Rationale for Guaranteed ODE Defect Control

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Abstract

We introduce a modification of existing algorithms that allows easier analysis of numerical solutions of ordinary differential equations. We relax the requirement that the specified problem be solved, and instead solve a "nearby" problem exactly, in Wilkinson's tradition of backward error analysis. The precise meaning of "nearby" is left to the user. This inexpensive algorithm sublimates the well-known difficulties associated with the propagation of accumulated error and avoids the difficulty of exponential growth of inclusion widths associated with interval techniques. No claim is made for the accuracy with which the specified problem is solved. It is shown that often no such claim is necessary.

1 Problem Addressed

The idea of guaranteed defect control is applicable to large classes of operator equations. The concept of "defect," or "residual," was used by Krückeberg [Kruc68] in the solution of partial differential equations. We restrict our consideration in this paper to initial value problems in ordinary differential equations,

$$\frac{dx}{dt} = f(x,t), \quad x(t_0) = x_0, \tag{1}$$

where $x \in R^n$. We refer to Equation (1) as the *specified problem* [Kuli88]. We discuss a new error control strategy based on computing an interval enclosure of the defect for such problems.

Enright and others [Enri89a, Enri89b, Hans83] have examined the idea of "defect control" as an error control strategy in this context and found it practical. They use point methods and *estimates* for the defect. We show here that it is practical and more satisfactory to use interval methods to *bound* the defect.

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We combine Enright's defect control idea with techniques for computing an enclosure for the range of a function. We outline the algorithm for using guaranteed enclosures of the defect to control the step-size selection for the numerical solution of ODEs. A more detailed description of the algorithm with numerical examples is in preparation [Corl91b]. Here, we concentrate on understanding what the "answer" we compute actually means. Specifically, we are concerned not with the accuracy of the solution computed, but rather with the validity of the model of the physical problem. The conventional view of modeling as the formulation and solution of the specified problem is depicted in Figure 1. The defect control approach is illustrated in Figure 2. It asks whether the nearby problem, for which the exact solution is known, is a sufficiently accurate model of the physical problem.

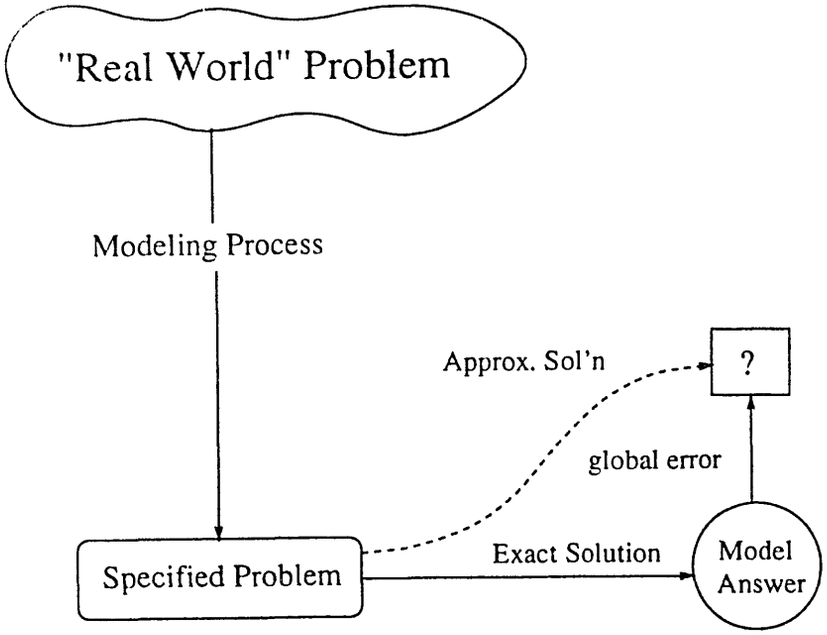

Figure 1. Modeling based on a specified problem

In either case, the defect $\delta(t)$ is simply some function of t, and we have a formula for that function. To illustrate, we consider a simple logistic equation

