1, braid Int *v2, braid Int v3)

    braid Int braid SyncStatusGetTimeValues (braid SyncStatus s, braid Real **v1, braid Int v2, braid Int v3,

  braid Int v4)

    braid Int braid SyncStatusGetIter (braid SyncStatus s, braid Int *v1)

    braid Int braid SyncStatusGetLevel (braid SyncStatus s, braid Int *v1)

• braid_Int braid_SyncStatusGetNLevels (braid_SyncStatus s, braid_Int *v1)

    braid Int braid SyncStatusGetNRefine (braid SyncStatus s, braid Int *v1)

    braid Int braid SyncStatusGetNTPoints (braid SyncStatus s, braid Int *v1)

    braid Int braid SyncStatusGetDone (braid SyncStatus s, braid Int *v1)

    braid_Int braid_SyncStatusGetCallingFunction (braid_SyncStatus s, braid_Int *v1)

    braid Int braid SyncStatusGetNumErrorEst (braid SyncStatus s, braid Int *v1)

    braid Int braid SyncStatusGetAllErrorEst (braid SyncStatus s, braid Real *v1)

• braid Int braid CoarsenRefStatusGetT (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetTIndex (braid CoarsenRefStatus s, braid Int *v1)

• braid Int braid CoarsenRefStatusGetIter (braid CoarsenRefStatus s, braid Int *v1)

    braid Int braid CoarsenRefStatusGetLevel (braid CoarsenRefStatus s, braid Int *v1)

    braid Int braid CoarsenRefStatusGetNLevels (braid CoarsenRefStatus s, braid Int *v1)

    braid Int braid CoarsenRefStatusGetNRefine (braid CoarsenRefStatus s, braid Int *v1)

• braid_Int braid_CoarsenRefStatusGetNTPoints (braid_CoarsenRefStatus s, braid_Int *v1)

    braid Int braid CoarsenRefStatusGetCTprior (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetCTstop (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetFTprior (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetFTstop (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetTpriorTstop (braid CoarsenRefStatus s, braid Real *v1, braid Real *v2,

  braid_Real *v3, braid_Real *v4, braid_Real *v5)

    braid Int braid StepStatusGetT (braid StepStatus s, braid Real *v1)

    braid Int braid StepStatusGetTIndex (braid StepStatus s, braid Int *v1)

    braid_Int braid_StepStatusGetIter (braid_StepStatus s, braid_Int *v1)

    braid Int braid StepStatusGetLevel (braid StepStatus s, braid Int *v1)

• braid Int braid StepStatusGetNLevels (braid StepStatus s, braid Int *v1)
• braid Int braid StepStatusGetNRefine (braid StepStatus s, braid Int *v1)
```

braid_Int braid_StepStatusGetNTPoints (braid_StepStatus s, braid_Int *v1)
 braid Int braid StepStatusGetTstop (braid StepStatus s, braid Real *v1)

- braid_Int braid_StepStatusGetTstartTstop (braid_StepStatus s, braid_Real *v1, braid_Real *v2)
- braid Int braid StepStatusGetTol (braid StepStatus s, braid Real *v1)
- braid_Int braid_StepStatusGetRNorms (braid_StepStatus s, braid_Int *v1, braid_Real *v2)
- braid Int braid StepStatusGetOldFineTolx (braid StepStatus s, braid Real *v1)
- braid_Int braid_StepStatusSetOldFineTolx (braid_StepStatus s, braid_Real v1)
- braid Int braid StepStatusSetTightFineTolx (braid StepStatus s, braid Real v1)
- braid Int braid StepStatusSetRFactor (braid StepStatus s, braid Real v1)
- braid_Int braid_StepStatusSetRSpace (braid_StepStatus s, braid_Real v1)
- braid Int braid StepStatusGetSingleErrorEstStep (braid StepStatus s, braid Real *v1)
- braid Int braid BufferStatusGetMessageType (braid BufferStatus s, braid Int *v1)
- braid Int braid BufferStatusSetSize (braid BufferStatus s, braid Real v1)
- braid_Int braid_ObjectiveStatusGetT (braid_ObjectiveStatus s, braid_Real *v1)
- braid Int braid ObjectiveStatusGetTIndex (braid ObjectiveStatus s, braid Int *v1)
- braid Int braid ObjectiveStatusGetIter (braid ObjectiveStatus s, braid Int *v1)
- braid Int braid ObjectiveStatusGetLevel (braid ObjectiveStatus s, braid Int *v1)
- braid Int braid ObjectiveStatusGetNLevels (braid ObjectiveStatus s, braid Int *v1)
- braid Int braid ObjectiveStatusGetNRefine (braid ObjectiveStatus s, braid Int *v1)
- braid_Int braid_ObjectiveStatusGetNTPoints (braid_ObjectiveStatus s, braid_Int *v1)
- braid_Int braid_ObjectiveStatusGetTol (braid_ObjectiveStatus s, braid_Real *v1)

14.10.1 Detailed Description

These are the 'inherited' Status Get/Set functions. See the *XBraid status routines* section for the description of each function. For example, for braid_StepStatusGetT(...), you would look up braid_StatusGetT(...)

14.10.2 Function Documentation

14.10.2.1 braid_AccessStatusGetCallingFunction()

```
\label{limit} \begin{tabular}{ll} braid\_AccessStatusGetCallingFunction ( \\ braid\_AccessStatus \ s, \\ braid\_Int \ * v1 \ ) \end{tabular}
```

14.10.2.2 braid_AccessStatusGetDone()

```
\begin{tabular}{ll} braid\_AccessStatusGetDone ( \\ braid\_AccessStatus \ s, \\ braid\_Int \ * \ v1 \ ) \end{tabular}
```

```
14.10.2.3 braid_AccessStatusGetIter()
```

```
braid_Int braid_AccessStatusGetIter (
             braid_AccessStatus s,
             braid_Int * v1 )
14.10.2.4 braid_AccessStatusGetLevel()
braid_Int braid_AccessStatusGetLevel (
             braid_AccessStatus s,
             braid_Int * v1 )
14.10.2.5 braid_AccessStatusGetNLevels()
braid_Int braid_AccessStatusGetNLevels (
             braid_AccessStatus s,
             braid_Int * v1 )
14.10.2.6 braid_AccessStatusGetNRefine()
braid_Int braid_AccessStatusGetNRefine (
             braid_AccessStatus s,
             braid_Int * v1 )
14.10.2.7 braid_AccessStatusGetNTPoints()
braid_Int braid_AccessStatusGetNTPoints (
             braid\_AccessStatus s,
             braid_Int * v1 )
14.10.2.8 braid_AccessStatusGetResidual()
```

14.10.2.9 braid_AccessStatusGetSingleErrorEstAccess()

14.10.2.10 braid_AccessStatusGetT()

14.10.2.11 braid_AccessStatusGetTILD()

```
braid_Int braid_AccessStatusGetTILD (
          braid_AccessStatus s,
          braid_Real * v1,
          braid_Int * v2,
          braid_Int * v3,
          braid_Int * v4 )
```

14.10.2.12 braid_AccessStatusGetTIndex()

```
\begin{tabular}{ll} braid\_AccessStatusGetTIndex ( \\ braid\_AccessStatus \ s, \\ braid\_Int \ * v1 \ ) \end{tabular}
```

14.10.2.13 braid_AccessStatusGetWrapperTest()

```
\label{lem:braid_AccessStatusGetWrapperTest} \mbox{ (} \\ \mbox{braid\_AccessStatus } s, \\ \mbox{braid\_Int } * v1 \mbox{ )} \\
```

14.10.2.14 braid_BufferStatusGetMessageType()

14.10.2.15 braid_BufferStatusSetSize()

```
\begin{tabular}{ll} braid\_BufferStatusSetSize ( \\ braid\_BufferStatus \ s, \\ braid\_Real \ v1 \ ) \end{tabular}
```

14.10.2.16 braid_CoarsenRefStatusGetCTprior()

```
\label{lem:braid_CoarsenRefStatusGetCTprior} \begin{tabular}{ll} braid_CoarsenRefStatus $s$, \\ braid_Real * v1 \end{tabular}
```

14.10.2.17 braid_CoarsenRefStatusGetCTstop()

```
\label{lem:braid_Int_braid_CoarsenRefStatusGetCTstop} \mbox{ (} \\ \mbox{braid\_CoarsenRefStatus } s, \\ \mbox{braid\_Real } * v1 \mbox{ )} \\
```

14.10.2.18 braid_CoarsenRefStatusGetFTprior()

```
\label{lem:braid_CoarsenRefStatusGetFTprior} \begin{tabular}{ll} braid_CoarsenRefStatus $s$, \\ braid_Real * v1 \end{tabular}
```

14.10.2.19 braid_CoarsenRefStatusGetFTstop()

```
\label{lem:braid_CoarsenRefStatusGetFTstop} \mbox{ (} \\ \mbox{braid\_CoarsenRefStatus } s, \\ \mbox{braid\_Real } * v1 \mbox{ )} \\
```

14.10.2.20 braid_CoarsenRefStatusGetIter()

```
\label{lem:braid_Int_braid_CoarsenRefStatusGetIter} \begin{align*} braid_CoarsenRefStatus \ s, \\ braid_Int \ * \ v1 \ ) \end{align*}
```

14.10.2.21 braid_CoarsenRefStatusGetLevel()

```
\label{lem:braid_CoarsenRefStatusGetLevel (braid_CoarsenRefStatus $s$, \\ braid_Int * v1 )
```

14.10.2.22 braid_CoarsenRefStatusGetNLevels()

```
\label{lem:braid_CoarsenRefStatusGetNLevels} \begin{tabular}{ll} braid_CoarsenRefStatus $s$, \\ braid_Int * v1 \end{tabular}
```

14.10.2.23 braid_CoarsenRefStatusGetNRefine()

```
\label{lem:braid_CoarsenRefStatusGetNRefine} \begin{picture}(c) & braid_CoarsenRefStatus s, \\ & braid_Int * v1 \end{picture})
```

14.10.2.24 braid_CoarsenRefStatusGetNTPoints()

14.10.2.25 braid_CoarsenRefStatusGetT()

14.10.2.26 braid_CoarsenRefStatusGetTIndex()

```
\label{limit_braid_CoarsenRefStatusGetTIndex} \begin{tabular}{ll} braid_CoarsenRefStatus $s$, \\ braid_Int * v1 \end{tabular}
```

14.10.2.27 braid_CoarsenRefStatusGetTpriorTstop()

```
braid_Int braid_CoarsenRefStatusGetTpriorTstop (
             braid_CoarsenRefStatus s,
             braid_Real * v1,
             braid_Real * v2,
             braid_Real * v3,
             braid_Real * v4,
             braid_Real * v5 )
14.10.2.28 braid_ObjectiveStatusGetIter()
braid_Int braid_ObjectiveStatusGetIter (
             braid_ObjectiveStatus s,
             braid_Int * v1 )
14.10.2.29 braid_ObjectiveStatusGetLevel()
braid_Int braid_ObjectiveStatusGetLevel (
             braid_ObjectiveStatus s,
             braid_Int * v1 )
14.10.2.30 braid_ObjectiveStatusGetNLevels()
braid_Int braid_ObjectiveStatusGetNLevels (
             braid_0bjectiveStatus s,
             braid_Int * v1 )
14.10.2.31 braid_ObjectiveStatusGetNRefine()
braid_Int braid_ObjectiveStatusGetNRefine (
             braid_0bjectiveStatus s,
             braid_Int * v1 )
14.10.2.32 braid_ObjectiveStatusGetNTPoints()
```

braid_Int * v1)

14.10.2.33 braid_ObjectiveStatusGetT()

```
\begin{tabular}{ll} braid\_ObjectiveStatusGetT ( \\ braid\_ObjectiveStatus \ s, \\ braid\_Real * v1 \end{tabular}
```

14.10.2.34 braid_ObjectiveStatusGetTIndex()

14.10.2.35 braid_ObjectiveStatusGetTol()

```
\begin{tabular}{ll} braid\_ObjectiveStatusGetTol ( \\ braid\_ObjectiveStatus \ s, \\ braid\_Real * v1 \end{tabular}
```

14.10.2.36 braid_StepStatusGetIter()

```
\begin{tabular}{ll} braid\_StepStatusGetIter ( \\ braid\_StepStatus \ s, \\ braid\_Int * v1 \ ) \end{tabular}
```

14.10.2.37 braid_StepStatusGetLevel()

14.10.2.38 braid_StepStatusGetNLevels()

```
\label{lem:braid_Int_braid_StepStatusGetNLevels} \begin{tabular}{ll} braid_StepStatus $s$, \\ braid_Int * v1 \end{tabular}
```

```
14.10.2.39 braid_StepStatusGetNRefine()
```

14.10.2.40 braid_StepStatusGetNTPoints()

```
\begin{tabular}{ll} braid\_StepStatusGetNTPoints ( \\ braid\_StepStatus \ s, \\ braid\_Int * v1 \ ) \end{tabular}
```

14.10.2.41 braid_StepStatusGetOldFineTolx()

```
\label{lem:braid_StepStatusGetOldFineTolx} \begin{tabular}{ll} braid_StepStatus & s, \\ braid_Real * v1 \end{tabular}
```

14.10.2.42 braid_StepStatusGetRNorms()

```
\label{lem:braid_StepStatusGetRNorms} \begin{tabular}{ll} braid_StepStatus & s, \\ braid_Int & *v1, \\ braid_Real & *v2 \end{tabular} \end{tabular}
```

14.10.2.43 braid_StepStatusGetSingleErrorEstStep()

```
braid_Int braid_StepStatusGetSingleErrorEstStep ( braid\_StepStatus \ s, \\ braid\_Real \ * v1 \ )
```

14.10.2.44 braid_StepStatusGetT()

14.10.2.45 braid_StepStatusGetTIndex()

```
\begin{tabular}{ll} braid\_StepStatusGetTIndex ( \\ braid\_StepStatus \ s, \\ braid\_Int * v1 \ ) \end{tabular}
```

14.10.2.46 braid_StepStatusGetTol()

```
\begin{tabular}{ll} braid\_Int braid\_StepStatusGetTol ( \\ braid\_StepStatus s, \\ braid\_Real * v1 ) \end{tabular}
```

14.10.2.47 braid_StepStatusGetTstartTstop()

14.10.2.48 braid_StepStatusGetTstop()

```
\begin{tabular}{ll} braid\_StepStatusGetTstop ( \\ braid\_StepStatus s, \\ braid\_Real * v1 ) \end{tabular}
```

14.10.2.49 braid_StepStatusSetOldFineTolx()

```
\label{lem:braid_StepStatusSetOldFineTolx} \begin{tabular}{ll} braid_StepStatus & s, \\ braid_Real & v1 \end{tabular}
```

14.10.2.50 braid_StepStatusSetRFactor()

```
14.10.2.51 braid_StepStatusSetRSpace()
```

```
braid_Int braid_StepStatusSetRSpace (
              braid_StepStatus s,
              braid_Real v1 )
14.10.2.52 braid_StepStatusSetTightFineTolx()
braid_Int braid_StepStatusSetTightFineTolx (
              braid_StepStatus s,
              braid_Real v1 )
14.10.2.53 braid_SyncStatusGetAllErrorEst()
braid_Int braid_SyncStatusGetAllErrorEst (
              braid_SyncStatus s,
              braid_Real * v1 )
14.10.2.54 braid_SyncStatusGetCallingFunction()
{\tt braid\_Int} \ {\tt braid\_SyncStatusGetCallingFunction} \ (
              braid_SyncStatus s,
              braid_Int * v1 )
14.10.2.55 braid_SyncStatusGetDone()
braid_Int braid_SyncStatusGetDone (
              braid_SyncStatus s,
              braid_Int * v1 )
14.10.2.56 braid_SyncStatusGetIter()
braid_Int braid_SyncStatusGetIter (
```

 $\label{eq:syncstatus} \begin{picture}(100,0) \put(0,0){\line(0,0){100}} \put(0,0){\line(0,0){100}}$

14.10.2.57 braid_SyncStatusGetLevel()

