

The Basic Idea

Vector function in C/C++: $F : \mathbb{R}^n \rightarrow \mathbb{R}^m : x \mapsto y = F(x)$

\Downarrow Operator overloading (C++)

Internal representation of F ($\equiv \text{tape}$)

\Downarrow

Interpretation

\Downarrow

Forward mode

$$x(t) = \sum_{j=0}^d x_j t^j$$

\Downarrow

$$y(t) = \sum_{j=0}^d y_j t^j + O(t^{d+1})$$

\Rightarrow **Directional derivatives**

Reverse mode

$$y_j = y_j(x_0, x_1, \dots, x_j)$$

\Downarrow

$$\begin{aligned} \frac{\partial y_j}{\partial x_i} &= \frac{\partial y_{j-i}}{\partial x_0} \\ &= A_{j-i}(x_0, x_1, \dots, x_{j-i}) \end{aligned}$$

\Rightarrow **Gradients (adjoints)**

$$y_0 = F(x_0)$$

$$y_1 = F'(x_0) x_1$$

$$y_2 = F'(x_0) x_2 + \frac{1}{2} F''(x_0) x_1 x_1$$

$$y_3 = F'(x_0) x_3 + F''(x_0) x_1 x_2 + \frac{1}{6} F'''(x_0) x_1 x_1 x_1$$

...

$$\frac{\partial y_0}{\partial x_0} = \frac{\partial y_1}{\partial x_1} = \frac{\partial y_2}{\partial x_2} = \frac{\partial y_3}{\partial x_3} = A_0 = F'(x_0)$$

$$\frac{\partial y_1}{\partial x_0} = \frac{\partial y_2}{\partial x_1} = \frac{\partial y_3}{\partial x_2} = A_1 = F''(x_0) x_1$$

$$\frac{\partial y_2}{\partial x_0} = \frac{\partial y_3}{\partial x_1} = A_2 = F''(x_0) x_2 + \frac{1}{2} F'''(x_0) x_1 x_1$$

$$\frac{\partial y_3}{\partial x_0} = A_3 = F''(x_0) x_3 + F'''(x_0) x_1 x_2 + \frac{1}{6} F^{(4)}(x_0) x_1 x_1 x_1$$

...

Application

Operator overloading concept \Rightarrow Code modification

- Inclusion of appropriate ADOL-C headers
- Retyping of all involved variables to active data type `adouble`
- Marking active section to be “taped” (`trace_on/trace_off`)
- Specification of independent and dependent variables (`<<= />>=`)
- Specification of differentiation task(s)
- Recompilation and Linking with ADOL-C library `libad.a`

Example:

```
#include <adolc/adolc.h>                                // inclusion of ADOL-C headers
...
adouble foo ( adouble x )                               // some activated function
{ adouble tmp;
  tmp = log(x);
  return 3.0*tmp*tmp + 2.0;
}
...
int main (int argc, char* argv[])                       // main program or other procedure
{ ...
  double   x[2], y;
  adouble ax[2], ay;                                   // declaration of active variables
  x[0]=0.3; x[1]=2.3;
  trace_on(1);                                          // starting active section
    ax[0]<<=x[0]; ax[1]<<=x[1];                          // marking independent variables
    ay=ax[0]*sin(ax[1])+ foo(ax[1]);                    // function evaluation
    ay>>=y;                                             // marking dependend variables
  trace_off();                                          // ending active section
  ...
  double g[2];
  gradient(1,2,x,g);                                   // application of ADOL-C routine
  ...
  x[0]+=0.1; x[1]+=0.3;                                // application at different argument
  gradient(1,2,x,g);
  ...
}
```

Drivers for Optimization and Nonlinear Equations (C/C++)

$$\min_x f(x), \quad f: \mathbb{R}^n \rightarrow \mathbb{R}$$

$$F(x) = 0_m, \quad F: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

<code>function(tag,m,n,x[n],y[m])</code>	$F(x_0)$
<code>gradient(tag,n,x[n],g[n])</code> <code>hessian(tag,n,x[n],H[n][n])</code>	$\nabla f(x_0)$ $\nabla^2 f(x_0)$
<code>jacobian(tag,m,n,x[n],J[m][n])</code> <code>vec_jac(tag,m,n,repeat?,x[n],u[m],z[n])</code> <code>jac_vec(tag,m,n,x[n],v[n],z[m])</code>	$F'(x_0)$ $u^T F'(x_0)$ $F'(x_0) v$
<code>hess_vec(tag,n,x[n],v[n],z[n])</code> <code>lagra_hess_vec(tag,m,n,x[n],v[n],u[m],h[n])</code>	$\nabla^2 f(x_0) v$ $u^T F''(x_0) v$
<code>jac_solv(tag,n,x[n],b[n],sparse?,mode?)</code>	$F'(x_0) w = b$

Example: Solution of $F(x) = 0$ by Newton's method

```

...
double x[n], r[n];
int i;
...
initialize(x);                                // setting up the initial x
...
function(ftag,n,n,x,r);                        // compute residuum r
while (norm(r) > EPSILON)                      // terminate if small residuum
{ jac_solv(ftag,n,x,r,0,2);                    // compute r:=F'(x)^(-1)*r
  for (i=0; i<n; i++)                          // update x
    x[i] -= r[i];
  function(ftag,n,n,x,r);                      // compute residuum r
}
...