$$\frac{dx}{dt} = x - x^2, \quad x(0) = 1/2.$$

Let $\hat{x}(t) := \frac{1}{2} + \frac{t}{4} - \frac{t^3}{96}$ be an approximate solution on $0 \leq t \leq h$. The approximate solution can be generated by a number of methods. Here, we introduced a deliberate error into a 4-term Taylor series. From Equation (2) (using Maple [Char88]),

$$\begin{aligned} \delta(t) &:= \frac{d\hat{x}}{dt} - f(\hat{x}, t) \\ &= \frac{1}{4} - \frac{t^2}{32} - \hat{x} + \hat{x}^2 \\ &= \frac{1}{32}t^2\left(1 - \frac{1}{6}t^2 + \frac{1}{288}t^4\right). \end{aligned}$$

The defect $\delta(t)$ is a polynomial in t. There is no remaining evidence of the ODE. The function $\hat{x}(t)$ is the *true solution* of the equation

$$\frac{dx}{dt} = f(x,t) + \frac{1}{32}t^2 - \frac{1}{192}t^4 + \frac{1}{9216}t^6. \tag{4}$$

If we prefer to use the relative defect for the logistic equation, we get instead (using Mathematica [Wolf88])

$$\begin{aligned} \delta(t) &:= \frac{\frac{d\hat{x}}{dt}}{f(\hat{x}, t)} - 1 \\ &= \frac{t^2(t^2 + 48t - 228)}{t^4 - 48t^3 + 576t^2 - 2304}. \end{aligned}$$

With either the absolute or the relative definition of δ, we see in Figure 3 that $|\delta(t)|$ is small if h is small.

The key question to be asked is, Is Equation (4) a sufficiently good model of the underlying scientific problem being studied? We provide insight into the answer by computing guaranteed bounds for $\delta(t)$. We can do this computation because the problem of bounding the range of a function is a very well studied problem in interval analysis (see [Moor79] or [Ratc84]). The step-size control strategy comes from determining a step h for which we can guarantee that $||\delta(t)|| \leq \varepsilon$ for all $t \in [0, h]$, where $||\cdot||$ is some

appropriate norm (usually L_∞).

