

Parallel ODE Solver Based on Convolution in a Transputer/DSP Environment

Yuri P. BOGLAEV, Sergei V. ZYBIN

Institute for High Temperatures Academy of Sciences, Izhorskaya 13/19, Moscow
127412, Russia, e-mail: BOG@termo.msk.su

Abstract. We consider parallel numerical methods for ordinary differential equations (ODEs) using the potential parallelism of convolution algorithms. These methods are based on approximated Newton iteration and, in fact, are a form of the shifted Picard splitting. The basic idea is to solve the linear ODE on each iteration by computations of the convolution quadrature. After discretization, the convolution quadrature may be computed very efficient by the use of a digital signal processor (DSP) or any parallel convolution algorithm. In this paper we first discuss the advantages of the convolution consideration allowing this additional speedup to be obtained. Besides, there is the opportunity of convolution calculations in the finite fields. On the other hand the convolution permits "automatic using" of the inner parallelism of ODE associated with behaviour of the Jacobian matrix. We also concern with the problems of discretization of the convolution quadrature. The second part of the paper examines the potential performance of the proposed method within a few test problems. All estimates are obtained by numerical experiments on the transputer network.

1 Introduction

In this paper we consider the convolution-based approach to parallel numerical solving the initial-value problem for the nonlinear ordinary differential equation (ODE)

$$\frac{dy}{dt} = f(t, y), \quad a \leq t \leq b, \quad y(a) = y_0. \quad (1)$$

Most of the numerical methods for solving ODE can be derived by appropriate choice of an interpolation polynomial for the integrand $f(t, y)$ in the equivalent integral equation for (1)

$$y(t) = y_0 + \int_a^t f(\tau, y) d\tau, \quad a \leq t \leq b. \quad (2)$$

Thus the potential parallelism across time [1] of usual recurrence methods (as Runge-Kutta or linear multistep methods) is limited by several simultaneous evaluations of the integrand over one step $[t_0, t_0 + h]$ of a method. Then the parallel step-by-step methods [8], [9] can utilize usually no more than 10 processors (here we do not consider the trivial parallelism across space). For this reason we are looking for new methods allowing large-scale parallelism across time.

Recently a different approach has been proposed [2], [3] than the step-by-step one. These techniques also called the waveform methods use an iteration process for solving the integral equation (2) or a similar one over time subinterval $[t_0, t_0 + H]$ of length

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Progress in Transputer and Occam Research World Occam and Transputer User Group. Technical Meeting,1994 The contributed chapters to this volume provide a broad coverage of the areas of research in current parallel computing architectures languages and tools graphics and fault tolerance Additionally the Inmos approach to building an asynchronous transfer mode system and the University of Twente method for designing system level embedded controllers are featured in this work

Transputer and Occam Developments World Occam and Transputer User Group. Technical Meeting,1995 This volume contains papers presented at the 18th meeting of the World Occam and Transputer User Group Wotug The papers cover a wide range of transputer and OCCAM related topics such as the the porting and development of the OCCAM language highlighting the need for cross platform implementations of OCCAM compilers design approaches and applications

Real-time Systems with Transputers Occam User Group. Technical Meeting,1990

Parallel Programming of Transputer Based Machines Traian Muntean,1988 This publication contains papers from the Occam User Group OUG The main aim of the OUG is to act as an independent forum for the exchange of ideas results and information in research and development of projects in the area of parallel systems design and programming using various communicating processes oriented approaches for transputer based machines The papers collected in this volume cover topics such as methodology of Occam programming parallel asynchronous algorithms control of real parallelisms in highly parallel machines of transputers applications in scientific programming real time processing image processing etc