```
\begin{tabular}{ll} braid\_SyncStatusGetLevel ( \\ braid\_SyncStatus \ s, \\ braid\_Int \ * v1 \ ) \end{tabular}
```

14.10.2.58 braid_SyncStatusGetNLevels()

```
\label{lem:braid_SyncStatusGetNLevels} \begin{tabular}{ll} braid_SyncStatus $s$, \\ braid_Int * v1 \end{tabular}
```

14.10.2.59 braid_SyncStatusGetNRefine()

```
\label{limit_sync} \begin{tabular}{ll} braid_SyncStatusGetNRefine ( \\ braid_SyncStatus s, \\ braid_Int * v1 ) \end{tabular}
```

14.10.2.60 braid_SyncStatusGetNTPoints()

```
\begin{tabular}{ll} braid\_SyncStatusGetNTPoints ( \\ braid\_SyncStatus \ s, \\ braid\_Int * v1 \ ) \end{tabular}
```

14.10.2.61 braid_SyncStatusGetNumErrorEst()

```
\label{limit_sync} \begin{tabular}{ll} braid_SyncStatusGetNumErrorEst ( \\ braid_SyncStatus s, \\ braid_Int * v1 ) \end{tabular}
```

14.10.2.62 braid_SyncStatusGetTimeValues()

14.10.2.63 braid_SyncStatusGetTIUL()

14.11 XBraid status macros

Macros

- #define braid ASCaller FInterp 0
- #define braid_ASCaller_FRestrict 1
- #define braid ASCaller FRefine 2
- #define braid_ASCaller_FAccess 3
- #define braid_ASCaller_FRefine_AfterInitHier 4
- #define braid ASCaller Drive TopCycle 5

14.11.1 Detailed Description

Macros defining Status values that the user can obtain during runtime, which will tell the user where in Braid the current cycle is, e.g. in the FInterp function.

14.11.2 Macro Definition Documentation

```
14.11.2.1 braid_ASCaller_Drive_TopCycle
```

```
#define braid_ASCaller_Drive_TopCycle 5
```

When CallingFunction equals 5, Braid is at the top of the cycle

```
14.11.2.2 braid_ASCaller_FAccess
```

```
#define braid_ASCaller_FAccess 3
```

When CallingFunction equals 0, Braid is in FAccess

```
14.11.2.3 braid_ASCaller_FInterp
```

```
#define braid_ASCaller_FInterp 0
```

When CallingFunction equals 0, Braid is in FInterp

14.11.2.4 braid_ASCaller_FRefine

```
#define braid_ASCaller_FRefine 2
```

When CallingFunction equals 0, Braid is in FRefine

14.11.2.5 braid_ASCaller_FRefine_AfterInitHier

```
#define braid_ASCaller_FRefine_AfterInitHier 4
```

When CallingFunction equals 4, Braid is inside FRefine after the new finest level has been initialized

14.11.2.6 braid_ASCaller_FRestrict

```
#define braid_ASCaller_FRestrict 1
```

When CallingFunction equals 0, Braid is in FRestrict

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14.12 XBraid test routines

Functions

• braid_Int braid_TestInitAccess (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnAccess access, braid_PtFcnFree free)

- braid_Int braid_TestClone (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnAccess access, braid_PtFcnFree free, braid_PtFcnClone clone)
- braid_Int braid_TestSum (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid PtFcnAccess access, braid PtFcnFree free, braid PtFcnClone clone, braid PtFcnSum sum)
- braid_Int braid_TestSpatialNorm (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm)
- braid_Int braid_TestBuf (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnBufSize bufsize, braid PtFcnBufPack bufpack, braid PtFcnBufUnpack bufunpack)
- braid_Int braid_TestCoarsenRefine (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_Real fdt, braid_Real cdt, braid_PtFcnInit init, braid_PtFcnAccess access, braid_PtFcnFree free, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnSCoarsen coarsen, braid_Pt← FcnSRefine refine)
- braid_Int braid_TestResidual (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_Real dt, braid_PtFcnInit myinit, braid_PtFcnAccess myaccess, braid_PtFcnFree myfree, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnResidual residual, braid_PtFcnStep step)
- braid_Int braid_TestAll (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_Real fdt, braid_←
 Real cdt, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_Pt←
 FcnSpatialNorm spatialnorm, braid_PtFcnBufSize bufsize, braid_PtFcnBufPack bufpack, braid_PtFcnBufUnpack
 bufunpack, braid_PtFcnSCoarsen coarsen, braid_PtFcnSRefine refine, braid_PtFcnResidual residual, braid_←
 PtFcnStep step)

14.12.1 Detailed Description

These are sanity check routines to help a user test their XBraid code.

14.12.2 Function Documentation

14.12.2.1 braid_TestAll()

```
braid_PtFcnSpatialNorm spatialnorm,
braid_PtFcnBufSize bufsize,
braid_PtFcnBufPack bufpack,
braid_PtFcnBufUnpack bufunpack,
braid_PtFcnSCoarsen coarsen,
braid_PtFcnSRefine refine,
braid_PtFcnResidual residual,
braid_PtFcnStep step )
```

Runs all of the individual braid_Test* routines

- · Returns 0 if the tests fail
- · Returns 1 if the tests pass
- · Check the log messages to see details of which tests failed.

Parameters

арр	User defined App structure
comm_x	Spatial communicator
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to initialize test vectors with
fdt	Fine time step value that you spatially coarsen from
cdt	Coarse time step value that you coarsen to
init	Initialize a braid_Vector on finest temporal grid
free	Free a braid_Vector
clone	Clone a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space
bufsize	Computes size in bytes for one braid_Vector MPI buffer
bufpack	Packs MPI buffer to contain one braid_Vector
bufunpack	Unpacks MPI buffer into a braid_Vector
coarsen	Spatially coarsen a vector. If NULL, test is skipped.
refine	Spatially refine a vector. If NULL, test is skipped.
residual	Compute a residual given two consectuive braid_Vectors
step	Compute a time step with a braid_Vector

14.12.2.2 braid_TestBuf()

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```
braid_PtFcnFree free,
braid_PtFcnSum sum,
braid_PtFcnSpatialNorm spatialnorm,
braid_PtFcnBufSize bufsize,
braid_PtFcnBufPack bufpack,
braid_PtFcnBufUnpack bufunpack)
```

Test the BufPack, BufUnpack and BufSize functions.

A vector is initialized at time *t*, packed into a buffer, then unpacked from a buffer. The unpacked result must equal the original vector.

- · Returns 0 if the tests fail
- · Returns 1 if the tests pass
- · Check the log messages to see details of which tests failed.

Parameters

арр	User defined App structure
comm_x	Spatial communicator
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to test Buffer routines (used to initialize the vectors)
init	Initialize a braid_Vector on finest temporal grid
free	Free a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space
bufsize	Computes size in bytes for one braid_Vector MPI buffer
bufpack	Packs MPI buffer to contain one braid_Vector
bufunpack	Unpacks MPI buffer containing one braid_Vector

14.12.2.3 braid_TestClone()

Test the clone function.

A vector is initialized at time *t*, cloned, and both vectors are written. Then both vectors are free-d. The user is to check (via the access function) to see if it is identical.

Parameters

арр	User defined App structure
comm←	Spatial communicator
_X	
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to test clone with (used to initialize the vectors)
init	Initialize a braid_Vector on finest temporal grid
access	Allows access to XBraid and current braid_Vector (can be NULL for no writing)
free	Free a braid_Vector
clone	Clone a braid_Vector

14.12.2.4 braid_TestCoarsenRefine()

Test the Coarsen and Refine functions.

A vector is initialized at time t, and various sanity checks on the spatial coarsening and refinement routines are run.

- · Returns 0 if the tests fail
- · Returns 1 if the tests pass
- Check the log messages to see details of which tests failed.

Parameters

арр	User defined App structure
comm_x	Spatial communicator
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to initialize test vectors
fdt	Fine time step value that you spatially coarsen from
cdt	Coarse time step value that you coarsen to

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Parameters

init	Initialize a braid_Vector on finest temporal grid
access	Allows access to XBraid and current braid_Vector (can be NULL for no writing)
free	Free a braid_Vector
clone	Clone a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space
coarsen	Spatially coarsen a vector
refine	Spatially refine a vector

14.12.2.5 braid_TestInitAccess()

Test the init, access and free functions. A vector is initialized at time *t*, written, and then free-d

Parameters

арр	User defined App structure
comm←	Spatial communicator
_X	
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to test init with (used to initialize the vectors)
init	Initialize a braid_Vector on finest temporal grid
access	Allows access to XBraid and current braid_Vector (can be NULL for no writing)
free	Free a braid_Vector

14.12.2.6 braid_TestResidual()

```
braid_Real dt,
braid_PtFcnInit myinit,
braid_PtFcnAccess myaccess,
braid_PtFcnFree myfree,
braid_PtFcnClone clone,
braid_PtFcnSum sum,
braid_PtFcnSpatialNorm spatialnorm,
braid_PtFcnResidual residual,
braid_PtFcnStep step )
```

Test compatibility of the Step and Residual functions.

A vector is initialized at time t, step is called with dt, followed by an evaluation of residual, to test the condition fstop residual (step(u, fstop), u) approx. 0

- Check the log messages to determine if test passed. The result should approximately be zero. The more accurate the solution for *u* is computed in step, the closer the result will be to 0.
- · The residual is also written to file

Parameters

арр	User defined App structure
comm_x	Spatial communicator
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to initialize test vectors
dt	Time step value to use in step
myinit	Initialize a braid_Vector on finest temporal grid
myaccess	Allows access to XBraid and current braid_Vector (can be NULL for no writing)
myfree	Free a braid_Vector
clone	Clone a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space
residual	Compute a residual given two consectuive braid_Vectors
step	Compute a time step with a braid_Vector

14.12.2.7 braid_TestSpatialNorm()

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Test the spatialnorm function.

A vector is initialized at time t and then cloned. Various norm evaluations like || 3 v || / || v || with known output are then done.

- · Returns 0 if the tests fail
- · Returns 1 if the tests pass
- Check the log messages to see details of which tests failed.

Parameters

арр	User defined App structure
comm_x	Spatial communicator
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to test SpatialNorm with (used to initialize the vectors)
init	Initialize a braid_Vector on finest temporal grid
free	Free a braid_Vector
clone	Clone a braid_Vector
sum	Compute vector sum of two braid_Vectors
spatialnorm	Compute norm of a braid_Vector, this is a norm only over space

14.12.2.8 braid_TestSum()

Test the sum function.

A vector is initialized at time *t*, cloned, and then these two vectors are summed a few times, with the results written. The vectors are then free-d. The user is to check (via the access function) that the output matches the sum of the two original vectors.

Parameters

арр	User defined App structure
comm←	Spatial communicator
_X	
fp	File pointer (could be stdout or stderr) for log messages
t	Time value to test Sum with (used to initialize the vectors)

Parameters

init	Initialize a braid_Vector on finest temporal grid
access	Allows access to XBraid and current braid_Vector (can be NULL for no writing)
free	Free a braid_Vector
clone	Clone a braid_Vector
sum	Compute vector sum of two braid_Vectors

15 Data Structure Documentation

15.1 _braid_Action Struct Reference

Data Fields

- _braid_Call braidCall
- braid_Core core
- braid_Real inTime
- braid_Real outTime
- braid_Int inTimeIdx
- braid_Real sum_alpha
- braid_Real sum_beta
- braid_Int send_recv_rank
- braid_Int braid_iter
- · braid Int myid
- braid_Int level
- braid_Int nrefine
- braid_Int gupper
- braid_Real tol
- braid_Int messagetype
- braid_Int size_buffer

15.1.1 Detailed Description

XBraid Action structure

Holds information for the called user routines

15.1.2 Field Documentation

15.1.2.1 braid_iter

braid_Int braid_iter

iteration number of xBraid

15.1.2.2 braidCall

_braid_Call braidCall

type of the user routine

```
15.1.2.3 core
braid_Core core
pointer to braid's core structure
15.1.2.4 gupper
braid_Int gupper
global size of the fine grid
15.1.2.5 inTime
braid_Real inTime
time of the input vector
15.1.2.6 inTimeldx
braid_Int inTimeIdx
index of time of input vector
15.1.2.7 level
braid_Int level
current level in Braid
15.1.2.8 messagetype
braid_Int messagetype
message type, 0: for Step(), 1: for load balancing
15.1.2.9 myid
braid_Int myid
processors id
15.1.2.10 nrefine
braid_Int nrefine
```

number of refinements done

```
15.1.2.11 outTime
braid_Real outTime
time of the output vector
15.1.2.12 send_recv_rank
braid_Int send_recv_rank
processor rank of sender / receiver in my_bufpack / my_bufunpack
15.1.2.13 size_buffer
braid_Int size_buffer
if set by user, size of send buffer is "size" bytes
15.1.2.14 sum_alpha
braid_Real sum_alpha
first coefficient of my_sum
15.1.2.15 sum_beta
braid_Real sum_beta
second coefficient of my_sum
15.1.2.16 tol
braid_Real tol
primal stopping tolerance
```

The documentation for this struct was generated from the following file:

· tape.h

15.2 _braid_CommHandle Struct Reference

Data Fields

- braid_Int request_type
- braid_Int num_requests
- MPI_Request * requests
- MPI_Status * status
- void * buffer
- braid_BaseVector * vector_ptr

15.2.1 Detailed Description

XBraid comm handle structure

Used for initiating and completing nonblocking communication to pass braid_BaseVectors between processors.

