

Odyssée User's Guide Version 1.7

Christèle Faure, Yves Papegay

▶ To cite this version:

Christèle Faure, Yves Papegay. Odyssée User's Guide Version 1.7. [Technical Report] RT-0224, INRIA. 1998, pp.81. inria-00069947

HAL Id: inria-00069947 https://inria.hal.science/inria-00069947

Submitted on 19 May 2006

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



INSTITUT NATIONAL DE RECHERCHE EN INFORMATIQUE ET EN AUTOMATIQUE

*O∂y*ssée *User's Guide Version 1.7*

Christèle Faure — Yves Papegay

N° 0224

Septembre 1998

_THÈME 2 _

apport technique



$O\partial y$ ssée User's Guide Version 1.7

Christèle Faure*, Yves Papegay[†]

Thème 2 — Génie logiciel et calcul symbolique Projet SAFIR

Rapport technique n° 0224 — Septembre 1998 — 81 pages

Abstract: O ∂y ssée is an automatic differentiation processor for FORTRAN 77 code which implements both the forward and reverse mode of automatic differentiation.

This document presents the functionalities of $O\partial y$ ssée through an illustrative example. It presents the basic concepts and objects of $O\partial y$ ssée, and completely describes the command language of $O\partial y$ ssée and its graphical user interface.

 $\textbf{Key-words:} \quad \text{Odyssee, automatic differentiation, computational differentiation, for tran, program transformation}$

Téléphone: 04 92 38 77 77 - International: +33 4 92 38 77 77 — Fax: 04 92 38 77 65 - International: +33 4 92 38 77 65

^{*} Email: Christele.Faure@sophia.inria.fr, URL: http://www.inria.fr/safir/WHOSWHO/Christele.Faure

[†] Email: Yves.Papegay@sophia.inria.fr, URL: http://www.inria.fr/safir/Yves.Papegay

Manuel d'utilisation d'O ∂y ssée Version 1.7

Résumé : O ∂y ssée est un logiciel de différentiation automatique de programme fortran 77 qui implémente à la fois les modes direct et inverse de différentiation automatique. Elle est composée d'une boîte à outils, d'un interprète du langage de commande qui permet d'accéder à ces outils et d'une interface graphique à ce langage.

Ce rapport présente les principales fonctionnalités d' $O\partial y$ ssée ainsi que les concepts et les objets de base. De plus, il documente complètement le langage de commande d' $O\partial y$ ssée et son interface graphique.

Mots-clés: Odyssee, différentation automatique, fortran, transformation de programme

Contents

1	Introduction	5				
2	Getting Started	7				
		7				
	2.2 Loading the original code	10				
	2.3 Differentiating the code	10				
	2.4 Saving the derivative units within files	10				
	2.5 Writting the two drivers	12				
	2.6 Compiling, linking and running the derivatives	12				
3	Elementary algorithms	17				
	3.1 The process of differentiation in $O\partial y$ ssée	17				
	3.2 Differentiation of one assignment	18				
	3.3 Differentiation of a routine	19				
4	Sophisticated algorithms	23				
	4.1 Flow reversal algorithm	23				
	4.2 Checkpointing facility	26				
5	Frequently asked questions 3					
	5.1 On the original code	31				
	5.2 On the generated code					
6	The $0\partial y$ ssée Concepts	35				
	6.1 $O\partial y$ ssée and the Fortran 77 Code	35				
	6.2 $O\partial y$ ssée and the Dependencies					
	6.3 $O\partial y$ ssée and the File System	38				
7	The Odyssée Command Language	41				
	7.1 Command names	41				
	7.2 The Internal Library Related Commands					
	73 The preparation of the code Command					

	7.4	The Information Base Related Commands	50
	7.5	The Differentiation Related Commands	53
	7.6	The Units Related Commands	56
	7.7	The System Related Commands	57
	7.8	Configuration of the System	58
8	The	$0\partial y$ ssée Graphical User Interface	61
	8.1	The File Menu	63
	8.2	The Display Area	66
	8.3	The Differentiation Menu	67
	0.4		
	8.4	The Tools Menu	68
		The Tools Menu	

Introduction

For an introduction to the automatic differentiation theory and techniques one can refer to the proceedings of the main conferences on automatic differentiation: "Automatic Differentiation of Algorithms: Theory, Implementation, and Applications" (see [17]) and "Computational Differentiation: Applications, Techniques, and Tools" (see [1]).