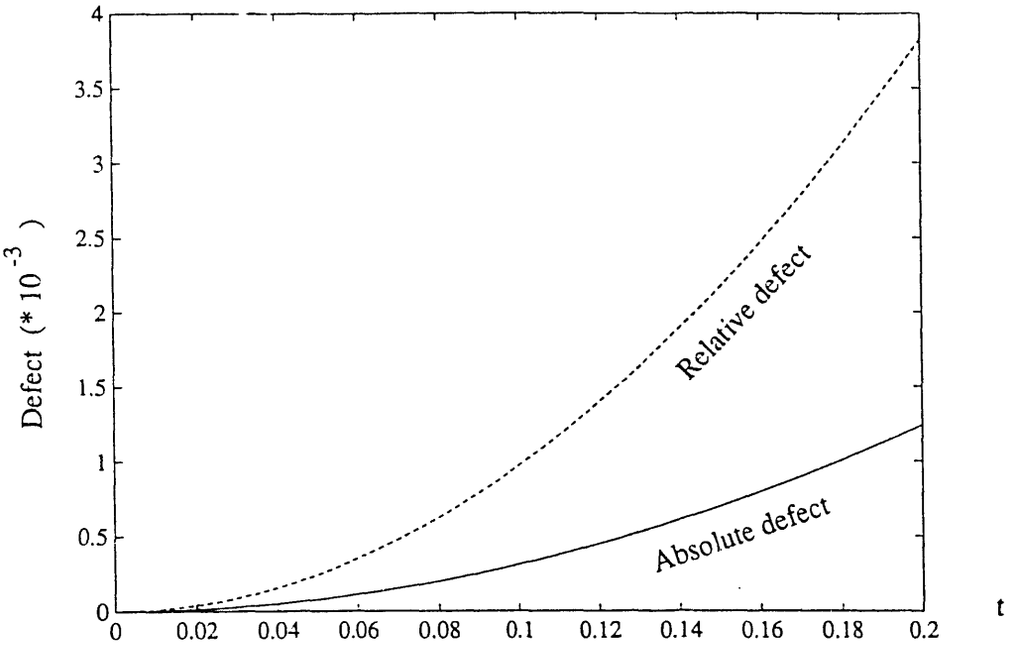

Figure 3. Absolute and relative defects for the logistic equation

The defect can often be interpreted physically, offering insight into the modeled problem. If $\delta(t)$ is small relative to the terms that were neglected in the derivation of the equations, or if it is small relative to uncertainty in parametric values, then one would expect that the equation that we have exactly solved is just as good a model as the specified problem. In this case, $\hat{x}(t)$ is just as good for practical purposes as the solution to the specified problem would have been (see Figure 2). Further, the modeler can choose the step size appropriately to control the size of $\delta(t)$ and to *guarantee* that no error larger than those already made in the modeling process will be introduced by the solution process.

Adding a small, time-dependent forcing term $\delta(t)$ to the logistic equation is reasonable in many physical contexts modeled by the logistic equation. For example, if the logistic equation is being used to model population growth of some species, then small, time-dependent perturbations of that population are realistic. The perturbations might be due to such factors as accidental deaths or to momentary fluctuations in the birth rate caused by small changes in the food supply. To simplify the solution process, one usually ignores such fluctuations. In contrast in the defect-controlled method, it is the difference between the small physical perturbations and the small numerical perturbation that is ignored.

The idea of considering the defect is related to Wilkinson's idea of backward error analysis for linear systems [Wilk63]. It is in sharp contrast to the usual approach in interval mathematics of considering the accuracy of the

solution computed for the specified problem. More details of the history of the study of the defect in the context of differential equations can be found in [Corl91a].

As noted by Enright [Enri89b], a major practical advantage of the defect-controlled approach is a separation of the concepts of any numerical instability resulting from the approximation method used and any ill-conditioning of the problem itself. If the problem is well conditioned *and* the defect is small, then $\hat{x}$ commits a small global error. However, the global error for an ill-conditioned problem is guaranteed to be large, even for small defects. Clearly, the model is very sensitive to the modeling errors made in deriving the specified problem, and a small global error usually is not a reasonable goal. Nevertheless, a small defect is achievable and gives much insight into the physical problem being modeled.

Chaotic systems give rise to unstable initial value problems, by definition. On the other hand, achievement of a small global error over long time integration is computationally intractable (see [Adam90], for example). Achievement of a small defect is both possible and useful for such systems [Corl91a]. The defect-controlled approach sidesteps the bothersome question of computational chaos.

3 Defect-Controlled Algorithm

An outline of the defect-controlled algorithm is given in Listing 1. A more complete description of the algorithm is given in [Corl91b].

Input: t_0, t_{final}, x_0, $\varepsilon = \max ||\delta(t)||$
Output: Nodes $t_0, t_1, \ldots, t_n = t_{final}$,
Continuous $\hat{x}$ which solves $\frac{dx}{dt} = f(x,t) + \delta(t)$,
Guarantee that $||\delta(t)|| \leq \varepsilon$ for all $t \in [t_0, t_{final}]$.