15.2.2 Field Documentation

```
15.2.2.1 buffer
```

void* buffer

Buffer for message

15.2.2.2 num_requests

braid_Int num_requests

number of active requests for this handle, usually 1

15.2.2.3 request_type

braid_Int request_type

two values: recv type = 1, and send type = 0

15.2.2.4 requests

MPI_Request* requests

MPI request structure

15.2.2.5 status

MPI_Status* status

MPI status

15.2.2.6 vector_ptr

braid_BaseVector* vector_ptr

braid_vector being sent/received

The documentation for this struct was generated from the following file:

• _braid.h

15.3 _braid_Core Struct Reference

Data Fields

- MPI Comm comm world
- MPI Comm comm
- · braid_Int myid_world
- braid Int myid
- braid_Real tstart
- · braid_Real tstop
- braid_Int ntime
- braid_App app
- braid_PtFcnStep step
- braid_PtFcnInit init
- braid_PtFcnSInit sinit
- braid PtFcnClone clone
- · braid_PtFcnSClone sclone
- · braid PtFcnFree free
- · braid PtFcnSFree sfree
- braid_PtFcnSum sum
- · braid_PtFcnSpatialNorm spatialnorm
- braid PtFcnAccess access
- braid_PtFcnBufSize bufsize
- braid_PtFcnBufPack bufpack
- braid_PtFcnBufUnpack bufunpack
- braid_PtFcnResidual residual
- braid_PtFcnSCoarsen scoarsen
- braid_PtFcnSRefine srefine
- braid PtFcnSync sync
- · braid PtFcnTimeGrid tgrid
- braid_Int periodic
- braid_Int initiali
- braid_Int access_level
- braid_Int print_level
- · braid_Int io_level
- braid_Int seq_soln
- braid_Int max_levels
- braid_Int incr_max_levels
- · braid Int min coarse
- braid Real tol
- · braid Int rtol
- braid_Int * nrels
- braid_Int nrdefault
- braid Real * CWts
- braid_Real CWt_default
- braid Int * cfactors
- · braid_Int cfdefault
- · braid_Int max_iter
- · braid_Int niter
- braid_Int fmg

- · braid_Int nfmg
- braid_Int nfmg_Vcyc
- braid_Int warm_restart
- · braid Int tnorm
- braid Real * tnorm a
- braid_Real rnorm0
- braid_Real * rnorms
- · braid PtFcnResidual full rnorm res
- braid_Real full_rnorm0
- braid_Real * full_rnorms
- · braid Int storage
- · braid Int useshell
- · braid_Int gupper
- · braid_Int refine
- braid_Int * rfactors
- braid_Real ** rdtvalues
- · braid_Int r_space
- · braid Int rstopped
- · braid_Int nrefine
- · braid_Int max_refinements
- braid_Int tpoints_cutoff
- · braid_Int skip
- · braid Int nlevels
- braid Grid ** grids
- · braid Real localtime
- · braid Real globaltime
- braid_Int richardson
- braid_Int est_error
- · braid_Int order
- · braid Real * dtk
- braid_Real * estimate
- · braid Optim optim
- · braid_Int adjoint
- · braid_Int record
- braid Int obj only
- braid_Int verbose_adj
- _braid_Tape * actionTape
- braid Tape * userVectorTape
- braid Tape * barTape
- braid_PtFcnObjectiveT objectiveT
- braid_PtFcnStepDiff step_diff
- braid_PtFcnObjectiveTDiff objT_diff
- braid_PtFcnResetGradient reset_gradient
- braid PtFcnPostprocessObjective postprocess obj
- braid_PtFcnPostprocessObjective_diff postprocess_obj_diff
- braid_Real t
- · braid Int idx
- · braid Int level
- braid_Real rnorm
- · braid Int done
- braid_Int wrapper_test

- braid_Int calling_function
- braid_Real f_tprior
- braid_Real f_tstop
- · braid_Real c_tprior
- braid_Real c_tstop
- braid_Real tnext
- braid_Real old_fine_tolx
- braid_Int tight_fine_tolx
- braid_Int rfactor
- braid_Int messagetype
- braid_Int size_buffer
- braid_Int send_recv_rank

15.3.1 Detailed Description

The typedef _braid_Core struct is a **critical** part of XBraid and is passed to *each* routine in XBraid. It thus allows each routine access to XBraid attributes.

15.3.2 Field Documentation

15.3.2.1 access

braid_PtFcnAccess access

user access function to XBraid and current vector

15.3.2.2 access_level

braid_Int access_level

determines how often to call the user's access routine

15.3.2.3 actionTape

_braid_Tape* actionTape

tape storing the actions while recording

15.3.2.4 adjoint

braid_Int adjoint

determines if adjoint run is performed (1) or not (0)

```
15.3.2.5 app
braid_App app
application data for the user
15.3.2.6 barTape
_braid_Tape* barTape
tape storing intermediate AD-bar variables while recording
15.3.2.7 bufpack
braid_PtFcnBufPack bufpack
pack a buffer
15.3.2.8 bufsize
braid_PtFcnBufSize bufsize
return buffer size
15.3.2.9 bufunpack
braid_PtFcnBufUnpack bufunpack
unpack a buffer
15.3.2.10 c_tprior
braid_Real c_tprior
time value to the left of tstart on coarse grid
15.3.2.11 c_tstop
braid_Real c_tstop
time value to the right of tstart on coarse grid
15.3.2.12 calling_function
braid_Int calling_function
```

from which function are we accessing the vector

```
15.3.2.13 cfactors
braid_Int* cfactors
coarsening factors
15.3.2.14 cfdefault
braid_Int cfdefault
default coarsening factor
15.3.2.15 clone
braid_PtFcnClone clone
clone a vector
15.3.2.16 comm
MPI_Comm comm
communicator for the time dimension
15.3.2.17 comm_world
MPI_Comm comm_world
15.3.2.18 CWt_default
braid_Real CWt_default
default C-relaxtion weight
15.3.2.19 CWts
braid_Real* CWts
C-relaxation weight for each level
15.3.2.20 done
braid_Int done
```

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boolean describing whether XBraid has finished

```
15.3.2.21 dtk
braid_Real* dtk
holds value of sum_{i} dt_i^k for each C-interval
15.3.2.22 est_error
braid_Int est_error
turns on embedded error estimation, e.g., for refinement
15.3.2.23 estimate
braid_Real* estimate
holds value of the error estimate at each fine grid point
15.3.2.24 f_tprior
braid_Real f_tprior
CoarsenRefStatus properties time value to the left of tstart on fine grid
15.3.2.25 f_tstop
braid_Real f_tstop
time value to the right of tstart on fine grid
15.3.2.26 fmg
braid_Int fmg
use FMG cycle
15.3.2.27 free
braid_PtFcnFree free
free up a vector
15.3.2.28 full_rnorm0
braid_Real full_rnorm0
(optional) initial full residual norm
```

```
15.3.2.29 full_rnorm_res
braid_PtFcnResidual full_rnorm_res
(optional) used to compute full residual norm
15.3.2.30 full_rnorms
braid_Real* full_rnorms
(optional) full residual norm history
15.3.2.31 globaltime
braid_Real globaltime
global wall time for <a href="mailto:braid_Drive">braid_Drive</a>()
15.3.2.32 grids
_braid_Grid** grids
pointer to temporal grid structures for each level
15.3.2.33 gupper
braid_Int gupper
global size of the fine grid
15.3.2.34 idx
braid_Int idx
time point index value corresponding to t on the global time grid
15.3.2.35 incr_max_levels
braid_Int incr_max_levels
After doing refinement, increase the max number of levels by 1 (0=false, 1=true)
15.3.2.36 init
braid_PtFcnInit init
return an initialized braid_BaseVector
```

```
15.3.2.37 initiali
braid_Int initiali
initial condition grid index (0: default; -1: periodic)
15.3.2.38 io_level
braid_Int io_level
determines amount of output printed to files (0,1)
15.3.2.39 level
braid_Int level
current level in XBraid
15.3.2.40 localtime
braid_Real localtime
local wall time for <a href="mailto:braid_Drive">braid_Drive</a>()
15.3.2.41 max_iter
braid_Int max_iter
maximum number of multigrid in time iterations
15.3.2.42 max_levels
braid_Int max_levels
maximum number of temporal grid levels
15.3.2.43 max_refinements
braid_Int max_refinements
maximum number of refinements
15.3.2.44 messagetype
braid_Int messagetype
```

BufferStatus properties message type, 0: for Step(), 1: for load balancing

```
15.3.2.45 min_coarse
braid_Int min_coarse
minimum possible coarse grid size
15.3.2.46 myid
braid_Int myid
my rank in the time communicator
15.3.2.47 myid_world
braid_Int myid_world
my rank in the world communicator
15.3.2.48 nfmg
braid_Int nfmg
number of fmg cycles to do initially before switching to V-cycles
15.3.2.49 nfmg_Vcyc
braid_Int nfmg_Vcyc
number of V-cycle calls at each level in FMG
15.3.2.50 niter
braid_Int niter
number of iterations
15.3.2.51 nlevels
braid_Int nlevels
number of temporal grid levels
15.3.2.52 nrdefault
braid_Int nrdefault
default number of pre-relaxations
```

```
15.3.2.53 nrefine
braid_Int nrefine
number of refinements done
15.3.2.54 nrels
braid_Int* nrels
number of pre-relaxations on each level
15.3.2.55 ntime
braid_Int ntime
initial number of time intervals
15.3.2.56 obj_only
braid_Int obj_only
determines if adjoint code computes ONLY objective, no gradients.
15.3.2.57 objectiveT
braid_PtFcnObjectiveT objectiveT
User function: evaluate objective function at time t
15.3.2.58 objT_diff
braid_PtFcnObjectiveTDiff objT_diff
User function: apply differentiated objective function
15.3.2.59 old_fine_tolx
braid_Real old_fine_tolx
Allows for storing the previously used fine tolerance from GetSpatialAccuracy
15.3.2.60 optim
braid_Optim optim
structure that stores optimization variables (objective function, etc.)
```

15.3.2.61 order braid_Int order local order of time integration scheme 15.3.2.62 periodic braid_Int periodic determines if periodic 15.3.2.63 postprocess_obj $\verb|braid_PtFcnPostprocessObjective postprocess_obj|\\$ Optional user function: Modify the time-averaged objective function, e.g. for inverse design problems, adding relaxation term etc. 15.3.2.64 postprocess_obj_diff $braid_PtFcnPostprocessObjective_diff\ postprocess_obj_diff$ Optional user function: Derivative of postprocessing function 15.3.2.65 print_level braid_Int print_level determines amount of output printed to screen (0,1,2,3) 15.3.2.66 r_space braid_Int r_space spatial refinement flag 15.3.2.67 rdtvalues braid_Real** rdtvalues Array of pointers to arrays of dt values for non-uniform refinement 15.3.2.68 record braid_Int record

determines if actions are recorded to the tape or not. This separate flag from adjoint is needed, because the final FAccess call should not be recorded unless nlevels==1, but the adjoint flag must be true even if nlevels==1.

```
15.3.2.69 refine
braid_Int refine
refine in time (refine = 1)
15.3.2.70 reset_gradient
{\tt braid\_PtFcnResetGradient\ reset\_gradient}
User function: Set the gradient to zero. Is called before each iteration
15.3.2.71 residual
braid_PtFcnResidual residual
(optional) compute residual
15.3.2.72 rfactor
braid_Int rfactor
if set by user, allows for subdivision of this interval for better time accuracy
15.3.2.73 rfactors
braid_Int* rfactors
refinement factors for finest grid (if any)
15.3.2.74 richardson
braid_Int richardson
Richardson-based error estimation and refinement turns on Richardson extrapolation for accuracy
15.3.2.75 rnorm
braid_Real rnorm
AccessStatus properties residual norm
15.3.2.76 rnorm0
braid_Real rnorm0
initial residual norm
```

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```
15.3.2.77 rnorms
braid_Real* rnorms
residual norm history
15.3.2.78 rstopped
braid_Int rstopped
refinement stopped at iteration rstopped
15.3.2.79 rtol
braid_Int rtol
use relative tolerance
15.3.2.80 sclone
braid_PtFcnSClone sclone
(optional) clone the shell of a vector
15.3.2.81 scoarsen
braid_PtFcnSCoarsen scoarsen
(optional) return a spatially coarsened vector
15.3.2.82 send_recv_rank
braid_Int send_recv_rank
15.3.2.83 seq_soln
braid_Int seq_soln
boolean, controls if the initial guess is from sequential time stepping
15.3.2.84 sfree
braid_PtFcnSFree sfree
(optional) free up the data of a vector, keep the shell
```

```
15.3.2.85 sinit
braid_PtFcnSInit sinit
(optional) return an initialized shell of braid_BaseVector
15.3.2.86 size_buffer
braid_Int size_buffer
if set by user, send buffer will be "size" bytes in length
15.3.2.87 skip
braid_Int skip
boolean, controls skipping any work on first down-cycle
15.3.2.88 spatialnorm
braid_PtFcnSpatialNorm spatialnorm
Compute norm of a braid_BaseVector, this is a norm only over space
15.3.2.89 srefine
braid_PtFcnSRefine srefine
(optional) return a spatially refined vector
15.3.2.90 step
braid_PtFcnStep step
apply step function
15.3.2.91 step_diff
braid_PtFcnStepDiff step_diff
User function: apply differentiated step function
15.3.2.92 storage
braid_Int storage
storage = 0 (C-points), = 1 (all)
```

```
15.3.2.93 sum
braid_PtFcnSum sum
vector sum
15.3.2.94 sync
braid_PtFcnSync sync
(optional) user access to app once-per-processor
15.3.2.95 t
braid_Real t
Data elements required for the Status structures Common Status properties current time
15.3.2.96 tgrid
braid_PtFcnTimeGrid tgrid
(optional) return time point values on level 0
15.3.2.97 tight_fine_tolx
braid_Int tight_fine_tolx
Boolean, indicating whether the tightest fine tolx has been used, condition for halting
15.3.2.98 tnext
braid_Real tnext
StepStatus properties time value to evolve towards, time value to the right of tstart
15.3.2.99 tnorm
braid_Int tnorm
choice of temporal norm
15.3.2.100 tnorm_a
braid_Real* tnorm_a
```

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local array of residual norms on a proc's interval, used for inf-norm

```
15.3.2.101 tol
braid_Real tol
stopping tolerance
15.3.2.102 tpoints_cutoff
braid_Int tpoints_cutoff
refinements halt after the number of time steps exceed this value
15.3.2.103 tstart
braid_Real tstart
start time
15.3.2.104 tstop
braid_Real tstop
stop time
15.3.2.105 userVectorTape
_braid_Tape* userVectorTape
tape storing primal braid_vectors while recording
15.3.2.106 useshell
braid_Int useshell
activate the shell structure of vectors
15.3.2.107 verbose_adj
braid_Int verbose_adj
verbosity of the adjoint tape, displays the actions that are pushed / popped to the tape
15.3.2.108 warm_restart
braid_Int warm_restart
boolean, indicates whether this is a warm restart of an existing braid_Core
```

15.3.2.109 wrapper_test

```
braid_Int wrapper_test
```

boolean describing whether this call is only a wrapper test

The documentation for this struct was generated from the following file:

· braid.h

15.4 braid Grid Struct Reference

Data Fields

- braid_Int level
- braid_Int ilower
- braid_Int iupper
- braid_Int clower
- braid_Int cupper
- braid_Int gupper
- · braid_Int cfactor
- · braid_Int ncpoints
- · braid_Int nupoints
- braid_BaseVector * ua
- braid Real * ta
- braid_BaseVector * va
- braid_BaseVector * fa
- braid_Int recv_index
- braid_Int send_index
- _braid_CommHandle * recv_handle
- _braid_CommHandle * send_handle
- braid_BaseVector * ua_alloc
- braid_Real * ta_alloc
- braid BaseVector * va alloc
- braid_BaseVector * fa_alloc

15.4.1 Detailed Description

XBraid Grid structure for a certain time level

Holds all the information for a processor related to the temporal grid at this level.

15.4.2 Field Documentation

```
15.4.2.1 cfactor
braid_Int cfactor
coarsening factor
15.4.2.2 clower
braid_Int clower
smallest C point index
15.4.2.3 cupper
braid_Int cupper
largest C point index
15.4.2.4 fa
braid_BaseVector* fa
rhs vectors f (all points, NULL on level 0)
15.4.2.5 fa_alloc
braid_BaseVector* fa_alloc
original memory allocation for fa
15.4.2.6 gupper
braid_Int gupper
global size of the grid
15.4.2.7 ilower
braid_Int ilower
smallest time index at this level
15.4.2.8 iupper
braid_Int iupper
```

largest time index at this level

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```
15.4.2.9 level
braid_Int level
Level that grid is on
15.4.2.10 ncpoints
braid_Int ncpoints
number of C points
15.4.2.11 nupoints
braid_Int nupoints
number of unknown vector points
15.4.2.12 recv_handle
_braid_CommHandle* recv_handle
Handle for nonblocking receives of braid_BaseVectors
15.4.2.13 recv_index
braid_Int recv_index
-1 means no receive
15.4.2.14 send_handle
_braid_CommHandle* send_handle
Handle for nonblocking sends of braid_BaseVectors
15.4.2.15 send_index
braid_Int send_index
-1 means no send
15.4.2.16 ta
braid_Real* ta
time values (all points)
```

```
15.4.2.17 ta_alloc
braid_Real* ta_alloc
original memory allocation for ta
15.4.2.18 ua
braid_BaseVector* ua
unknown vectors (C-points at least)
15.4.2.19 ua_alloc
braid_BaseVector* ua_alloc
original memory allocation for ua
15.4.2.20 va
braid_BaseVector* va
restricted unknown vectors (all points, NULL on level 0)
15.4.2.21 va_alloc
braid_BaseVector* va_alloc
original memory allocation for va
The documentation for this struct was generated from the following file:
    • _braid.h
15.5 _braid_Status Struct Reference
Data Fields
```

• _braid_Core core

15.5.1 Detailed Description

This is the main Status structure, that contains the properties of all the status. The user does not have access to this structure, but only to the derived Status structures. This class is accessed only inside XBraid code.