For a survey of the existing tools and their functionalities, visit the web page: http://www.mcs.anl.gov/Projects/autodiff/index.html of the Computational Differentiation Project at Argonne National Laboratory.

What is $O\partial y$ ssée?

 $O\partial y$ ssée is an automatic differentiation processor for FORTRAN 77 code:

Given a set of FORTRAN 77 units that compute a mathematical function f, and a list of input variables, it produces FORTRAN 77 subroutines which compute the derivatives of f with respect to those variables.

Compared to other automatic differentiation tools, the key features of $O\partial y$ ssée are:

- both the forward and reverse mode of automatic differentiation are implemented,
- black-box units (i.e. subroutines or functions whose code is not available) can be accommodated.

In forward mode, $O\partial yss\acute{e}e$ generates an augmented fortran 77 code which computes the function and one directional derivative (tangent) of it (see figure 3.1 for an example). In reverse mode, it generates a fortran 77 code for the computation of a gradient (cotangent) (see figures 3.2 and 4.3 and 4.2 for examples).

 $O\partial y$ ssée analyzes the FORTRAN 77 code to detect all *active variables*, i.e. variables whose values depend on the variables with respect to which the program is differentiated.

Yet $O\partial y$ ssée may also treat calls of subroutines or functions whose code is not available, called black-box units. For this purpose, it uses a data base that contains, for each unit, the information on dependencies between its output and input variables.

Miscellanies

The development of $O\partial y$ ssée began in 1991 at the Sophia Antipolis research center of INRIA by members of the SAFIR team. The SAFIR team is a joint team of INRIA¹, CNRS² and UNSA³.

The current version of $O\partial y$ ssée is version 1.7. It includes the $O\partial y$ ssée engine, an interpreter of the command language and a MOTIF-like graphical user interface. The engine and the interpreter of $O\partial y$ ssée have been written in the Objective-CAML⁴ language, its interface has been written in the TCL-TK language.

Only the binary versions are distributed outside INRIA and UNSA. It runs on several UNIX platforms. It is available on request without charge for educational and non-profit research and for internal evaluation. For this purpose, or for any other information, the development team of $O\partial y$ ssée can be contacted by e-mail at odyssee@sophia.inria.fr.

This document describes completely the command language of $O\partial y$ ssée and the menus of its graphical user interface. Other information can be found at the $O\partial y$ ssée www site at the URL http://www.inria.fr/safir/SAM/Odyssee/odyssee.html.

¹INRIA is the French national institute for research in computer science and control (http://www.inria.fr/welcome-eng.html)

²CNRS is the French national center for scientific research (http://www.cnrs.fr/index.html)

³UNSA is the university of Nice Sophia Antipolis (http://www.unice.fr)

⁴http://pauillac.inria.fr/ocaml/index.html

Getting Started

In his document we will consider a sample example and illustrate all the steps to get the numerical values of the derivatives.

Let ϕ be the mathematical function of two real variables defined by:

$$\phi: (s,t) \longmapsto \frac{\sqrt{\exp(s^2) + \frac{\sin s}{s}} - \sqrt{\exp(t^2) - \frac{\sin t}{t}}}{1 + \sqrt{\exp(s^2) + \frac{\sin s}{s}} + \sqrt{\exp(t^2) - \frac{\sin t}{t}}}$$

It may be implemented by the FORTRAN 77 code called head shown in figure 2.1 page 8 which is a collection of six compilation units. To compute numerical values, this code should be linked to subroutines dedicated to the input of numerical data and to the output of the result. These routines are not presented here, as they are not relevant for differentiation.

In this chapter we show how to compute the numerical value of the gradient of ϕ using the tangent and cotangent codes of its implementation within head. One must notice that in head the mathematical input variables s,t are represented by the computational variables i1,i2 and the value of the output $\phi(s,t)$ is stored within the computational variable o.

2.1 Running $O\partial y$ ssée

When $O\partial y$ ssée has been correctly installed, typing odyssee or xodyssee are the two ways to run it.