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Genetic Algorithms in Optimisation, Simulation and Modelling Joachim Stender,E. Hillebrand,J. Kingdon,1994 This book examines the implementation and applications of genetic algorithms GA to the domain of AI In recent years the trend towards real world applications is fgaining ground especially in GA The general purpose nature of GA is examined from an interdisciplinary point of view Despite the differences that may exist in between representations across domain problems the commonality of in the design of GA is upheld This work provides an overview of the current

developments in Europe a section is devoted to the programming of Parallel Genetic Algorithms including GAME and a section on Optimisation and Complex Modelling Readers researchers in AI mathematics and computing Communicating Process Architectures 2008 P. H. Welch,2008 Communicating Process Architectures 2008 contains the proceedings of the thirty first Communicating Process Architectures Conference CPA 2008 organized under the auspices of WoTUG and the Department of Computer Science of the University of York The aim of this book is to cover both theoretical aspects and industrial applications of Communicating Processes Two invited speakers have given excellent contributions to this topic Professor Samson Abramsky has worked in the areas of semantics and logic of computation and concurrency His work on game semantics considers interaction and information flow between multiple agents and their environment This has yielded new approaches to compositional model checking and to analysis for programs with state concurrency probability and other features Professor Colin O Halloran has been instrumental in the uptake of formal methods in the development and verification of high assurance systems on an industrial scale His research interests are in automating the use of formal methods and using these techniques at reasonable cost and on an industrial scale ECOOP '92. European Conference on Object-Oriented Programming Ole Lehrmann Madsen,1992-06-16 This volume constitutes the proceedings of the sixth European Conference on Object Oriented Programming ECOOP held in Utrecht The Netherlands June 29 July 3 1992 Since the French initiative to organize the first conference in Paris ECOOP has been a very successful forum for discussing the state of the art of object orientation ECOOP has been able to attract papers of a high scientific quality as well as high quality experience papers describing the pros and cons of using object orientation in practice This duality between theory and practice within object orientation makes a good example of experimental computer science The volume contains 24 papers including two invited papers and 22 papers selected by the programme committee from 124 submissions Each submitted paper was reviewed by 3 4 people and the selection of papers was based only on the quality of the papers themselves

Parallel Computing Technologies ,1997 **Proceedings, Workshop on UNIX and Supercomputers ,1988**

Transputer Research and Applications 1 North American Transputer Users Group. Conference,North American Transputer Users Group,1990 Proceedings Parallel Computing Networks, Routers and Transputers M. D. May,P. W. Thompson,P. H. Welch,1993 Computer Systems Organization Computer System Implementation The Fourth International Workshop on Rapid System Prototyping Nick Kanopoulos,1993 RSP 93 was held in Research Triangle Park North Carolina June 1993 Papers discuss prototyping tools problems issues techniques applications environments and design and test methodologies No index Acidic paper Annotation copyright by Book News Inc Portland OR **Programming Languages for Parallel Processing** David B. Skillicorn,Domenico Talia,1995 Mathematics of Computing Parallelism *High Performance Cluster Computing* Rajkumar Buyya,1999 This book offers experts on programming and applications for commodity supercomputers It is organized into three areas programming environments and development tools Java for high

performance computing and algorithms and applications These three areas have seen major advances in recent years and this book addresses these subjects with breadth and depth For developers researchers administrators managers and users interested in the future of computing **Multiprocessor Computer Architectures** Terry J. Fountain, Malcolm J.

Shute, 1990 For over forty years most of the world has designed its computers after a single fashion This style which has come to be known as the von Neumann model after one of its originators is showing increasing signs of being inadequately powerful for future needs Efforts to discover alternative models for so long a trickle are at least becoming a flood This book reports on the current status of a number of these efforts This book is addressed to two main audiences First it is aimed at the reader who is new to the world of non von Neumann computers either in the area of design or that of application By taking the form of a catalogue of projects bound in a single volume it serves as a particularly convenient introductory text Thus it can be used to obtain a feel for the problems which designers are presently confronting and the solutions which they are developing Indeed the newcomer to the field with the benefit of a fresh and unbiased viewpoint may be in the best position to read through these collected reports and to identify some common point which has hitherto gone unnoticed or unexploited Second the book is aimed at the reader who is experienced in one particular area or discipline of non von Neumann computer design It serves as an introduction to hardware design for the computer scientist and as an introduction to parallel programming philosophy for the electronics engineer

Machine Vision Applications, Architectures, and Systems Integration ,1993 **30th Aerospace Sciences Meeting and Exhibit: 92-0560 - 92-0599** ,1992 *International Conference on Systolic Arrays* Keith Bromley, Sun Yuan Kung, Earl E. Swartzlander, 1988

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