15.5.2 Field Documentation

```
15.5.2.1 core
```

```
_braid_Core core
```

The documentation for this struct was generated from the following file:

status.h

15.6 _braid_Tape Struct Reference

Data Fields

- int size
- void * data_ptr
- struct _braid_tape_struct * next

15.6.1 Detailed Description

C-Implementation of a linked list storing pointers to generic data This structure represents one tape element, holding a pointer to data and a pointer to the next element int size holds the number of all elements in the tape

15.6.2 Field Documentation

15.6.2.1 data_ptr

void* data_ptr

15.6.2.2 next

struct _braid_tape_struct* next

15.6.2.3 size

int size

The documentation for this struct was generated from the following file:

· tape.h

15.7 braid_AccessStatus Struct Reference

Data Fields

braid Status status

15.7.1 Detailed Description

AccessStatus structure which defines the status of XBraid at a given instant on some level during a run. The user accesses it through *braid_AccessStatusGet**()* functions. This is just a pointer to the braid_Status.

15.7.2 Field Documentation

15.7.2.1 status

_braid_Status status

The documentation for this struct was generated from the following file:

status.h

15.8 braid_BaseVector Struct Reference

Data Fields

- braid Vector userVector
- · braid_VectorBar bar

15.8.1 Detailed Description

Braid vector used for storage of all state and (if needed) adjoint information. Stores both the user's primal vector (braid
_Vector type) and the associated bar vector (braid_VectorBar type) if the adjoint functionality is being used. If adjoint is not being used, bar==NULL.

15.8.2 Field Documentation

15.8.2.1 bar

braid_VectorBar bar

holds the bar vector (shared pointer implementation)

15.8.2.2 userVector

braid_Vector userVector

holds the users primal vector

The documentation for this struct was generated from the following file:

• _braid.h

15.9 braid_BufferStatus Struct Reference

Data Fields

• _braid_Status status

15.9.1 Detailed Description

The user's bufpack, bufunpack and bufsize routines will receive a BufferStatus structure, which defines the status of XBraid at a given buff (un)pack instance. The user accesses it through *braid_BufferStatusGet**()* functions. This is just a pointer to the braid_Status.

15.9.2 Field Documentation

15.9.2.1 status

_braid_Status status

The documentation for this struct was generated from the following file:

· status.h

15.10 braid_CoarsenRefStatus Struct Reference

Data Fields

• _braid_Status status

15.10.1 Detailed Description

The user coarsen and refine routines will receive a CoarsenRefStatus structure, which defines the status of XBraid at a given instant of coarsening or refinement on some level during a run. The user accesses it through *braid_Coarsen*← *RefStatusGet***() functions. This is just a pointer to the braid_Status.

15.10.2 Field Documentation

15.10.2.1 status

_braid_Status status

The documentation for this struct was generated from the following file:

· status.h

15.11 braid_ObjectiveStatus Struct Reference

Data Fields

_braid_Status status

15.11.1 Detailed Description

The user's objectiveT and PostprocessObjective will receive an ObjectiveStatus structure, which defines the status of XBraid at a given instance of evaluating the objective function. The user accesses it through <code>braid_ObjectiveStatus</code>—<code>Get**()</code> functions. This is just a pointer to the <code>braid_Status</code>.

15.11.2 Field Documentation

15.11.2.1 status

```
_braid_Status status
```

The documentation for this struct was generated from the following file:

· status.h

15.12 braid_Optim Struct Reference

Data Fields

- braid_Real sum_user_obj
- braid_Real objective
- braid_Real tstart_obj
- braid_Real tstop_obj
- braid_Real f_bar
- braid_Real rnorm_adj
- braid_Real rnorm0_adj
- braid_Real rnorm
- braid_Real rnorm0
- braid_Real tol_adj
- braid_Int rtol_adj
- braid_Vector * adjoints
- braid_VectorBar * tapeinput
- void * sendbuffer
- MPI_Request * request

15.12.1 Detailed Description

Data structure for storing the optimization variables

15.12.2 Field Documentation

15.12.2.1 adjoints

```
braid_Vector* adjoints
```

vector for the adjoint variables

15.12.2.2 f_bar

braid_Real f_bar

contains the seed for tape evaluation

```
15.12.2.3 objective
braid_Real objective
global objective function value
15.12.2.4 request
MPI_Request* request
helper: Storing the MPI request of BufUnPackDiff
15.12.2.5 rnorm
braid_Real rnorm
norm of the state residual
15.12.2.6 rnorm0
braid_Real rnorm0
initial norm of the state residual
15.12.2.7 rnorm0_adj
braid_Real rnorm0_adj
initial norm of the adjoint residual
15.12.2.8 rnorm_adj
braid_Real rnorm_adj
norm of the adjoint residual
15.12.2.9 rtol_adj
braid_Int rtol_adj
flag: use relative tolerance for adjoint
15.12.2.10 sendbuffer
void* sendbuffer
```

helper: Memory for BufUnPackDiff communication

```
15.12.2.11 sum_user_obj

braid_Real sum_user_obj

sum of user's objective function values over time

15.12.2.12 tapeinput

braid_VectorBar* tapeinput

helper: store pointer to input of one braid iteration

15.12.2.13 tol_adj

braid_Real tol_adj

tolerance of adjoint residual
```

15.12.2.14 tstart_obj

braid_Real tstart_obj

starting time for evaluating the user's local objective

15.12.2.15 tstop_obj

braid_Real tstop_obj

stopping time for evaluating the user's local objective

The documentation for this struct was generated from the following file:

· braid.h

15.13 braid_StepStatus Struct Reference

Data Fields

• _braid_Status status

15.13.1 Detailed Description

The user's step routine routine will receive a StepStatus structure, which defines the status of XBraid at the given instant for step evaluation on some level during a run. The user accesses it through <code>braid_StepStatusGet**()</code> functions. This is just a pointer to the braid Status.

15.13.2 Field Documentation

15.13.2.1 status

```
_braid_Status status
```

The documentation for this struct was generated from the following file:

• status.h

15.14 braid_SyncStatus Struct Reference

Data Fields

• _braid_Status status

15.14.1 Detailed Description

SyncStatus structure which provides the status of XBraid at a given instant on some level during a run. This is vector independent and called once per processor. The user accesses it through <code>braid_SyncStatusGet**()</code> functions. This is just a pointer to the <code>braid_Status</code>.

15.14.2 Field Documentation

15.14.2.1 status

```
_braid_Status status
```

The documentation for this struct was generated from the following file:

· status.h

15.15 braid_VectorBar Struct Reference

Data Fields

- braid_Vector userVector
- braid_Int useCount

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15.15.1 Detailed Description

Braid Vector Structures:

There are three vector structures _braid_VectorBar Defined below braid_Vector Defined in braid_BaseVector Defined below

The braid_BaseVector is the main internal Vector class, which is stored at each time point. It basically wraps the Vector and braid_VectorBar (see below). The braid_VectorBar is only used if the adjoint capability is used, when it stores adjoint variables. It's basically a smart pointer wrapper around a braid_Vector. Note that it is always the braid_Vector that's passed to user-routines. Shared pointer implementation for storing the intermediat AD-bar variables while taping. This is essentially the same as a userVector, except we need shared pointer capabilities to know when to delete.

15.15.2 Field Documentation

15.15.2.1 useCount

braid Int useCount

counts the number of pointers to this struct

15.15.2.2 userVector

braid_Vector userVector

holds the u_bar data

The documentation for this struct was generated from the following file:

• _braid.h

16 File Documentation

16.1 _braid.h File Reference

Data Structures

- struct braid_VectorBar
- · struct braid BaseVector
- struct braid_Optim
- struct _braid_CommHandle
- struct braid Grid
- struct braid Core

Macros

- #define _braid_Error(IERR, msg) _braid_ErrorHandler(__FILE__, __LINE__, IERR, msg)
- #define _braid_ErrorInArg(IARG, msg) _braid_Error(HYPRE_ERROR_ARG | IARG<<3, msg)
- #define braid TAlloc(type, count) ((type *)malloc((size t)(sizeof(type) * (count))))
- #define _braid_CTAlloc(type, count) ((type *)calloc((size_t)(count), (size_t)sizeof(type)))
- #define braid TReAlloc(ptr, type, count) ((type *)realloc((char *)ptr, (size t)(sizeof(type) * (count))))
- #define braid TFree(ptr) (free((char *)ptr), ptr = NULL)
- #define _braid_max(a, b) (((a)<(b)) ? (b) : (a))
- #define _braid_min(a, b) (((a)<(b)) ? (a) : (b))
- #define braid isnan(a) (a != a)
- #define braid SendIndexNull -2
- #define braid RecvIndexNull -2
- #define _braid_MapPeriodic(index, npoints) (index = ((index)+(npoints)) % (npoints)) /* this also handles negative indexes */
- #define braid CommHandleElt(handle, elt) ((handle) -> elt)
- #define _braid_GridElt(grid, elt) ((grid) -> elt)
- #define braid CoreElt(core, elt) ((core) -> elt)
- #define braid CoreFcn(core, fcn) (*((core) -> fcn))
- #define braid MapFineToCoarse(findex, cfactor, cindex) (cindex = (findex)/(cfactor))
- #define braid MapCoarseToFine(cindex, cfactor, findex) (findex = (cindex)*(cfactor))
- #define braid IsFPoint(index, cfactor) ((index)%(cfactor))
- #define braid IsCPoint(index, cfactor) (! braid IsFPoint(index, cfactor))
- #define _braid_NextCPoint(index, cfactor) (((braid_Int)((index)+(cfactor)-1)/(cfactor))*(cfactor))
- #define braid PriorCPoint(index, cfactor) (((braid Int)(index)/(cfactor))*(cfactor))

Functions

- void braid ErrorHandler (const char *filename, braid Int line, braid Int ierr, const char *msg)
- braid_Int _braid_GetBlockDistInterval (braid_Int npoints, braid_Int nprocs, braid_Int proc, braid_Int *ilower_ptr, braid_Int *iupper_ptr)
- braid_Int _braid_GetBlockDistProc (braid_Int npoints, braid_Int nprocs, braid_Int index, braid_Int periodic, braid—Int *proc ptr)
- braid_Int _braid_GetDistribution (braid_Core core, braid_Int *ilower_ptr, braid_Int *iupper_ptr)
- braid_Int _braid_GetProc (braid_Core core, braid_Int level, braid_Int index, braid_Int *proc_ptr)
- braid_Int _braid_CommRecvInit (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector *vector_ptr, _braid_CommHandle **handle_ptr)
- braid_Int _braid_CommSendInit (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector vector, _
 braid_CommHandle **handle_ptr)
- braid Int braid CommWait (braid Core core, braid CommHandle **handle ptr)
- braid_Int _braid_UGetIndex (braid_Core core, braid_Int level, braid_Int index, braid_Int *uindex_ptr, braid_Int *store_flag_ptr)
- braid Int braid UGetVectorRef (braid Core core, braid Int level, braid Int index, braid BaseVector *u ptr)
- braid Int braid USetVectorRef (braid Core core, braid Int level, braid Int index, braid BaseVector u)
- braid_Int _braid_UGetVector (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector *u_ptr)
- braid_Int _braid_USetVector (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector u, braid_Int move)
- braid_Int _braid_UCommInitBasic (braid_Core core, braid_Int level, braid_Int recv_msg, braid_Int send_msg, braid_Int send_now)
- braid Int braid UCommInit (braid Core core, braid Int level)

- braid_Int _braid_UCommInitF (braid_Core core, braid_Int level)
- braid Int braid UCommWait (braid Core core, braid Int level)
- braid_Int _braid_GetUInit (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector u, braid_Base
 Vector *ustop_ptr)
- braid_Int _braid_Residual (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector ustop, braid_←
 BaseVector r)
- braid_Int _braid_FASResidual (braid_Core core, braid_Int level, braid_Int index, braid_BaseVector ustop, braid← BaseVector r)
- braid_Int_braid_Coarsen (braid_Core core, braid_Int level, braid_Int f_index, braid_Int c_index, braid_BaseVector fvector, braid BaseVector *cvector)
- braid_Int _braid_RefineBasic (braid_Core core, braid_Int level, braid_Int c_index, braid_Real *f_ta, braid_Real *c_ta, braid_BaseVector cvector, braid_BaseVector *fvector)
- braid_Int _braid_Refine (braid_Core core, braid_Int level, braid_Int f_index, braid_Int c_index, braid_BaseVector cvector, braid_BaseVector *fvector)
- braid_Int _braid_FRefineSpace (braid_Core core, braid_Int *refined_ptr)
- braid_Int _braid_GridInit (braid_Core core, braid_Int level, braid_Int ilower, braid_Int iupper, _braid_Grid **grid
 ptr)
- braid Int braid GridClean (braid Core core, braid Grid *grid)
- braid Int braid GridDestroy (braid Core core, braid Grid *grid)
- braid_Int _braid_SetRNorm (braid_Core core, braid_Int iter, braid_Real rnorm)
- braid_Int _braid_GetRNorm (braid_Core core, braid_Int iter, braid_Real *rnorm_ptr)
- braid Int braid SetFullRNorm (braid Core core, braid Int iter, braid Real rnorm)
- braid Int braid GetFullRNorm (braid Core core, braid Int iter, braid Real *rnorm ptr)
- braid_Int _braid_ComputeFullRNorm (braid_Core core, braid_Int level, braid_Real *return_rnorm)
- braid Int braid PrintSpatialNorms (braid Core core, braid Real *rnorms, braid Int n)
- braid Int braid FCRelax (braid Core core, braid Int level)
- braid Int braid FRestrict (braid Core core, braid Int level)
- braid_Int _braid_FInterp (braid_Core core, braid_Int level)
- braid Int braid FRefine (braid Core core, braid Int *refined ptr)
- braid Int braid FAccess (braid Core core, braid Int level, braid Int done)
- braid Int braid AccessVector (braid Core core, braid AccessStatus status, braid BaseVector u)
- braid Int braid Sync (braid Core core, braid SyncStatus status)
- braid_Int_braid_InitHierarchy (braid_Core core, _braid_Grid *fine_grid, braid_Int refined)
- braid_Int _braid_FinalizeErrorEstimates (braid_Core core, braid_Real *estimate, braid_Int length)
- braid Int braid GetDtk (braid Core core)
- braid_Int _braid_GetCFactor (braid_Core core, braid_Int level, braid_Int *cfactor_ptr)
- braid_Int _braid_InitGuess (braid_Core core, braid_Int level)
- braid Int braid CopyFineToCoarse (braid Core core)
- braid Int braid Drive (braid Core core, braid Real localtime)

Variables

- braid_Int _braid_error_flag
- FILE * _braid_printfile

16.1.1 Detailed Description

Define headers for XBraid internal (developer) routines and XBraid internal structure declarations.

This file contains the headers for XBraid internal (developer) routines and structure declarations.