```

Lowest-level Differentiation Routines

$$F : \mathbb{R}^n \rightarrow \mathbb{R}^m$$

Forward Mode (C/C++)

```
zos_forward(tag,m,n,keep,x[n],y[m])
```

- zero-order scalar forward; computes $y = F(x)$
- $0 \leq \text{keep} \leq 1$; $\text{keep} = 1$ prepares for `fos_reverse` or `fov_reverse`

```
fos_forward(tag,m,n,keep,x0[n],x1[n],y0[m],y1[m])
```

- first-order scalar forward; computes $y_0 = F(x_0)$, $y_1 = F'(x_0)x_1$
- $0 \leq \text{keep} \leq 2$; $\text{keep} = \begin{cases} 1 & \text{prepares for } \text{fos_reverse} \text{ or } \text{fov_reverse} \\ 2 & \text{prepares for } \text{hos_reverse} \text{ or } \text{hov_reverse} \end{cases}$

```
fov_forward(tag,m,n,p,x[n],X[n][p],y[m],Y[m][p])
```

- first-order vector forward; computes $y = F(x)$, $Y = F'(x)X$

```
hos_forward(tag,m,n,d,keep,x[n],X[n][d],y[m],Y[m][d])
```

- higher-order scalar forward; computes $y_0 = F(x_0)$, $y_1 = F'(x_0)x_1, \dots$, where $x = x_0$, $X = [x_1, x_2, \dots, x_d]$ and $y = y_0$, $Y = [y_1, y_2, \dots, y_d]$
- $0 \leq \text{keep} \leq d + 1$; $\text{keep} = \begin{cases} = 1 & \text{prepares for } \text{fos_reverse} \text{ or } \text{fov_reverse} \\ > 1 & \text{prepares for } \text{hos_reverse} \text{ or } \text{hov_reverse} \end{cases}$

```
hov_forward(tag,m,n,d,p,x[n],X[n][p][d],y[m],Y[m][p][d])
```

- higher-order vector forward; computes $y_0 = F(x_0)$, $Y_1 = F'(x_0)X_1, \dots$, where $x = x_0$, $X = [X_1, X_2, \dots, X_d]$ and $y = y_0$, $Y = [Y_1, Y_2, \dots, Y_d]$

Reverse Mode (C/C++)

```
fos_reverse(tag,m,n,u[m],z[n])
```

- first-order scalar reverse; computes $z^T = u^T F'(x)$
- after calling `zos_forward`, `fos_forward`, or `hos_forward` with `keep = 1`

```
fov_reverse(tag,m,n,q,U[q][m],Z[q][n])
```

- first-order vector reverse; computes $Z = U F'(x)$
- after calling `zos_forward`, `fos_forward`, or `hos_forward` with `keep = 1`

```
hos_reverse(tag,m,n,d,u[m],Z[n][d+1])
```

- higher-order scalar reverse; computes the adjoints $z_0^T = u^T F'(x_0) = u^T A_0$, $z_1^T = u^T F''(x_0) x_1 = u^T A_1, \dots$, where $Z = [z_0, z_1, \dots, z_d]$
- after calling `fos_forward` or `hos_forward` with `keep = d + 1 > 1`

```
hov_reverse(tag,m,n,d,q,U[q][m],Z[q][n][d+1],nz[q][n])
```

- higher-order vector reverse; computes the adjoints $Z_0 = U F'(x_0) = U A_0$, $Z_1 = U F''(x_0) x_1 = U A_1, \dots$, where $Z = [Z_0, Z_1, \dots, Z_d]$
- after calling `fos_forward` or `hos_forward` with `keep = d + 1 > 1`
- optional nonzero pattern `nz` (\Rightarrow manual)

Example:

```
...
double x[n], y[m], **I, **J;
I=myallocI2(m);                // allocation of identity matrix
J=myalloc2(m,n);               // allocation of Jacobian matrix
...
initialize(x);                 // setting up the argument x
...
zos_forward(ftag,m,n,1,x,y);    // computing the Jacobian by
fos_reverse(ftag,m,n,m,I,J);    // reverse mode of AD
...
```