$h :=$ Initial trial step;
$t := t_0$;
loop for each step $k = 0, \ldots$
Compute $\hat{x}(t)$, a continuous approximate solution on $t_k \leq t \leq t_k + h$;
Define the defect $\delta(t) := \frac{d\hat{x}}{dt} - f(\hat{x}, t)$;
$\Delta :=$ Enclosure of $||\delta(t)||$; -- Only interval part.
if $\Delta > \varepsilon$ then
reduce h and repeat
else if $\Delta << \varepsilon$ then
increase h and repeat
else
accept step;
$t := t + h$;
end if;

end loop;

Listing 1. Defect-controlled algorithm

The outline of this algorithm is essentially like the outline of any modern ODE solver. The defect control functions as a part of the step-size selection strategy. In our implementation, interval computations are restricted to computing an enclosure of $||\delta(t)||$. We use interval Taylor operators implemented in Ada [Corl91c]. These operators achieve tight bounds on the range of the defect and its derivatives by using natural interval extensions, monotonicity, concavity, mean value forms, centered forms, and Taylor forms. In the logistic equation example presented earlier, we use interval Taylor arithmetic to (in effect) evaluate the assignment statements

```
T := Taylor (0);  -- Taylor series for t at 0 = (0, 1, 0, ...)
XHAT := (1/2) + T * ((1/4) + T * (0 + T * (-1/96)));
                                                  -- Horner form
DEFECT := (1/4) + T * (0 + T * (-32)) - XHAT + XHAT * XHAT;
```

As part of the computation of a tight enclosure for $||\delta(t)||$, we evaluate $\delta(t)$ at each end, at the midpoint, and on the entire interval of the integration step. This approach allows us to compute both inner and outer enclosures to help verify the tightness of the enclosures (see Figure 4). Our operators allow integration steps 10^3 greater than naive interval arithmetic evaluation of $||\delta(t)||$.