16.1.2 Macro Definition Documentation

```
16.1.2.1 _braid_CommHandleElt
#define _braid_CommHandleElt(
              handle,
               elt ) ((handle) -> elt)
Accessor for _braid_CommHandle attributes
16.1.2.2 _braid_CoreElt
#define _braid_CoreElt(
              core,
              elt ) ( (core) -> elt )
Accessor for braid Core attributes
16.1.2.3 _braid_CoreFcn
#define _braid_CoreFcn(
               core,
               fcn ) (*((core) -> fcn))
Accessor for <u>braid</u> Core functions
16.1.2.4 _braid_CTAlloc
#define _braid_CTAlloc(
               count ) ( (type *)calloc((size_t)(count), (size_t)sizeof(type)) )
Allocation macro
16.1.2.5 _braid_Error
#define _braid_Error(
               IERR,
               msg ) _braid_ErrorHandler(__FILE__, __LINE__, IERR, msg)
16.1.2.6 _braid_ErrorInArg
#define _braid_ErrorInArg(
               msg ) _braid_Error(HYPRE_ERROR_ARG | IARG<<3, msg)</pre>
```

16.1.2.7 _braid_GridElt

Accessor for <u>braid</u> Grid attributes

16.1.2.8 _braid_lsCPoint

Boolean, returns whether a time index is an C-point

16.1.2.9 _braid_lsFPoint

Boolean, returns whether a time index is an F-point

16.1.2.10 _braid_isnan

```
#define _braid_isnan( a \ ) \ (a \ != \ a)
```

16.1.2.11 _braid_MapCoarseToFine

Map a coarse time index to a fine time index, assumes a uniform coarsening factor.

16.1.2.12 _braid_MapFineToCoarse

Map a fine time index to a coarse time index, assumes a uniform coarsening factor.

```
16.1.2.13 _braid_MapPeriodic
#define _braid_MapPeriodic(
               index,
               npoints ) ( index = ((index)+(npoints)) % (npoints) ) /* this also handles negative
indexes */
16.1.2.14 _braid_max
#define _braid_max(
               b ) (((a)<(b)) ? (b) : (a))
16.1.2.15 _braid_min
#define _braid_min(
               b ) (((a)<(b)) ? (a) : (b))
16.1.2.16 _braid_NextCPoint
#define _braid_NextCPoint(
               index,
               cfactor ) ( ((braid_Int) ((index) + (cfactor) -1) / (cfactor)) * (cfactor) )
Returns the index for the next C-point to the right of index (inclusive)
16.1.2.17 _braid_PriorCPoint
#define _braid_PriorCPoint(
               index,
               cfactor ) ( ((braid_Int) (index) / (cfactor)) * (cfactor) )
Returns the index for the previous C-point to the left of index (inclusive)
16.1.2.18 _braid_RecvIndexNull
```

#define _braid_RecvIndexNull -2

16.1.2.19 _braid_SendIndexNull #define _braid_SendIndexNull -2 16.1.2.20 _braid_TAlloc #define _braid_TAlloc(type, count) ((type *)malloc((size_t) (sizeof(type) * (count)))) Allocation macro 16.1.2.21 _braid_TFree #define _braid_TFree(ptr) (free((char *)ptr), ptr = NULL) Free memory macro 16.1.2.22 _braid_TReAlloc #define _braid_TReAlloc(ptr, type, count) ((type *)realloc((char *)ptr, (size_t)(sizeof(type) * (count)))) Re-allocation macro 16.1.3 Function Documentation 16.1.3.1 _braid_AccessVector() braid_Int _braid_AccessVector (

Call user's access function in order to give access to XBraid and the current vector. Most commonly, this lets the user write *u* to screen, disk, etc... The vector *u* corresponds to time step *index* on *level*. *status* holds state information about the current XBraid iteration, time value, etc...

braid_Core core,

braid_AccessStatus status, braid_BaseVector u)

16.1.3.2 _braid_Coarsen()

Coarsen in space on *level* by calling the user's coarsen function. The vector corresponding to the time step index f_i on the fine grid is coarsened to the time step index f_i on the coarse grid. The output goes in *cvector* and the input vector is *fvector*.

16.1.3.3 _braid_CommRecvInit()

Initialize a receive to go into *vector_ptr* for the given time *index* on *level*. Also return a comm handle *handle_ptr* for querying later, to see if the receive has occurred.

16.1.3.4 braid_CommSendInit()

Initialize a send of *vector* for the given time *index* on *level*. Also return a comm handle *handle_ptr* for querying later, to see if the send has occurred.

16.1.3.5 _braid_CommWait()

Block on the comm handle handle_ptr until the MPI operation (send or recv) has completed

16.1.3.6 _braid_ComputeFullRNorm()

Compute full temporal residual norm with user-provided residual routine. Output goes in *return rnorm.

16.1.3.7 _braid_CopyFineToCoarse()

Copy the initialized C-points on the fine grid, to all coarse levels. For instance, if a point k on level m corresponds to point p on level 0, then they are equivalent after this function. The only exception is any spatial coarsening the user decides to do. This function allows XBraid to skip all work on the first down cycle and start in FMG style on the coarsest level. Assumes level 0 C-points are initialized.

16.1.3.8 _braid_Drive()

Main loop for MGRIT

16.1.3.9 _braid_ErrorHandler()

16.1.3.10 _braid_FAccess()

Call the user's access function in order to give access to XBraid and the current vector at grid *level and iteration* **iter*. Most commonly, this lets the user write solutions to screen, disk, etc... The quantity *rnorm* denotes the last computed residual norm, and *done* is a boolean indicating whether XBraid has finished iterating and this is the last Access call.

16.1.3.11 _braid_FASResidual()

Compute FAS residual = f - residual

16.1.3.12 _braid_FCRelax()

Do nu sweeps of F-then-C relaxation on level

16.1.3.13 _braid_FinalizeErrorEstimates()

Finalize Richardson error estimates

16.1.3.14 _braid_FInterp()

F-Relax on level and interpolate to level-1

The output is set in the braid Grid in core, so that the vector u on level is created by interpolating from level+1.

If the user has set spatial refinement, then this user-defined routine is also called.

Parameters

core	braid_Core (_braid_Core) struct
level	interp from level to level+1

16.1.3.15 _braid_FRefine()

Create a new fine grid (level 0) and corresponding grid hierarchy by refining the current fine grid based on user-provided refinement factors. Return the boolean *refined_ptr* to indicate whether grid refinement was actually done. To simplify the algorithm, refinement factors are automatically capped to be no greater than the coarsening factor (for level 0). The grid data is also redistributed to achieve good load balance in the temporal dimension. If the refinement factor is 1 in each time interval, no refinement is done.

16.1.3.16 _braid_FRefineSpace()

Call spatial refinement on all local time steps if r_space has been set on the local processor. Returns refined_ptr == 2 if refinement was completed at any point globally, otherwise returns 0. This is a helper function for _braid_FRefine().

16.1.3.17 _braid_FRestrict()

F-Relax on level and then restrict to level+1

The output is set in the braid_Grid in core, so that the restricted vectors *va* and *fa* will be created, representing *level+1* versions of the unknown and rhs vectors.

If the user has set spatial coarsening, then this user-defined routine is also called.

If *level==0*, then *rnorm_ptr* will contain the residual norm.

Parameters

core	braid_Core (_braid_Core) struct
level	restrict from level to level+1

16.1.3.18 _braid_GetBlockDistInterval()

Returns the index interval for *proc* in a blocked data distribution.

16.1.3.19 _braid_GetBlockDistProc()

Returns the processor that owns *index* in a blocked data distribution (returns -1 if *index* is out of range).

16.1.3.20 _braid_GetCFactor()

Returns the coarsening factor to use on grid *level*.

16.1.3.21 _braid_GetDistribution()

Returns the index interval for my processor on the finest grid level. For the processor rank calling this function, it returns the smallest and largest time indices (<code>ilower_ptr</code> and <code>iupper_ptr</code>) that belong to that processor (the indices may be F or C points).

16.1.3.22 braid_GetDtk()

Propagate time step information required to compute the Richardson error estimate at each C-point. This can be done at any time, but does require some communication. This fills in error_factors at the C points.

16.1.3.23 _braid_GetFullRNorm()

Same as GetRNorm, but gets full residual norm.

16.1.3.24 _braid_GetProc()

Returns the processor number in *proc_ptr* on which the time step *index* lives for the given *level*. Returns -1 if *index* is out of range.

16.1.3.25 _braid_GetRNorm()

Get the residual norm for iteration iter. If iter < 0, get the rnorm for the last iteration minus |iter|-1.

16.1.3.26 _braid_GetUInit()

Return an initial guess in *ustop_ptr* to use in the step routine for implicit schemes. The value returned depends on the storage options used. If the return value is NULL, no initial guess is available.

```
16.1.3.27 _braid_GridClean()
```

Destroy the vectors on grid

16.1.3.28 _braid_GridDestroy()

Destroy grid

16.1.3.29 _braid_GridInit()

Create a new grid object *grid_ptr* with level indicator *level*. Arguments *ilower* and *iupper* correspond to the lower and upper time index values for this processor on this grid.

16.1.3.30 _braid_InitGuess()

Set initial guess on *level*. Only C-pts are initialized on level 0, otherwise stored values are initialized based on restricted fine-grid values.

16.1.3.31 _braid_InitHierarchy()

Initialize grid hierarchy with *fine_grid* serving as the finest grid. Boolean *refined* indicates whether *fine_grid* was created by refining a coarser grid (in the FRefine() routine), which has implications on how to define CF-intervals.

16.1.3.32 _braid_PrintSpatialNorms()

Print out the residual norm for every C-point. Processor 0 gathers all the rnorms and prints them in order through a gatherv operator

16.1.3.33 _braid_Refine()

Refine in space on *level* by calling the user's refine function. The vector corresponding to the time step index c_index on the coarse grid is refined to the time step index f_index on the fine grid. The output goes in *fvector* and the input vector is *cvector*.

16.1.3.34 braid_RefineBasic()

Refine in space (basic routine)

16.1.3.35 _braid_Residual()

Compute residual r

16.1.3.36 _braid_SetFullRNorm()

Same as SetRNorm, but sets full residual norm.

16.1.3.37 _braid_SetRNorm()

Set the residual norm for iteration iter. If iter < 0, set the rnorm for the last iteration minus |iter|-1. Also set the initial residual norm.

16.1.3.38 _braid_Step()

Integrate one time step at time step *index* to time step *index*+1.

16.1.3.39 _braid_Sync()

Call user's sync function in order to give access to XBraid and the user's app. This is called once-per-processor at various points in XBraid in order to allow the user to perform any book-keeping operations. *status* provides state information about the current XBraid status and processor.

16.1.3.40 _braid_UCommInit()

This routine initiates communication under the assumption that work will be done on all intervals (F or C) on *level*. It posts a receive for the point to the left of ilower (regardless whether ilower is F or C), and it posts a send of iupper if iupper is a C point.

16.1.3.41 _braid_UCommInitBasic()

Basic communication (from the left, to the right). Arguments *recv_msg* and *send_msg* are booleans that indicate whether or not to initiate a receive from the left and a send to the right respectively. Argument *send_now* indicates that the send should be initiated immediately.

16.1.3.42 _braid_UCommInitF()

This routine initiates communication under the assumption that work will be done on only F-pt intervals on *level*. It only posts a receive for the point to the left of ilower if ilower is an F point, and it posts a send of iupper if iupper is a C point.

16.1.3.43 braid UCommWait()

Finish up communication. On level, wait on both the recv and send handles at this level.

16.1.3.44 _braid_UGetIndex()

Returns an index into the local u-vector for grid *level* at point *index*, and information on the storage status of the point. If nothing is stored at that point, uindex = -1 and store_flag = -2. If only the shell is stored store_flag = -1, and if the whole u-vector is stored, store flag = 0.

16.1.3.45 _braid_UGetVector()

Returns a copy of the u-vector on grid *level* at point *index*. If *index* is my "receive index" (as set by UCommInit(), for example), the u-vector will be received from a neighbor processor. If the u-vector is not stored, NULL is returned.

16.1.3.46 _braid_UGetVectorRef()

Returns a reference to the local u-vector on grid level at point index. If the u-vector is not stored, returns NULL.

16.1.3.47 _braid_USetVector()

Stores the u-vector on grid *level* at point *index*. If *index* is my "send index", a send is initiated to a neighbor processor. If *move* is true, the u-vector is moved into core storage instead of copied. If the u-vector is not stored, nothing is done.

16.1.3.48 _braid_USetVectorRef()

Stores a reference to the local u-vector on grid level at point index. If the u-vector is not stored, nothing is done.

16.1.4 Variable Documentation

```
16.1.4.1 _braid_error_flag
```

```
braid_Int _braid_error_flag
```

This is the global XBraid error flag. If it is ever nonzero, an error has occurred.

16.1.4.2 _braid_printfile

```
FILE* _braid_printfile
```

This is the print file for redirecting stdout for all XBraid screen output

16.2 adjoint.h File Reference

Functions

- braid_Int _braid_VectorBarCopy (braid_VectorBar bar, braid_VectorBar *bar_ptr)
- braid_Int _braid_VectorBarDelete (braid_Core core, braid_VectorBar bar)
- braid_Int _braid_OptimDestroy (braid_Core core)
- braid_Int _braid_UpdateAdjoint (braid_Core core, braid_Real *rnorm_adj_ptr)
- braid_Int_braid_SetRNormAdjoint (braid_Core core, braid_Int iter, braid_Real rnorm_adj)
- braid_Int _braid_AddToObjective (braid_Core core, braid_BaseVector u, braid_ObjectiveStatus ostatus)
- braid_Int _braid_EvalObjective (braid_Core core)
- braid_Int _braid_EvalObjective_diff (braid_Core core)
- braid Int braid InitAdjointVars (braid Core core, braid Grid *fine grid)
- braid_Int _braid_AdjointFeatureCheck (braid_Core core)

16.2.1 Detailed Description

Define internal XBraid headers for the adjoint feature.

This file contains the internal XBriad headers for the adjoint feature, e.g., the functions to wrap and call the users objective function, and allocate adjoint (bar) variables.

16.2.2 Function Documentation

16.2.2.1 _braid_AddToObjective()

Evaluate the user's local objective function at time t and add it to the time-averaged objective function

16.2.2.2 _braid_AdjointFeatureCheck()

Sanity check for non-supported adjoint features

16.2.2.3 braid_EvalObjective()

Evaluate the objective function: MPI Allreduce the time average and postprocess the objective

16.2.2.4 _braid_EvalObjective_diff()

Differentiated objective function

16.2.2.5 _braid_InitAdjointVars()

Allocate and initialize the adjoint variables

16.2.2.6 _braid_OptimDestroy()

Free memory of the optimization structure

16.2.2.7 _braid_SetRNormAdjoint()

Set adjoint residual norm

16.2.2.8 _braid_UpdateAdjoint()

Update the adjoint variables and compute adjoint residual norm Returns the tnorm of adjoint residual

16.2.2.9 _braid_VectorBarCopy()

Shallow copy a braid_VectorBar shared pointer, bar_ptr is set to bar and the useCount is incremented by one.

16.2.2.10 _braid_VectorBarDelete()

Reduce the useCount of a braid VectorBar shared pointer Free the pointer memory if useCount is zero.