Low-level Differentiation Routines

Forward Mode (C++ interfaces)

<code>forward(tag,m,n,d,keep,X[n][d+1],Y[m][d+1])</code>	hos, fos, zos
<code>forward(tag,m=1,n,d,keep,X[n][d+1],Y[d+1])</code>	hos, fos, zos
<code>forward(tag,m,n,d=0,keep,x[n],y[m])</code>	zos
<code>forward(tag,m,n,keep,x[n],y[m])</code>	zos
<code>forward(tag,m,n,p,x[n],X[n][p],y[m],Y[m][p])</code>	fov
<code>forward(tag,m,n,d,p,x[n],X[n][p][d], y[m],Y[m][p][d])</code>	hov

Reverse Mode (C++ interfaces)

<code>reverse(tag,m,n,d,u[m],Z[n][d+1])</code>	hos
<code>forward(tag,m=1,n,d,u,Z[n][d+1])</code>	hos
<code>reverse(tag,m,n,d=0,u[m],z[n])</code>	fos
<code>reverse(tag,m=1,n,d=0,u,z[n])</code>	fos
<code>reverse(tag,m,n,d,q,U[q][m],Z[q][n][d+1],nz[q][n])</code>	hov
<code>reverse(tag,m=1,n,d,q,U[q],Z[q][n][d+1],nz[q][n])</code>	hov
<code>reverse(tag,m=1,n,d,Z[m][n][d+1],nz[m][n]) (U = I_m)</code>	hov
<code>reverse(tag,m,n,d=0,q,U[q][m],Z[q][n])</code>	fov
<code>reverse(tag,m,n,q,U[q][m],Z[q][n])</code>	fov
<code>reverse(tag,m=1,n,d=0,q,U[q],Z[q][n])</code>	fov

Drivers for Ordinary Differential Equations (C/C++)

ODE: $x'(t) = y(t) = F(x(t)), \quad x(0) = x_0$

```
forodec(tag,n,tau,dold,d,X[n][d+1])
```

- recursive forward computation of $x_{d_{old}+1}, \dots, x_d$ from $x_0, \dots, x_{d_{old}}$ (by $x_{i+1} = \frac{1}{1+i}y_i$)
- application with $d_{old} = 0$ delivers truncated Taylor series $\sum_0^d x_j t^j$ at base point x_0

```
hov_reverse(tag,n,n,d-1,n,I[n][n],A[n][n][d],nz[n][n])
```

- reverse computation of $A_j = \frac{\partial y_j}{\partial x_0}, j = 0, \dots, d$ after calling `forodec` with degree d
- optional nonzero pattern `nz` (\Rightarrow manual)

```
accodec(n,tau,d-1,A[n][n][d],B[n][n][d],nz[n][n])
```

- accumulation of total derivatives $B_j = \frac{dx_j}{dx_0}, j = 0, \dots, d$ from the partial derivatives $A_j = \frac{\partial y_j}{\partial x_0}, j = 0, \dots, d$ after calling `hov_reverse`
- optional nonzero pattern `nz` (\Rightarrow manual)

C++: Special C++ interfaces can be found in file `SRC/DRIVERS/odedrivers.h!`

Example:

```
...
double x[n], **I, **X, ***A, ***B;
I=myallocI2(n); // allocation of identity matrix
X=myalloc2(n,5); // allocation of matrix X
A=myalloc3(n,n,4); B=myalloc3(n,n,4); // allocation of tensors A and B
...
initialize(X); // setting up the argument x_0
...
forodec(ftag,n,1.0,0,4,X); // compute x_1,...,x_4
hov_reverse(ftag,n,n,3,n,I,A,NULL); // compute A_0,...,A_3
accodec(ftag,n,1.0,3,A,B,NULL); // accumulate B_0,...,B_3
...
```

ADOL-C provides

- Low-level differentiation routines (**forward/reverse**)
- Easy-to-use driver routines for
 - the solution of optimization problems and nonlinear equations
 - the integration of ordinary differential equations
 - the evaluation of higher derivative tensors (\Rightarrow manual)
- Derivatives of implicit and inverse functions (\Rightarrow manual)
- Forward and backward dependence analysis (\Rightarrow manual)

Recent developments

- Efficient detection of Jacobian/Hessian sparsity structure
- Exploitation of Jacobian/Hessian sparsity by matrix compression
- Integration of checkpointing routines
- Exploitation of fixpoint iterations
- Differentiation of OpenMP parallel programs

Future developments

- Internal optimizations to reduce storage needed for reverse mode
- Recovery of structure for internal function representation
- Differentiation of MPI parallel programs

Contact/Resources

- E-mail: adol-c@list.coin-or.org
- WWW: <http://www.coin-or.org/projects/ADOL-C.xml>