The command odyssee starts the interpreter of the $O\partial y$ ssée command language¹. After the banner, you will get a special prompt ODYTOP>: $O\partial y$ ssée is waiting for input.

¹ otherwise check if the shell variable PATH is correctly set.

```
double precision function f (t)
                                          subroutine sub2 (x,y)
double precision t
                                          double precision x,y
                                          double precision f,g
f = t*t
f = exp(f)
                                          y = f(x) - g(x)
return
                                          y = sqrt(y)
end
                                          return
                                          end
double precision function g (t)
                                          subroutine sub0 (u,v)
double precision t
                                          common /zz/ zn,zd
g = 1
                                          double precision u,v,z1,z2,zn,zd
if (t .ne. 0.d0) then
  g = \sin(t)/t
                                          call sub1 (u,z1)
endif
                                          call sub2 (v,z2)
return
                                          zn = z1 - z2
end
                                          zd = 1 + z1 + z2
                                          return
subroutine sub1 (x,y)
                                          end
double precision x,y
                                          subroutine head (i1,i2,o)
double precision f,g
                                          common /zz/ zn,zd
y = f(x) + g(x)
                                          double precision i1, i2, o, zn, zd
y = sqrt(y)
return
                                          call sub0 (i1,i2)
                                          o = zn/zd
end
                                          return
                                          end
```

Figure 2.1: Example of FORTRAN 77 Code within the file test.f

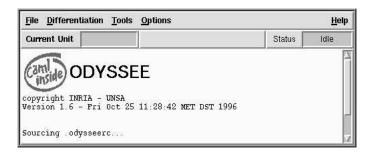


Figure 2.2: $O\partial y$ ssée initial window

```
ODYSSEE
copyright INRIA - UNSA
Version 1.7

No .odysseerc...
OK
ODYTOP>
```

The message No .odysseerc... means that no file .odysseerc has been found. This file when it exists is contains the command that configure $O\partial y$ ssée. If you do not have any, the default values are used for the global variables of $O\partial y$ ssée (see 7.8 for more details). If the file does exist then the message is Sourcing .odysseerc....

If you prefer to start the graphical user interface of $O\partial y$ ssée, use the command xodyssee² and wait until the $O\partial y$ ssée window appears like in figure 2.2.

In both cases, once $O\partial yss\acute{e}$ has been started, four steps are necessary to get the numerical values of the derivatives:

- 1. to load the input FORTRAN 77 code into the internal library,
- 2. to differentiate the code,
 - (a) to select the differentiation method,
 - (b) to select the *head unit* in the internal library,
 - (c) to select the the active input variables the variables with respect to which the original code will be differentiated,
- 3. to save the code generated by $O\partial y$ ssée in a file,

²in case of problems, check that the shell variables DISPLAY and ODYSSEE are correctly set.

```
ODYSSEE
copyright INRIA - UNSA
Version 1.7

Sourcing .odysseerc...
OK
ODYTOP> load test
ODYTOP> libgraph

head +- sub0 +- sub1 +- f
+- g
+- sub2 +- f
+- g
```

Figure 2.3: Loading the file test.f

4. to write down the driver of the derivative.

We will illustrate all these phases within the next sections.

2.2 Loading the original code

The figure 2.3 shows the command *load* which is used to load the file test.f shown in the previous figure. When the code is loaded one can look at the its call graph using the command *libgraph*.

2.3 Differentiating the code

The figures 2.4(a) and 2.4(b) show the options to the command diff necessary to differentiate in direct mode diff -tl, respectively reverse mode diff -cl the program, which head unit is diff -h head, with respect to the dummy argument diff -vars i1, i2. The figures show also the generated program within the library as a call graph.