16.3 base.h File Reference

Functions

- braid_Int _braid_BaseStep (braid_Core core, braid_App app, braid_BaseVector ustop, braid_
- braid_Int _braid_BaseInit (braid_Core core, braid_App app, braid_Real t, braid_BaseVector *u_ptr)
- braid_Int _braid_BaseClone (braid_Core core, braid_App app, braid_BaseVector u, braid_BaseVector *v_ptr)
- braid_Int_braid_BaseFree (braid_Core core, braid_App app, braid_BaseVector u)
- braid_Int _braid_BaseSum (braid_Core core, braid_App app, braid_Real alpha, braid_BaseVector x, braid_Real beta, braid_BaseVector y)
- braid Int braid BaseSpatialNorm (braid Core core, braid App app, braid BaseVector u, braid Real *norm ptr)
- braid Int braid BaseAccess (braid Core core, braid App app, braid BaseVector u, braid AccessStatus status)
- braid Int braid BaseSync (braid Core core, braid App app, braid SyncStatus status)
- braid Int braid BaseBufSize (braid Core core, braid App app, braid Int *size ptr, braid BufferStatus status)
- braid_Int_braid_BaseBufPack (braid_Core core, braid_App app, braid_BaseVector u, void *buffer, braid_Buffer ← Status status)
- braid_Int _braid_BaseBufUnpack (braid_Core core, braid_App app, void *buffer, braid_BaseVector *u_ptr, braid_BufferStatus status)
- braid_Int _braid_BaseObjectiveT (braid_Core core, braid_App app, braid_BaseVector u, braid_ObjectiveStatus ostatus, braid_Real *objT_ptr)
- braid_Int _braid_BaseResidual (braid_Core core, braid_App app, braid_BaseVector ustop, braid_BaseVector r, braid_StepStatus status)
- braid_Int _braid_BaseFullResidual (braid_Core core, braid_App app, braid_BaseVector r, braid_BaseVector u, braid_StepStatus status)
- braid_Int_braid_BaseSCoarsen (braid_Core core, braid_App app, braid_BaseVector fu, braid_BaseVector *cu
 —ptr, braid_CoarsenRefStatus status)
- braid_Int_braid_BaseSRefine (braid_Core core, braid_App app, braid_BaseVector cu, braid_BaseVector *fu_ptr, braid_CoarsenRefStatus status)
- braid_Int _braid_BaseSInit (braid_Core core, braid_App app, braid_Real t, braid_BaseVector *u_ptr)
- braid Int braid BaseSClone (braid Core core, braid App app, braid BaseVector u, braid BaseVector *v ptr)
- braid_Int _braid_BaseSFree (braid_Core core, braid_App app, braid_BaseVector u)
- braid_Int _braid_BaseTimeGrid (braid_Core core, braid_App app, braid_Real *ta, braid_Int *ilower, braid_Int *iupper)

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```
• braid_Int_braid_BaseStep_diff (_braid_Action *action)
```

- braid_Int _braid_BaseClone_diff (_braid_Action *action)
- braid_Int _braid_BaseSum_diff (_braid_Action *action)
- braid Int braid BaseObjectiveT diff (braid Action *action)
- braid Int braid BaseBufPack diff (braid Action *action)
- braid_Int _braid_BaseBufUnpack_diff (_braid_Action *action)
- braid Int braid BaseInit diff (braid Action *action)

16.3.1 Detailed Description

Define XBraid internal headers for wrapper routines of user-defined functions.

The XBraid internal headers defined here wrap the user-defined routines. If this is a normal XBraid run (i.e., no adjoint), then the wrappers serve no function, and just call the user's routines. If this is an XBraid_Adjoint run, then these routines record themselves to the action tape and push state and bar vectors to the primal and the bar tape, respectively. These vectors are then later popped from the tape and passed to the user *diff* routines in order to compute the differentiated actions. This is a form of automatic differentiation to compute the adjoint cycle.

16.3.2 Function Documentation

16.3.2.1 _braid_BaseAccess()

This calls the user's Access routine. If (adjoint): also record the action

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to be accessed
status	can be querried for info like the current XBraid Iteration

16.3.2.2 _braid_BaseBufPack()

```
braid_BaseVector u,
void * buffer,
braid_BufferStatus status )
```

This calls the user's BufPack routine. If (adjoint): also record the action, and push to the bar tape.

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to pack into buffer
buffer	output, MPI buffer containing u
status	can be querried for info about the message

16.3.2.3 _braid_BaseBufPack_diff()

This pops the bar vector from the tape, and then performs the differentiated BufPack action using that vector as input: MPI_Recv(utmp) ubar += utmp

Parameters

```
action _braid_Action structure, holds information about the primal XBraid action
```

16.3.2.4 _braid_BaseBufSize()

This calls the user's BufSize routine. If (adjoint): nothing

core	braid_Core structure
арр	user-defined _braid_App structure
size_ptr	upper bound on vector size in bytes
status	can be querried for info about the message type

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16.3.2.5 _braid_BaseBufUnpack()

This calls the user's BufUnPack routine. If (adjoint): also record the action, initialize the bar vector with zero and push it to the bar tape.

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
buffer	MPI Buffer to unpack and place in u_ptr
u_ptr	output, braid_Vector containing buffer's data
status	can be querried for info about the message type

16.3.2.6 _braid_BaseBufUnpack_diff()

```
braid_Int _braid_BaseBufUnpack_diff (
    _braid_Action * action )
```

This pops the bar vector from the tape, and then performs the differentiated BufUnPack action using that vector as input: $MPI_Send(ubar)$; ubar = 0.0

Parameters

```
action _braid_Action structure, holds information about the primal XBraid action
```

16.3.2.7 _braid_BaseClone()

This initializes a braid_BaseVector and calls the user's clone routine. If (adjoint): also record the action, initialize a barVector with zero and push to the bar tape

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to clone
v_ptr	output, newly allocated and cloned vector

16.3.2.8 _braid_BaseClone_diff()

This pops bar vectors from the tape, and then performs the differentiated clone action using those vectors as input: ubar += vbar vbar =0.0

Parameters

```
action _braid_Action structure, holds information about the primal XBraid action
```

16.3.2.9 _braid_BaseFree()

This calls the user's free routine. If (adjoint): also record the action, and free the bar vector.

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to free

16.3.2.10 _braid_BaseFullResidual()

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```
braid_BaseVector u,
braid_StepStatus status )
```

This calls the user's FullResidual routine (full_rnorm_res). If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
r	output, residual at tstop
и	input, <i>u</i> vector at <i>tstop</i>
status	braid_Status structure (pointer to the core)

16.3.2.11 _braid_BaseInit()

This initializes a braid_BaseVector and calls the user's init routine. If (adjoint): also record the action, initialize barVector with zero and push to the bar tape.

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
t	current time value for <i>u_ptr</i>
u_ptr	output, newly allocated and initialized vector

16.3.2.12 _braid_BaseInit_diff()

This pops the bar vector from the tape, and then call's the user's differentiated init routine (init_diff) using that vector as input. Note: init_diff is optional for the user.

16.3.2.13 _braid_BaseObjectiveT()

If (adjoint): This calls the user's ObjectiveT routine, records the action, and pushes to the state and bar tapes.

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	input, state vector at current time
ostatus	status structure for querying time, index, etc.
objT_ptr	output, objective function value at current time

16.3.2.14 _braid_BaseObjectiveT_diff()

This pops state and bar vectors from the tape, and then calls the user's differentiated ObjectiveT routine (objT_diff) using those vectors as input: ubar = $(d(objectiveT)/d(u))^T * f_bar$

Parameters

action	_braid_Action structure, holds information about the primal XBraid action
--------	---

16.3.2.15 _braid_BaseResidual()

This calls the user's Residual routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
ustop	input, <i>u</i> vector at <i>tstop</i>
r	output, residual at tstop (at input, equals u at tstart)
status	braid_Status structure (pointer to the core)

16.3.2.16 _braid_BaseSClone()

This clones a shell baseVector and call's the user's SClone routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to clone
v_ptr	output, newly allocated and cloned vector shell

16.3.2.17 _braid_BaseSCoarsen()

This initializes a baseVector and calls the user's SCoarsen routine. If (adjoint): nothing

core	braid_Core structure
арр	user-defined _braid_App structure
fu	braid_BaseVector to refine
cu_ptr	output, refined vector
status	braid_Status structure (pointer to the core)

16.3.2.18 _braid_BaseSFree()

Call the user's shell free (SFree) routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to free (keeping the shell)

16.3.2.19 _braid_BaseSInit()

This initializes a shell baseVector and call's the user's SInit routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
t	time value for <i>u_ptr</i>
u_ptr	output, newly allocated and initialized vector shell

16.3.2.20 _braid_BaseSpatialNorm()

This calls the user's SpatialNorm routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
и	vector to norm
norm_ptr	output, norm of braid_Vector (this is a spatial norm)

16.3.2.21 _braid_BaseSRefine()

This initializes a baseVector and calls the user's SRefine routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
си	braid_BaseVector to refine
fu_ptr	output, refined vector
status	braid_Status structure (pointer to the core)

16.3.2.22 _braid_BaseStep()

This calls the user's step routine. If (adjoint): also record the action, and push state and bar vector to primal and bar tapes. braid_Status structure (pointer to the core)

core	braid_Core structure
арр	user-defined _braid_App structure

Parameters

ustop	input, u vector at tstop
fstop	input, right-hand-side at tstop
и	input/output, initially <i>u</i> vector at <i>tstart</i> , upon exit, <i>u</i> vector at <i>tstop</i>
level	current time grid level

16.3.2.23 braid BaseStep_diff()

This pops state and bar vectors from the tape, and then calls the user's differentiated step routine (step_diff) using those vectors as input. ubar = $(d(step)/d(u))^T * ubar$

Parameters

action	_braid_Action structure, holds information about the primal XBraid action
--------	---

16.3.2.24 _braid_BaseSum()

This calls the user's sum routine. If (adjoint): also record the action, and push to the bar tape.

core	braid_Core structure
арр	user-defined _braid_App structure
alpha	scalar for AXPY
Х	vector for AXPY
beta	scalar for AXPY
У	output and vector for AXPY

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16.3.2.25 _braid_BaseSum_diff()

This pops bar vectors from the tape, and then performs the differentiated sum action using those vectors as input: xbar += alpha * ybar ybar = beta * ybar

Parameters

```
action _braid_Action structure, holds information about the primal XBraid action
```

16.3.2.26 _braid_BaseSync()

This calls the user's Sync routine. If (adjoint): nothing

Parameters

core	braid_Core structure
арр	user-defined _braid_App structure
status	can be querried for info like the current XBraid Iteration

16.3.2.27 _braid_BaseTimeGrid()

This calls the user's TimeGrid routine, which allows the user to explicitly define the initial time grid. If (adjoint): nothing

core	braid_Core structure
арр	user-defined _braid_App structure
ta	temporal grid on level 0 (slice per processor)
ilower	lower time index value for this processor
iupper	upper time index value for this processor

16.4 braid.h File Reference

Macros

- #define braid FMANGLE 1
- #define braid Fortran SpatialCoarsen 0
- #define braid Fortran Residual 1
- #define braid_Fortran_TimeGrid 1
- #define braid Fortran Sync 1
- #define braid INVALID RNORM -1
- #define braid ERROR GENERIC 1 /* generic error */
- #define braid ERROR MEMORY 2 /* unable to allocate memory */
- #define braid ERROR ARG 4 /* argument error */
- #define braid_RAND_MAX 32768

Typedefs

- typedef struct braid App struct * braid App
- typedef struct _braid_Vector_struct * braid_Vector
- typedef braid_Int(* braid_PtFcnStep) (braid_App app, braid_Vector ustop, braid_Vector fstop, braid_Vector u, braid StepStatus status)
- typedef braid Int(* braid PtFcnInit) (braid App app, braid Real t, braid Vector *u ptr)
- typedef braid_Int(* braid_PtFcnClone) (braid_App app, braid_Vector u, braid_Vector *v_ptr)
- typedef braid_Int(* braid_PtFcnFree) (braid_App app, braid_Vector u)
- typedef braid_Int(* braid_PtFcnSum) (braid_App app, braid_Real alpha, braid_Vector x, braid_Real beta, braid←
 Vector y)
- typedef braid Int(* braid PtFcnSpatialNorm) (braid App app, braid Vector u, braid Real *norm ptr)
- typedef braid_Int(* braid_PtFcnAccess) (braid_App app, braid_Vector u, braid_AccessStatus status)
- typedef braid Int(* braid PtFcnSync) (braid App app, braid SyncStatus status)
- typedef braid_Int(* braid_PtFcnBufSize) (braid_App app, braid_Int *size_ptr, braid_BufferStatus status)
- typedef braid Int(* braid PtFcnBufPack) (braid App app, braid Vector u, void *buffer, braid BufferStatus status)
- typedef braid_Int(* braid_PtFcnBufUnpack) (braid_App app, void *buffer, braid_Vector *u_ptr, braid_BufferStatus status)
- typedef braid_Int(* braid_PtFcnResidual) (braid_App app, braid_Vector ustop, braid_Vector r, braid_StepStatus status)
- typedef braid_Int(* braid_PtFcnSCoarsen) (braid_App app, braid_Vector fu, braid_Vector *cu_ptr, braid_←
 CoarsenRefStatus status)
- typedef braid_Int(* braid_PtFcnSRefine) (braid_App app, braid_Vector cu, braid_Vector *fu_ptr, braid_Coarsen←
 RefStatus status)
- typedef braid Int(* braid PtFcnSInit) (braid App app, braid Real t, braid Vector *u ptr)
- typedef braid_Int(* braid_PtFcnSClone) (braid_App app, braid_Vector u, braid_Vector *v_ptr)
- typedef braid_Int(* braid_PtFcnSFree) (braid_App app, braid_Vector u)
- typedef braid_Int(* braid_PtFcnTimeGrid) (braid_App app, braid_Real *ta, braid_Int *ilower, braid_Int *iupper)
- typedef braid_Int(* braid_PtFcnObjectiveT) (braid_App app, braid_Vector u, braid_ObjectiveStatus ostatus, braid_Real *objectiveT ptr)
- typedef braid_Int(* braid_PtFcnObjectiveTDiff) (braid_App app, braid_Vector u, braid_Vector u_bar, braid_Real F bar, braid_ObjectiveStatus ostatus)
- typedef braid_Int(* braid_PtFcnPostprocessObjective) (braid_App app, braid_Real sum_obj, braid_Real *postprocess_ptr)
- typedef braid_Int(* braid_PtFcnPostprocessObjective_diff) (braid_App app, braid_Real sum_obj, braid_Real *F
 _bar_ptr)
- typedef braid_Int(* braid_PtFcnStepDiff) (braid_App app, braid_Vector ustop, braid_Vector u, braid_Vector ustop bar, braid Vector u bar, braid StepStatus status)
- typedef braid Int(* braid PtFcnResetGradient) (braid App app)
- typedef struct braid Core struct * braid Core

Functions

braid_Init braid_Init (MPI_Comm comm_world, MPI_Comm comm, braid_Real tstart, braid_Real tstop, braid_
 —
 Int ntime, braid_App app, braid_PtFcnStep step, braid_PtFcnInit init, braid_PtFcnClone clone, braid_PtFcnFree
 free, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnAccess access, braid_PtFcnBuf
 —
 Size bufsize, braid_PtFcnBufPack bufpack, braid_PtFcnBufUnpack bufunpack, braid_Core *core_ptr)