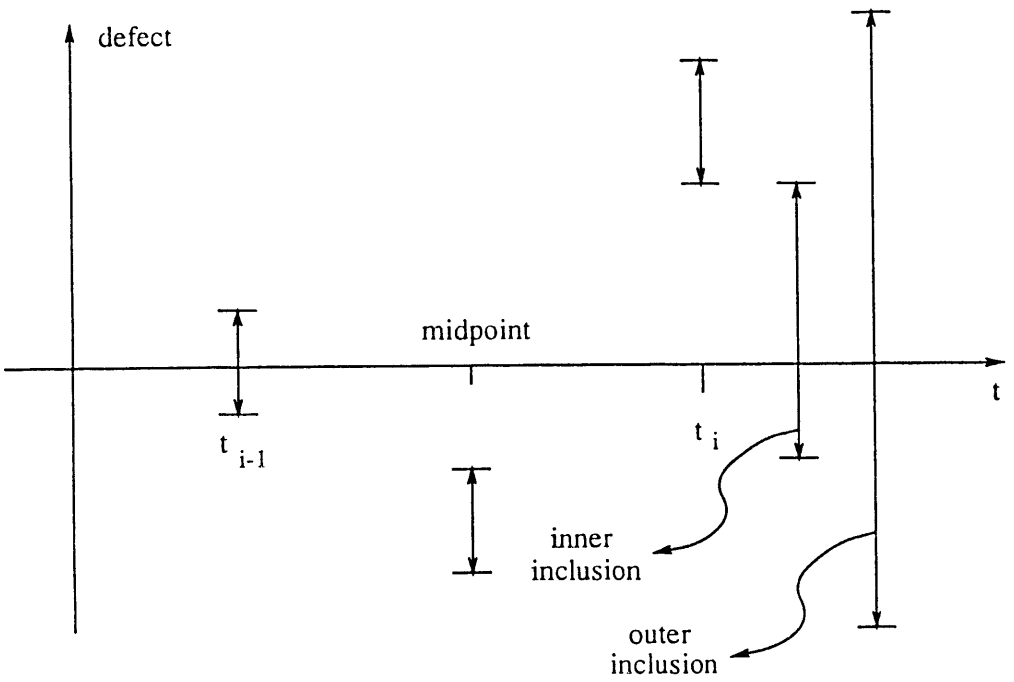

Figure 4. Inner and outer enclosures of the defect

4 Conditioning

If we compare our algorithm to other defect-controlled algorithms (see Enright [Enri89a, Enri89b]), we see that our approach provides a *guaranteed* bound on the range of the defect, while conventional approaches *estimate* the range by evaluating it at the final point ($\delta(t+h)$), at an intermediate point ($\delta(t+\theta h)$ with $0 < \theta < 1$), or at a sample of intermediate points ($\delta(t+\theta_i h)$ with $0 < \theta_i < 1$). By providing a guaranteed bound, we can be assured that the problem we have solved is indeed close enough to the specified problem to be of interest.

If we compare our algorithm to Lohner's interval method for solving ODEs [Lohn87], we see that our approach encloses the defect, whereas Lohner encloses the solution. With our approach, $\hat{x}$ is the exact solution to a problem whose distance from the specified problem is guaranteed to be small. Lohner [Lohn87] computes an interval that is guaranteed to enclose the exact solution to the specified problem. These are complementary approaches; each has its own domain of applicability.

Our guaranteed control of the defect and Lohner's guaranteed enclosure of the solution are connected by the condition number of the differential equation. The concept of the condition number of a differential equation is the same as the better-known concept of a condition number of a system of linear equations. The condition number is a number C for which one can make statements of the form

$$|| \text{ Error in the answer } || \leq C \cdot || \text{ Error in the problem } ||.$$

Suppose that $\hat{x}(t)$ is the exact solution to Equation (3) and that $x(t)$ is the exact solution to Equation (1). Then we have

$$x(t) = \hat{x}(t) - \varepsilon x_1(t) + O(\varepsilon^2),$$

where x_1 satisfies the first variational equation

$$\frac{dx_1}{dt} = J_f(\hat{x}(t))x_1(t) + v(t), \tag{5}$$

which has the solution

$$x_1(t) = \Psi(t)x_1(0) + \int_0^t \Psi(t) \cdot \Psi^{-1}(\tau)v(\tau)\, d\tau,$$

where $\Psi(t)$ is a fundamental solution matrix of the homogeneous version of Equation (5). Let $x_1(0) = 0$ for simplicity. Define the condition number of the differential equation to be

$$C := \int_0^t ||\Psi(t) \cdot \Psi^{-1}(\tau)||\, d\tau.$$

This condition number depends on t, while the condition number defined in [Asch88] is the maximum of our condition number taken over the relevant domain of t. With our definition (recall that $\varepsilon = ||\delta(t)||$),

$$||x - \hat{x}|| \leq C \cdot ||\delta||, \text{ in the limit as } \varepsilon \to 0.$$

We can replace the above with a bound valid for all values of ε by starting instead with the Alexeev-Gröbner nonlinear variation of constants formula [Nors81].

Various difficulties hamper using the condition number to compute global error bounds:

1. It is hard to compute or bound C exactly.
2. Sometimes the quantity $C||\delta||$ is overly pessimistic.
3. Sometimes the global error $||x - \hat{x}||$ is not of real interest.
4. Sometimes $||x - \hat{x}||$ is too large.

In contrast, using the condition number has several advantages:

1. It is not hard to estimate C.
2. An estimate of C is useful in the modeling context.
3. Even if we are philosophically satisfied with the more easily computed bound on $||\delta||$, estimates for $||x - \hat{x}||$ are useful.

5 Conclusions

For stable problems (perhaps containing interval coefficients), solution enclosures may work better than a defect-controlled approach. Similarly for Hamiltonian systems, fixed time-step, symplectic methods appear to be superior [Sanz91].

For a wide range of problems, however, the $\delta(t)$ term introduced by numerical methods can be viewed as one more in a sequence of reasonable simplifications made in the quest for an exact solution. In particular, defect-controlled methods appear to be appropriate for chaotic problems, for they avoid the difficulty of exponential growth of the error, and they yield useful results at a reasonable cost.

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