2.4 Saving the derivative units within files

The figures 2.5(a) and 2.5(b) show how to print the derivative code within files using the getdiffprogram command. Now the two files testtl.f, testcl.f contain all the derivative units.

```
ODYTOP> diff -cl -h head -vars i1 i2
                                         ODYTOP> libgraph
                                         head +- sub0 +- sub1 +- f
                                                               +- g
                                                       +- sub2 +- f
                                                               +- g
                                         headcl +- sub0 +- sub1 +- f
                                                                 +- g
                                                         +- sub2 +- f
                                                                 +- g
                                                +- sub0cl +- sub1 +- f
ODYTOP> diff -tl -h head -vars i1 i2
                                                                   +- g
ODYTOP> libgraph
                                                           +- sub1cl +- f
                                                                     +- fcl
                                                                     +- g
head +- sub0 +- sub1 +- f
                     +- g
                                                                     +- gcl
             +- sub2 +- f
                                                           +- sub2 +- f
                     +- g
                                                                   +- g
                                                           +- sub2cl +- f
                                                                     +- fcl
headtl +- sub0tl +- sub1tl +- ftl
                                                                     +- g
                            +- gtl
                 +- sub2tl +- ftl
                                                                     +- gcl
                            +- gtl
            (a) Tangent code
                                                     (b) Cotangent code
```

Figure 2.4: Generation of the derivatives within the library

```
ODYTOP> getdiffprogram headtl testtl ODYTOP> getdiffprogram headcl testcl
```

(a) Tangent code

(b) Cotangent code

Figure 2.5: Generation the two files testtl.f, testcl.f

2.5 Writting the two drivers

Now one still have to write down the main program that calls the derivatives.

The figures 2.6(a) and 2.6(b) show that the derivatives associated to the dummy arguments i1, i2, o of head are i1ttl, i2ttl, ottl in the tangent code and i1ccl, i2ccl, occl in the cotangent code. But one must notice that if i1, i2 are input dummy arguments and o is the output. In the tangent code, i1ttl, i2ttl have the same status as i1, i2 and ottl has is output as well as o. In the cotangent mode (due to the transposition), occl becomes input and i1ccl, i2ccl are input and output.

One must notice that a file *odyparam.inc* (see 5.2.3 for more details) is automatically included within the generated code. In this exemple, this file is empty but even though has to be created.

In the figures 2.7(a) and 2.7(b) we show the main program that computes the gradient $\partial i1/\partial o$, $\partial i2/\partial o$ using the tangent code or the cotangent code. In the tangent code, the direction i1ttl, i2ttl is initialized to 1,0 to get the first partial derivative, and to 0,1 to get the second. In the cotangent code, the dual variables i1ccl, i2ccl are initialized to zero, and occl is initialize to 1.

2.6 Compiling, linking and running the derivatives

The definitions of maintl, maincl have been written within two files: maintl.f, maincl.f. Then one has to compile and link the files together (see 2.8(a), 2.8(b)) and to execute the compiled codes to get the value of the gradient for a specific value of the original inputs of the program i1, i2 (in our example i1 = 1.5 and i2 = -0.5).

One must notice that the original code of test.f is needed for the construction of the cotangent compiled code, but not for the tangent code in this example.

```
ODYTOP> getunit headtl
                                         ODYTOP> getunit headcl
COD Compilation unit : headtl
                                         COD Compilation unit : headcl
      SUBROUTINE headtl (
                                               SUBROUTINE headcl (
                 i1, i2, o,
                                                          i1, i2, o,
                 i1ttl, i2ttl, ottl)
                                                          i1ccl, i2ccl, occl)
      IMPLICIT NONE
                                               IMPLICIT NONE
      INCLUDE 'odyparam.inc'
                                               INCLUDE 'odyparam.inc'
      DOUBLE PRECISION i1
                                               DOUBLE PRECISION o
      DOUBLE PRECISION 12
                                               DOUBLE PRECISION i1
      DOUBLE PRECISION o
                                               DOUBLE PRECISION i2
      DOUBLE PRECISION i1ttl
                                               DOUBLE PRECISION i1ccl
      DOUBLE PRECISION i2ttl
                                               DOUBLE PRECISION i2ccl
      DOUBLE PRECISION ottl
                                               DOUBLE PRECISION occl
      EXTERNAL sub0
                                               EXTERNAL sub0
      EXTERNAL subOtl
                                               EXTERNAL subOcl
      DOUBLE PRECISION znttl
                                               DOUBLE PRECISION zn
      DOUBLE PRECISION zdttl
                                               DOUBLE PRECISION zd
      COMMON /zzttl/znttl, zdttl
                                               COMMON /zz/zn, zd
      DOUBLE PRECISION zn
                                               DOUBLE PRECISION znccl
      DOUBLE PRECISION zd
                                               DOUBLE PRECISION zdccl
      COMMON /zz/zn, zd
                                               COMMON /zzccl/znccl, zdccl
            (a) Tangent code
                                                    (b) Cotangent code
```