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- braid Int braid Drive (braid Core core)
- braid_Int braid_Destroy (braid_Core core)
- braid Int braid PrintStats (braid Core core)
- braid Int braid WriteConvHistory (braid Core core, const char *filename)
- braid Int braid SetMaxLevels (braid Core core, braid Int max levels)
- braid Int braid SetIncrMaxLevels (braid Core core)
- braid_Int braid_SetSkip (braid_Core core, braid_Int skip)
- braid_Int braid_SetRefine (braid_Core core, braid_Int refine)
- braid_Int braid_SetMaxRefinements (braid_Core core, braid_Int max_refinements)
- braid_Int braid_SetTPointsCutoff (braid_Core core, braid_Int tpoints_cutoff)
- braid_Int braid_SetMinCoarse (braid_Core core, braid_Int min_coarse)
- braid Int braid SetAbsTol (braid Core core, braid Real atol)
- braid Int braid SetRelTol (braid Core core, braid Real rtol)
- braid Int braid SetNRelax (braid Core core, braid Int level, braid Int nrelax)
- braid Int braid SetCRelaxWt (braid Core core, braid Int level, braid Real Cwt)
- braid Int braid SetCFactor (braid Core core, braid Int level, braid Int cfactor)
- braid_Int braid_SetMaxIter (braid_Core core, braid_Int max_iter)
- braid Int braid SetFMG (braid Core core)
- braid_Int braid_SetNFMG (braid_Core core, braid_Int k)
- braid_Int braid_SetNFMGVcyc (braid_Core core, braid_Int nfmg_Vcyc)
- braid_Int braid_SetStorage (braid_Core core, braid_Int storage)
- braid_Int braid_SetTemporalNorm (braid_Core core, braid_Int tnorm)
- braid Int braid SetResidual (braid Core core, braid PtFcnResidual residual)
- braid Int braid SetFullRNormRes (braid Core core, braid PtFcnResidual residual)
- braid Int braid SetTimeGrid (braid Core core, braid PtFcnTimeGrid tgrid)
- braid Int braid SetPeriodic (braid Core core, braid Int periodic)
- braid Int braid SetSpatialCoarsen (braid Core core, braid PtFcnSCoarsen scoarsen)
- braid_Int braid_SetSpatialRefine (braid_Core core, braid_PtFcnSRefine srefine)
- braid Int braid SetSync (braid Core core, braid PtFcnSync sync)
- braid Int braid SetPrintLevel (braid Core core, braid Int print level)
- braid_Int braid_SetFileIOLevel (braid_Core core, braid_Int io_level)
- braid_Int braid_SetPrintFile (braid_Core core, const char *printfile_name)
- braid_Int braid_SetDefaultPrintFile (braid_Core core)
- braid Int braid SetAccessLevel (braid Core core, braid Int access level)
- braid_Int braid_SplitCommworld (const MPI_Comm *comm_world, braid_Int px, MPI_Comm *comm_x, MPI_←
 Comm *comm t)
- braid_Int braid_SetShell (braid_Core core, braid_PtFcnSInit sinit, braid_PtFcnSClone sclone, braid_PtFcnSFree sfree)
- braid Int braid GetNumIter (braid Core core, braid Int *niter ptr)
- braid Int braid GetRNorms (braid Core core, braid Int *nrequest ptr, braid Real *rnorms)
- braid_Int braid_GetNLevels (braid_Core core, braid_Int *nlevels_ptr)
- braid_Int braid_GetSpatialAccuracy (braid_StepStatus status, braid_Real loose_tol, braid_Real tight_tol, braid←
 Real *tol ptr)
- braid_Int braid_SetSeqSoln (braid_Core core, braid_Int seq_soln)
- braid Int braid GetMyID (braid Core core, braid Int *myid ptr)

- braid_Int braid_Rand (void)
- braid_Int braid_InitAdjoint (braid_PtFcnObjectiveT objectiveT, braid_PtFcnObjectiveTDiff objectiveT_diff, braid←)
 PtFcnStepDiff step diff, braid PtFcnResetGradient reset gradient, braid Core *core ptr)
- braid_Int braid_SetTStartObjective (braid_Core core, braid_Real tstart_obj)
- braid Int braid SetTStopObjective (braid Core core, braid Real tstop obj)
- braid_Int braid_SetPostprocessObjective (braid_Core core, braid_PtFcnPostprocessObjective post_fcn)
- braid_Int braid_SetPostprocessObjective_diff (braid_Core core, braid_PtFcnPostprocessObjective_diff post_
 fcn diff)
- braid Int braid SetAbsTolAdjoint (braid Core core, braid Real tol adj)
- braid_Int braid_SetRelTolAdjoint (braid_Core core, braid_Real rtol_adj)
- braid Int braid SetObjectiveOnly (braid Core core, braid Int boolean)
- braid Int braid GetObjective (braid Core core, braid Real *objective ptr)
- braid_Int braid_GetRNormAdjoint (braid_Core core, braid_Real *rnorm_adj)
- braid_Int braid_SetRichardsonEstimation (braid_Core core, braid_Int est_error, braid_Int richardson, braid_Int local_order)

16.4.1 Detailed Description

Define headers for user-interface routines.

This file contains user-routines used to allow the user to initialize, run and get and set options for a XBraid solver.

16.5 braid defs.h File Reference

Macros

- #define braid Int Max INT MAX;
- #define braid Int Min INT MIN;
- #define braid MPI REAL MPI DOUBLE
- #define braid_MPI_INT MPI_INT

Typedefs

- · typedef int braid_Int
- · typedef double braid Real

16.5.1 Detailed Description

Definitions of braid types, error flags, etc...

16.5.2 Macro Definition Documentation

```
16.5.2.1 braid_Int_Max
#define braid_Int_Max INT_MAX;
16.5.2.2 braid_Int_Min
#define braid_Int_Min INT_MIN;
16.5.2.3 braid_MPI_INT
#define braid_MPI_INT MPI_INT
16.5.2.4 braid_MPI_REAL
#define braid_MPI_REAL MPI_DOUBLE
16.5.3 Typedef Documentation
16.5.3.1 braid_Int
typedef int braid_Int
Defines integer type
16.5.3.2 braid_Real
typedef double braid_Real
```

Defines floating point type

16.6 braid status.h File Reference

Macros

 #define ACCESSOR_HEADER_GET1(stype, param, vtype1) braid_Int braid_##stype##StatusGet##param(braid← ##stype##Status s, braid ##vtype1 *v1);

- #define ACCESSOR_HEADER_GET1_IN3(stype, param, vtype1, vtype2, vtype3, vtype4) braid_Int braid_
 ##stype##StatusGet##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 v2, braid_##vtype3
 v3, braid ##vtype4 v4);
- #define ACCESSOR_HEADER_GET2(stype, param, vtype1, vtype2) braid_Int braid_##stype##Status ←
 Get##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 *v2);
- #define ACCESSOR_HEADER_GET2_IN1(stype, param, vtype1, vtype2, vtype3) braid_Int braid_
 ##stype##StatusGet##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 *v2, braid_
 ##vtype3 v3);
- #define ACCESSOR_HEADER_GET3(stype, param, vtype1, vtype2, vtype3) braid_Int braid_##stype##Status ←
 Get##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 *v2, braid_##vtype3 *v3);
- #define ACCESSOR_HEADER_GET4(stype, param, vtype1, vtype2, vtype3, vtype4) braid_Int braid_
 ##stype##StatusGet##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 *v2, braid_
 ##vtype3 *v3, braid_##vtype4 *v4);
- #define ACCESSOR_HEADER_GET5(stype, param, vtype1, vtype2, vtype3, vtype4, vtype5) braid_Int braid
 — ##stype##StatusGet##param(braid_##stype##Status s, braid_##vtype1 *v1, braid_##vtype2 *v2, braid_
 ##vtype3 *v3, braid_##vtype4 *v4, braid_##vtype5 *v5);
- #define ACCESSOR_HEADER_SET1(stype, param, vtype1) braid_Int braid_##stype##StatusSet##param(braid
 —##stype##Status s, braid_##vtype1 v1);
- #define braid_ASCaller_FInterp 0
- #define braid ASCaller FRestrict 1
- #define braid_ASCaller_FRefine 2
- #define braid ASCaller FAccess 3
- #define braid_ASCaller_FRefine_AfterInitHier 4
- #define braid_ASCaller_Drive_TopCycle 5

Functions

- braid_Int braid_StatusGetT (braid_Status status, braid_Real *t_ptr)
- braid_Int braid_StatusGetTIndex (braid_Status status, braid_Int *idx_ptr)
- braid Int braid StatusGetIter (braid Status status, braid Int *iter ptr)
- braid Int braid StatusGetLevel (braid_Status status, braid_Int *level_ptr)
- braid_Int braid_StatusGetNLevels (braid_Status status, braid_Int *nlevels_ptr)
- braid_Int braid_StatusGetNRefine (braid_Status status, braid_Int *nrefine_ptr)
- braid_Int braid_StatusGetNTPoints (braid_Status status, braid_Int *ntpoints_ptr)
- braid Int braid StatusGetResidual (braid Status status, braid Real *rnorm ptr)
- braid_Int braid_StatusGetDone (braid_Status status, braid_Int *done_ptr)
- braid Int braid StatusGetTIUL (braid Status status, braid Int *iloc upper, braid Int *iloc lower, braid Int level)
- braid_Int braid_StatusGetTimeValues (braid_Status status, braid_Real **tvalues_ptr, braid_Int i_upper, braid_Int i lower, braid_Int level)
- braid_Int braid_StatusGetTILD (braid_Status status, braid_Real *t_ptr, braid_Int *iter_ptr, braid_Int *level_ptr, braid_Int *done_ptr)
- braid_Int braid_StatusGetWrapperTest (braid_Status status, braid_Int *wtest_ptr)
- braid_Int braid_StatusGetCallingFunction (braid_Status status, braid_Int *cfunction_ptr)
- braid Int braid StatusGetCTprior (braid Status status, braid Real *ctprior ptr)

- braid_Int braid_StatusGetCTstop (braid_Status status, braid_Real *ctstop_ptr)
- braid Int braid StatusGetFTprior (braid Status status, braid Real *ftprior ptr)
- braid Int braid StatusGetFTstop (braid Status status, braid Real *ftstop ptr)
- braid_Int braid_StatusGetTpriorTstop (braid_Status status, braid_Real *t_ptr, braid_Real *ftprior_ptr, braid_Real *ftprior_ptr, braid_Real *ctstop_ptr)
- braid_Int braid_StatusGetTstop (braid_Status status, braid_Real *tstop_ptr)
- braid Int braid StatusGetTstartTstop (braid Status status, braid Real *tstart ptr, braid Real *tstop ptr)
- braid_Int braid_StatusGetTol (braid_Status status, braid_Real *tol_ptr)
- braid Int braid StatusGetRNorms (braid Status status, braid Int *nrequest ptr, braid Real *rnorms ptr)
- braid Int braid StatusGetOldFineTolx (braid Status status, braid Real *old fine tolx ptr)
- braid Int braid StatusSetOldFineTolx (braid Status status, braid Real old fine tolx)
- braid_Int braid_StatusSetTightFineTolx (braid_Status status, braid_Real tight_fine_tolx)
- braid Int braid StatusSetRFactor (braid Status status, braid Real rfactor)
- braid_Int braid_StatusSetRefinementDtValues (braid_Status status, braid_Real rfactor, braid_Real *dtarray)
- braid_Int braid_StatusSetRSpace (braid_Status status, braid_Real r_space)
- braid Int braid StatusGetMessageType (braid Status status, braid Int *messagetype ptr)
- braid Int braid StatusSetSize (braid Status status, braid Real size)
- braid Int braid StatusGetSingleErrorEstStep (braid Status status, braid Real *estimate)
- braid_Int braid_StatusGetSingleErrorEstAccess (braid_Status status, braid_Real *estimate)
- braid_Int braid_StatusGetNumErrorEst (braid_Status status, braid_Int *npoints)
- braid_Int braid_StatusGetAllErrorEst (braid_Status status, braid_Real *error_est)
- braid_Int braid_AccessStatusGetT (braid_AccessStatus s, braid_Real *v1)
- braid Int braid AccessStatusGetTIndex (braid AccessStatus s, braid Int *v1)
- braid Int braid AccessStatusGetIter (braid AccessStatus s, braid Int *v1)
- braid Int braid AccessStatusGetLevel (braid AccessStatus s, braid Int *v1)
- braid_Int braid_AccessStatusGetNLevels (braid_AccessStatus s, braid_Int *v1)
- braid Int braid AccessStatusGetNRefine (braid AccessStatus s, braid Int *v1)
- braid Int braid AccessStatusGetNTPoints (braid AccessStatus s, braid Int *v1)
- braid Int braid AccessStatusGetResidual (braid AccessStatus s, braid Real *v1)
- braid_Int braid_AccessStatusGetDone (braid_AccessStatus s, braid_Int *v1)
- braid_Int braid_AccessStatusGetTILD (braid_AccessStatus s, braid_Real *v1, braid_Int *v2, braid_Int *v3, braid_Int *v4)
- braid Int braid AccessStatusGetWrapperTest (braid AccessStatus s, braid Int *v1)
- braid_Int braid_AccessStatusGetCallingFunction (braid_AccessStatus s, braid_Int *v1)
- braid Int braid AccessStatusGetSingleErrorEstAccess (braid AccessStatus s, braid Real *v1)
- braid Int braid SyncStatusGetTIUL (braid SyncStatus s, braid Int *v1, braid Int *v2, braid Int v3)
- braid_Int braid_SyncStatusGetTimeValues (braid_SyncStatus s, braid_Real **v1, braid_Int v2, braid_Int v3, braid_Int v4)
- braid Int braid SyncStatusGetIter (braid SyncStatus s, braid Int *v1)
- braid_Int braid_SyncStatusGetLevel (braid_SyncStatus s, braid_Int *v1)
- braid_Int braid_SyncStatusGetNLevels (braid_SyncStatus s, braid_Int *v1)
- braid_Int braid_SyncStatusGetNRefine (braid_SyncStatus s, braid_Int *v1)
- braid_Int braid_SyncStatusGetNTPoints (braid_SyncStatus s, braid_Int *v1)
- braid Int braid SyncStatusGetDone (braid SyncStatus s, braid Int *v1)
- braid_Int braid_SyncStatusGetCallingFunction (braid_SyncStatus s, braid_Int *v1)
- braid_Int braid_SyncStatusGetNumErrorEst (braid_SyncStatus s, braid_Int *v1)
- braid_Int braid_SyncStatusGetAllErrorEst (braid_SyncStatus s, braid_Real *v1)
- $\bullet \ braid_Int \ braid_CoarsenRefStatusGetT \ (braid_CoarsenRefStatus \ s, \ braid_Real \ *v1)$
- braid_Int braid_CoarsenRefStatusGetTIndex (braid_CoarsenRefStatus s, braid_Int *v1)
- braid Int braid CoarsenRefStatusGetIter (braid CoarsenRefStatus s, braid Int *v1)
- braid Int braid CoarsenRefStatusGetLevel (braid CoarsenRefStatus s, braid Int *v1)

```
• braid_Int braid_CoarsenRefStatusGetNLevels (braid_CoarsenRefStatus s, braid_Int *v1)

    braid Int braid CoarsenRefStatusGetNRefine (braid CoarsenRefStatus s, braid Int *v1)

    braid_Int braid_CoarsenRefStatusGetNTPoints (braid_CoarsenRefStatus s, braid_Int *v1)

    braid Int braid CoarsenRefStatusGetCTprior (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetCTstop (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetFTprior (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetFTstop (braid CoarsenRefStatus s, braid Real *v1)

    braid Int braid CoarsenRefStatusGetTpriorTstop (braid CoarsenRefStatus s, braid Real *v1, braid Real *v2,

  braid Real *v3, braid Real *v4, braid Real *v5)

    braid_Int braid_StepStatusGetT (braid_StepStatus s, braid_Real *v1)

    braid Int braid StepStatusGetTIndex (braid StepStatus s, braid Int *v1)

    braid_Int braid_StepStatusGetIter (braid_StepStatus s, braid_Int *v1)

    braid Int braid StepStatusGetLevel (braid StepStatus s, braid Int *v1)

• braid Int braid_StepStatusGetNLevels (braid_StepStatus s, braid_Int *v1)

    braid Int braid StepStatusGetNRefine (braid StepStatus s, braid Int *v1)

    braid Int braid StepStatusGetNTPoints (braid StepStatus s, braid Int *v1)

    braid_Int braid_StepStatusGetTstop (braid_StepStatus s, braid_Real *v1)

    braid Int braid StepStatusGetTstartTstop (braid StepStatus s, braid Real *v1, braid Real *v2)

    braid Int braid StepStatusGetTol (braid StepStatus s, braid Real *v1)

    braid Int braid StepStatusGetRNorms (braid StepStatus s, braid Int *v1, braid Real *v2)

    braid_Int braid_StepStatusGetOldFineTolx (braid_StepStatus s, braid_Real *v1)

• braid Int braid StepStatusSetOldFineTolx (braid StepStatus s, braid Real v1)

    braid_Int braid_StepStatusSetTightFineTolx (braid_StepStatus s, braid_Real v1)

    braid Int braid StepStatusSetRFactor (braid StepStatus s, braid Real v1)

• braid Int braid StepStatusSetRSpace (braid StepStatus s, braid Real v1)

    braid Int braid StepStatusGetSingleErrorEstStep (braid StepStatus s, braid Real *v1)

    braid Int braid BufferStatusGetMessageType (braid BufferStatus s, braid Int *v1)

    braid Int braid BufferStatusSetSize (braid BufferStatus s, braid Real v1)

    braid Int braid ObjectiveStatusGetT (braid ObjectiveStatus s, braid Real *v1)

    braid Int braid ObjectiveStatusGetTIndex (braid ObjectiveStatus s, braid Int *v1)

    braid Int braid ObjectiveStatusGetIter (braid ObjectiveStatus s, braid Int *v1)

    braid Int braid ObjectiveStatusGetLevel (braid ObjectiveStatus s, braid Int *v1)

    braid Int braid ObjectiveStatusGetNLevels (braid ObjectiveStatus s, braid Int *v1)

    braid Int braid ObjectiveStatusGetNRefine (braid ObjectiveStatus s, braid Int *v1)

    braid Int braid ObjectiveStatusGetNTPoints (braid ObjectiveStatus s, braid Int *v1)

• braid Int braid ObjectiveStatusGetTol (braid ObjectiveStatus s, braid Real *v1)
```

16.6.1 Detailed Description

Define headers for the user-interface with the XBraid status structures, allowing the user to get/set status structure values.

16.6.2 Macro Definition Documentation

16.6.2.1 ACCESSOR_HEADER_GET1

Macros allowing for auto-generation of 'inherited' StatusGet functions

16.6.2.2 ACCESSOR_HEADER_GET1_IN3

```
#define ACCESSOR_HEADER_GET1_IN3(

stype,
param,
vtype1,
vtype2,
vtype3,
vtype4) braid_Int braid_##stype##StatusGet##param(braid_##stype##Status s, braid_↔
##vtype1 *v1, braid_##vtype2 v2, braid_##vtype3 v3, braid_##vtype4 v4);
```

16.6.2.3 ACCESSOR HEADER GET2

16.6.2.4 ACCESSOR_HEADER_GET2_IN1

16.6.2.5 ACCESSOR_HEADER_GET3

16.6.2.6 ACCESSOR_HEADER_GET4

```
#define ACCESSOR_HEADER_GET4(

stype,
param,
vtype1,
vtype2,
vtype3,
vtype4) braid_Int braid_##stype##StatusGet##param(braid_##stype##Status s, braid_←

##vtype1 *v1, braid_##vtype2 *v2, braid_##vtype3 *v3, braid_##vtype4 *v4);
```

16.6.2.7 ACCESSOR_HEADER_GET5

16.6.2.8 ACCESSOR_HEADER_SET1

16.7 braid test.h File Reference

Functions

- braid_Int braid_TestInitAccess (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnAccess access, braid_PtFcnFree free)
- braid_Int braid_TestClone (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnAccess access, braid_PtFcnFree free, braid_PtFcnClone clone)
- braid_Int braid_TestSum (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid PtFcnAccess access, braid PtFcnFree free, braid PtFcnClone clone, braid PtFcnSum sum)
- braid_Int braid_TestSpatialNorm (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm)
- braid_Int braid_TestBuf (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnBufSize bufsize, braid PtFcnBufPack bufpack, braid PtFcnBufUnpack bufunpack)

- braid_Int braid_TestResidual (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_Real dt, braid_PtFcnInit myinit, braid_PtFcnAccess myaccess, braid_PtFcnFree myfree, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_PtFcnSpatialNorm spatialnorm, braid_PtFcnResidual residual, braid_PtFcnStep step)
- braid_Int braid_TestAll (braid_App app, MPI_Comm comm_x, FILE *fp, braid_Real t, braid_Real fdt, braid_←
 Real cdt, braid_PtFcnInit init, braid_PtFcnFree free, braid_PtFcnClone clone, braid_PtFcnSum sum, braid_Pt←
 FcnSpatialNorm spatialnorm, braid_PtFcnBufSize bufsize, braid_PtFcnBufPack bufpack, braid_PtFcnBufUnpack
 bufunpack, braid_PtFcnSCoarsen coarsen, braid_PtFcnSRefine refine, braid_PtFcnResidual residual, braid_←
 PtFcnStep step)

16.7.1 Detailed Description

Define headers for XBraid user-test routines.

This file contains headers for the user to test their XBraid wrapper routines one-by-one.

16.8 mpistubs.h File Reference

16.8.1 Detailed Description

XBraid internal headers to define fake MPI stubs. This ultimately allows the user to generate purely serial codes without MPI.

16.9 status.h File Reference

Data Structures

- struct braid Status
- struct braid AccessStatus
- struct braid_SyncStatus
- struct braid_StepStatus
- struct braid CoarsenRefStatus
- · struct braid BufferStatus
- struct braid_ObjectiveStatus

Macros

#define braid StatusElt(status, elt) (((braid Core)status) -> elt)

Functions

- braid Int braid StatusDestroy (braid Status status)
- braid_Int _braid_AccessStatusInit (braid_Real t, braid_Int idx, braid_Real rnorm, braid_Int iter, braid_Int level, braid_Int nrefine, braid_Int gupper, braid_Int done, braid_Int wrapper_test, braid_Int calling_function, braid_
 AccessStatus status)
- braid_Int _braid_SyncStatusInit (braid_Int iter, braid_Int level, braid_Int nrefine, braid_Int gupper, braid_Int done, braid Int calling function, braid SyncStatus status)
- braid_Int_braid_CoarsenRefStatusInit (braid_Real tstart, braid_Real f_tprior, braid_Real f_tstop, braid_Real c_
 tprior, braid_Real c_tstop, braid_Int level, braid_Int nrefine, braid_Int gupper, braid_Int c_index, braid_Coarsen←
 RefStatus status)
- braid_Int _braid_StepStatusInit (braid_Real tstart, braid_Real tstop, braid_Int idx, braid_Real tol, braid_Int iter, braid_Int level, braid_Int nrefine, braid_Int gupper, braid_StepStatus status)
- braid_Int _braid_BufferStatusInit (braid_Int messagetype, braid_Int size, braid_BufferStatus status)
- braid_Int _braid_ObjectiveStatusInit (braid_Real tstart, braid_Int idx, braid_Int iter, braid_Int level, braid_Int nrefine, braid_Int gupper, braid_ObjectiveStatus status)

16.9.1 Detailed Description

Define the XBraid internal headers for the XBraid status structure routines, and define the status structures themselves.

16.9.2 Macro Definition Documentation

16.9.2.1 _braid_StatusElt

16.9.3 Function Documentation

16.9.3.1 _braid_AccessStatusInit()

Initialize a braid_AccessStatus structure

Parameters

t	current time
idx	time point index value corresponding to t on the global time grid
rnorm	current residual norm in XBraid
iter	current iteration in XBraid
level	current level in XBraid
nrefine	number of refinements done
gupper	global size of the fine grid
done	boolean describing whether XBraid has finished
wrapper_test	boolean describing whether this call is only a wrapper test
calling_function	from which function are we accessing the vector
status	structure to initialize

16.9.3.2 _braid_BufferStatusInit()

Initialize a braid_BufferStatus structure

Parameters

messagetype	message type, 0: for Step(), 1: for load balancing
size	if set by user, size of send buffer is "size" bytes
status	structure to initialize

16.9.3.3 _braid_CoarsenRefStatusInit()

Initialize a braid_CoarsenRefStatus structure

Parameters

tstart	time value for current vector
f_tprior	time value to the left of tstart on fine grid
f_tstop	time value to the right of tstart on fine grid
c_tprior	time value to the left of tstart on coarse grid
c_tstop	time value to the right of tstart on coarse grid
level	current fine level in XBraid
nrefine	number of refinements done
gupper	global size of the fine grid
c_index	coarse time index refining from
status	structure to initialize

16.9.3.4 _braid_ObjectiveStatusInit()

Initialize a braid_ObjectiveStatus structure

16.9.3.5 _braid_StatusDestroy()

16.9.3.6 _braid_StepStatusInit()

Initialize a braid_StepStatus structure

Parameters

tstart	current time value
tstop	time value to evolve towards, time value to the right of tstart
idx	time point index value corresponding to tstart on the global time grid
tol	Current XBraid stopping tolerance
iter	Current XBraid iteration (also equal to length of rnorms)
level	current level in XBraid
nrefine	number of refinements done
gupper	global size of the fine grid
status	structure to initialize

16.9.3.7 _braid_SyncStatusInit()

Initialize a braid_SyncStatus structure

Parameters

iter	current iteration in XBraid
level	current level in XBraid
nrefine	number of refinements done
gupper	global size of the fine grid
done	boolean describing whether XBraid has finished
calling_function	from which function are we accessing braid
status	structure to initialize

16.10 tape.h File Reference

Data Structures

- struct _braid_Tape
- struct _braid_Action

Enumerations

```
    enum _braid_Call {
    STEP = 1, INIT = 2, CLONE = 3, FREE = 4,
    SUM = 5, BUFPACK = 6, BUFUNPACK = 7, ACCESS = 8,
    OBJECTIVET = 9 }
```

Functions

- braid_Int _braid_TapeInit (_braid_Tape *head)
- braid Tape * braid TapePush (braid Tape *head, void *ptr)
- braid Tape * braid TapePop (braid Tape *head)
- braid_Int _braid_TapeIsEmpty (_braid_Tape *head)
- braid Int braid TapeGetSize (braid Tape *head)
- braid_Int _braid_TapeDisplayBackwards (braid_Core core, _braid_Tape *head, void(*fctptr)(braid_Core core, void *data_ptr))
- braid Int braid TapeEvaluate (braid Core core)
- braid_Int _braid_DiffCall (_braid_Action *action)
- braid Int braid TapeSetSeed (braid Core core)
- braid Int braid TapeResetInput (braid Core core)
- const char * _braid_CallGetName (_braid_Call call)

16.10.1 Detailed Description

Define the XBraid internal headers for the action-tape routines (linked list for AD)

16.10.2 Enumeration Type Documentation

16.10.2.1 _braid_Call

enum _braid_Call

Enumerator for identifying performed action

Enumerator

STEP	
INIT	
CLONE	
FREE	
SUM	
BUFPACK	
BUFUNPACK	
ACCESS	
OBJECTIVET	

16.10.3 Function Documentation

```
16.10.3.1 _braid_CallGetName()
```

```
const char* _braid_CallGetName (
    _braid_Call call )
```

Return the name of a _braid_Call (action name)

16.10.3.2 _braid_DiffCall()

```
braid_Int _braid_DiffCall (
    _braid_Action * action )
```

Call differentiated action

16.10.3.3 _braid_TapeDisplayBackwards()

Display the tape in reverse order, calls the display function at each element Input: - pointer to the braid core

· pointer to the display function

16.10.3.4 _braid_TapeEvaluate()

Evaluate the action tape in reverse order. This will clear the action tape! Input: - pointer to the braid core

· pointer to the head of the action tape

16.10.3.5 _braid_TapeGetSize()

Returns the number of elements in the tape

```
16.10.3.6 _braid_TapeInit()
braid_Int _braid_TapeInit (
              _braid_Tape * head )
Initialize the tape Set head to NULL
16.10.3.7 _braid_TapeIsEmpty()
braid_Int _braid_TapeIsEmpty (
              _braid_Tape * head )
Test if tape is empty return 1 if tape is empty, otherwise returns 0
16.10.3.8 _braid_TapePop()
_braid_Tape* _braid_TapePop (
              _braid_Tape * head )
Pop an element from the tape Return pointer to head
16.10.3.9 _braid_TapePush()
_braid_Tape* _braid_TapePush (
              _braid_Tape * head,
              void * ptr )
Push data on the tape Return pointer to head
16.10.3.10 _braid_TapeResetInput()
braid_Int _braid_TapeResetInput (
              braid_Core core )
Set the pointers in tapeinput to the input of an xbraid iteration (ua).
16.10.3.11 _braid_TapeSetSeed()
braid_Int _braid_TapeSetSeed (
```

braid_Core core)

Set the adjoint seed for tape evaluation, i.e., set u->bar at stored points on level 0 to the values contained in core->optim->adjoints

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16.11 util.h File Reference

Functions

- braid_Int _braid_ProjectInterval (braid_Int ilower, braid_Int iupper, braid_Int index, braid_Int stride, braid_Int *pilower, braid_Int *piupper)
- braid_Int_braid_GetInterval (braid_Core core, braid_Int level, braid_Int interval_index, braid_Int *flo_ptr, braid_Int
 *fhi ptr, braid Int *ci ptr)
- braid_Int _braid_SetVerbosity (braid_Core core, braid_Int verbose_adj)
- braid_Int _braid_printf (const char *format,...)
- braid Int braid ParFprintfFlush (FILE *file, braid Int myid, const char *message,...)
- braid_Int _braid_Max (braid_Real *array, braid_Int size, braid_Real *max_val)
- braid_Int _braid_GetNEntries (braid_Real *_array, braid_Int array_len, braid_Int *k_ptr, braid_Real *array)

16.11.1 Detailed Description

Define XBraid internal headers for utility routines.

This file contains the headers for utility routines. Essentially, if a routine does not take braid_Core (or other XBraid specific structs) as an argument, then it's a utility routine.

16.11.2 Function Documentation

16.11.2.1 _braid_GetInterval()

Retrieve the time step indices at this *level* corresponding to a local FC interval given by *interval_index*. Argument *ci_ptr* is the time step index for the C-pt and *flo_ptr* and *fhi_ptr* are the smallest and largest F-pt indices in this interval. The C-pt is always to the right of the F-interval, but neither a C-pt or an F-interval are guaranteed. If the *ci_ptr* returns a -1, there is no C-pt. If the *flo_ptr* is greater than the *fhi_ptr*, there is no F-interval.

16.11.2.2 _braid_GetNEntries()

Copy k entries from *_array* into *array*. If k is negative, return the last k entries. If positive, return the first k entries. Upon exit, k holds the number of residuals actually returned (in the case that |k| > array |k| >

If no entries are copied, k=0, array[0] = -1.0

```
16.11.2.3 _braid_Max()
```

This function finds the maximum value in a braid Real array

16.11.2.4 braid ParFprintfFlush()

This is a function that allows for "sane" printing of information in parallel. Currently, only myid = 0 prints, but this can be updated as needs change.

The string message is printed and can be multiple parameters in the standard * C-format, like

```
message = '%1.2e is a format string', 1.24
```

```
16.11.2.5 _braid_printf()
```

If set, print to <u>braid_printfile</u> and then flush. Else print to standard out.

The string format can be multiple parameters in the standard * C-format, like

```
format = '%1.2e is a format string', 1.24
```

16.11.2.6 _braid_ProjectInterval()

Project an interval onto a strided index space that contains the index 'index' and has stride 'stride'. An empty projection is represented by ilower > iupper.

16.11.2.7 _braid_SetVerbosity()

Switch for displaying the XBraid actions. Used for debugging only.

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