Figure 2.6: Declaration within the derivatives of head

```
program maintl
       DOUBLE PRECISION i1, i1ttl
       DOUBLE PRECISION i2, i2ttl
                                                          program maincl
       DOUBLE PRECISION o, ottl
                                                          DOUBLE PRECISION i1, i1ccl
C Initialization of the function
                                                          DOUBLE PRECISION i2, i2ccl
       i1 = 1.5
                                                          DOUBLE PRECISION o, occl
       i2 = -0.5
C Initialization of the first direction
                                                   C Initialization of the function
       i1ttl = 1.
                                                          i1 = 1.5
       i2tt1 = 0.
                                                          i2 = -0.5
       call headtl (i1, i2, o, i1ttl, i2ttl, ottl) C Initialization of the dual variables
       di1do = ottl
                                                          occl = 1.
                                                          i1ccl = 0.
C Initialization of the second direction
       i1tt1 = 0.
                                                          i2cc1 = 0.
                                                          call headcl (i1, i2, o, i1ccl, i2ccl, occ
       i2tt1 = 1.
       call headtl (i1, i2, o, i1ttl, i2ttl, ottl)
                                                          di1do = i1ccl
       di2do = ottl
                                                          di2do = i2ccl
C Printing of the derivative values
                                                   C Printing of the derivative values
                                                          write (6,*) "di1/do = ", di1do
       write (6,*) "di1/do = ", di1do
       write (6,*) "di2/do = ", di2do
                                                          write (6,*) "di2/do = ", di2do
       end
                                                          end
```

Figure 2.7: Writtin the drivers

(a) Tangent code

(b) Cotangent code

```
$ f77 -o testcl maincl.f testcl.f test.f
                                       maincl.f
                                        MAIN maincl:
                                       testcl.f:
                                               headcl:
                                                sub0cl:
                                                sub2cl:
                                                gcl:
                                                fcl:
                                                sub1cl:
                                       test.f:
$ f77 -o testtl maintl.f testtl.f
                                                head:
maintl.f
                                                sub0:
 MAIN maintl:
                                                sub1:
testtl.f:
                                                sub2:
        headtl:
                                                f:
        subOtl:
                                                g:
        sub2t1:
                                                s3:
        gtl:
                                                s4:
        ftl:
                                                s5:
        sub1tl:
                                                s6:
Linking:
                                       Linking:
$ testtl
                                       $ testcl
 di1/do =
             0.649161
                                        di1/do =
                                                     0.649161
 di2/do =
               8.69188E-02
                                        di2/do =
                                                      8.69188E-02
           (a) Tangent code
                                                     (b) Cotangent code
```

Figure 2.8: Compilling, linking and running

Elementary algorithms

 $O\partial y$ ssée is an automatic differentiation tool developed at INRIA that differentiates Fortran-77 units. If a function is implemented as a set of units, $O\partial y$ ssée is able to differentiate it as a whole with respect to the inputs specified by the user. From this set of units, $O\partial y$ ssée generates a new set of units that computes the derivatives. In $O\partial y$ ssée, the two modes of automatic differentiation have been implemented. In direct mode $O\partial y$ ssée uses the tangent linear algorithm to generate a Fortran-77 code that computes one directional derivative (i.e. the product of the jacobian matrix by one direction). In reverse mode, the code generated by $O\partial y$ ssée computes the cotangent code (equivalent to hand written adjoint codes) which is the product of a vector by the transposed jacobian matrix.

3.1 The process of differentiation in $O\partial y$ ssée

The process of differentiation consists of four phases:

- 1. preparation of the code (see the *preprocess* command),
- 2. interprocedural analysis of the program (see the *computeibasis* command),
- 3. differentiation of each routine,
- 4. simplification of the code.

During the first phase, the system modifies the original units and puts them in a suitable form for differentiation. It rewrites the nondifferentiable operators abs, min into if-statements. The function statements are also in-lined into the code. $O\partial y$ ssée splits expressions into equivalent binary expressions by introducing intermediate variables (see [9]). This is based on the fact that: if the code is formed of binary expressions, then the complexity of the calculation of the function and its derivative is less than four or five times the one of the function alone (this depends on the differentiation mode).

During the second phase, $O\partial y$ ssée makes an interprocedural analysis of the program, which results in a dependency graph between the input/output variables of each unit. These dependencies are stored in a data basis, which is filled by the differentiator for the available subroutines. For the subroutines whose code is not supplied, the user has to fill first the data basis, by declaring what are the arguments of the subroutine and which are the input or/and output variables. This information is enough for $O\partial y$ ssée to make a consistent analysis of the overall program. At that point, the system is able to propagate the active variables from the head-unit to all the other units. Thus the active inputs of each subroutine are known and $O\partial y$ ssée can differentiate them independently.

In the third phase, the unit by unit differentiation of the program is done, according to the following two rules. First, each subroutine of the program is differentiated with respect to its input variables, and not with respect to the input variables of the head-unit. Secondly, the differentiation is maximal in the sense that a subroutine is differentiated with respect to the maximum set of input variables appearing in every call statement. This allows $O\partial yssee$ to generate only one subroutine for each unit of the original program. The methods used to differentiate a subroutine are described in the next section.

The fourth phase aims at simplifying the resulting code. The algebraic expressions are simplified in the same way as in Computer Algebra Systems except that the arguments of sums and products cannot be reordered modulo associativity and commutativity. The dead code is suppressed, which is very important in the reverse mode of differentiation, because the system generates too many saving instructions.

3.2 Differentiation of one assignment

In this section, we will show the derivative of the following assignment:

$$Z = X * Y**2.$$

In direct mode, the generated code computes the product of the jacobian by one direction. For example, the derivative of the previous instruction is:

$$dZ = Y**2 * dX + 2*X*Y*dY.$$

If one wants to get the gradient of this instruction he has to call it twice with

1.
$$dX = 1.$$
, $dY = 0$. to get $dZ = \frac{\partial Z}{\partial X}$,

2.
$$dX = 0$$
, $dY = 1$ to get $dZ = \frac{\partial Z}{\partial Y}$.

In reverse mode, the generated code computes the product of a vector by the transposed jacobian. For example, the derivative of the previous instruction is:

```
dX = dX + Y**2*dZ

dY = dY + 2*X*Y*dZ

dZ = 0.
```

If one wants to get the gradient of this instruction, he has to call it one time with

$$dZ = 1., dX = 0., dY = 0.$$

and will get

- 1. $dX = \frac{\partial Z}{\partial X}$,
- 2. $dY = \frac{\partial Z}{\partial Y}$,
- 3. dZ = 0.

3.3 Differentiation of a routine

In this section, we will show the derivative of the following simple routine:

```
COD Unite: s3
{\tt COD\ Dummys:} \quad {\tt n\ x\ y\ z}
COD IN
         dummys: x y z
COD OUT dummys: x z
COD Dependencies between IN and OUT:
COD x <--
COD z <--
            хуг
SUBROUTINE s3 (n, x, y, z)
DIMENSION x(n), y(n), z(n)
x(1) = 0.
i = 1
DO WHILE (i.LE.n )
   IF (x(i).LT.y(i)) THEN
     z(i) = y(i)
   ELSE
     z(i) = x(i)
   END IF
   i=i+1
END DO
RETURN
END
```

In direct mode, a sequence of instructions is differentiated by differentiating each original instruction in the same order. The figure 3.1 shows the $tangent\ code$ generated with the command: $diff\ -tl\ -vars\ y\ -h\ s3$.

```
COD This file has been generated by Odyssee 1.7
COD Program : s3tl
COD Compilation unit : s3tl
COD Derivative of unit : s3
COD Dummys: n x y z
COD Active IN dummys: y
COD Active OUT dummys: z
COD Dependencies between IN and OUT:
COD z <-- y
SUBROUTINE s3tl (n, x, y, z, yttl, zttl)
IMPLICIT NONE
INTEGER i
INTEGER n
REAL zttl(n)
REAL x(n)
REAL y(n)
REAL z(n)
REAL yttl(n)
x(1) = 0.
i = 1
DO WHILE (i.LE.n )
   IF (x(i).LT.y(i)) THEN
    zttl(i) = yttl(i)
     z(i) = y(i)
   ELSE
     zttl(i) = 0.
    z(i) = x(i)
   END IF
   i = 1+i
END DO
RETURN
END
```

Figure 3.1: Tangent code of s3

In reverse mode, O ∂y ssée generates the cotangent code. The cotangent code of each original routine is divided into two parts: the *direct part* which computes the original function and stores all the modified values, and the *reverse part* which restores the correct values of the source variables and computes the derivatives.

Two algorithms have been implemented in reverse mode for the differentiation of a sequence of instructions. One is general and can be applied on any code, we call it the "flow reversal" algorithm but with this algorithm the generated code is not easily readable. The second one is devoted to codes without **goto**, **exit**, **return** because it reverses the code syntactically and is called here "syntax reversal". In this section about basics of $O\partial y$ ssée we do not show the "flow reversal" algorithm but it is described in appendix 4.1.

We show the *cotangent code* generated from the simple previous example with the "syntax reversal" using the command $diff -cl -vars \ y -h \ s3$ in figure 3.2.

The "syntax reversal" algorithm deals with the program syntactically which means that a D0 i=1,n loop in the direct part will be reverted as a D0 i=n,1 loop. In the direct part (see figure 3.2(b)), the generated code executes the original instructions and stores the initial values of the modified variables within local (static) variables. In the reverse part (see figure 3.2(b)), the generated code restores the corresponding values of the variables and then computes the correct derivatives.

As in the implementation of this algorithm we use static save variables. Sometimes, $O\partial y$ ssée does not know the number of steps of the loops and then uses odysseemax as the size of the save array. The user has then to define the correct value of this parameter with an include file called odyparam.inc.

```
C Trajectory
                                              save1 = x(1)
                                              x(1) = 0.
                                               save2 = i
                                               i = 1
                                               coun3 = 0
                                              DO WHILE (i.LE.n )
                                                  coun3 = 1 + coun3
                                                  test5(coun3) = x(i).LT.y(i)
                                                  IF (test5(coun3)) THEN
                                                    save6(coun3) = z(i)
                                                    z(i) = y(i)
                                                  ELSE
                                                    save7(coun3) = z(i)
                                                    z(i) = x(i)
                                                  END IF
                                                  save8(coun3) = i
                                                  i = 1+i
                                              END DO
SUBROUTINE s3cl (n, x, y, z, yccl, zccl)
                                              С
IMPLICIT NONE
                                              C Transposed linear forms
INCLUDE 'odyparam.inc'
INTEGER i
INTEGER n
                                               indi9 = coun3
REAL x(n)
                                              D0 \text{ coun3} = \text{indi9}, 1, -1
                                                  i = save8(coun3)
REAL y(n)
REAL z(n)
                                                  IF (test5(coun3)) THEN
REAL yccl(n)
                                                    z(i) = save6(coun3)
                                                    yccl(i) = yccl(i)+zccl(i)
REAL zccl(n)
                                                    zccl(i) = 0.
                                                  ELSE
REAL save1
                                                    z(i) = save7(coun3)
INTEGER save2
                                                    zccl(i) = 0.
                                                  END IF
INTEGER coun3
LOGICAL test5(odysseemax)
                                              END DO
REAL save6(odysseemax)
                                               i = save2
REAL save7(odysseemax)
                                              x(1) = save1
INTEGER save8(odysseemax)
                                              RETURN
INTEGER indi9
                                              END
               (a) Declarations
                                                       (b) syntax reversal
```

Figure 3.2: Cotangent code of s3 (syntax reversal)

INRIA

Sophisticated algorithms

In this chapter we describe the usage of two algorithms related to the reverse mode.

4.1 Flow reversal algorithm

In the previous section, we have shown cotangent code generated using the "syntax reversal" algorithm. In this section we show on the same sample example the "flow reversal" algorithm.

The "flow reversal" algorithm deals with the program as an execution pile of basic blocks (straight line pieces of program). In order to manage this pile and the values of the trajectory, some dynamic structures have been defined.

For example, the simple code s3 can be divided within four basic blocks shown in figure 4.1. The execution of s3 can be described as the sequence $B_1((B_2orB_3)B_4)^n$ which means that B_1 is necessarily executed, then B_2 or B_3 followed by B_4 is executed n times.

To get the order of execution of the derivative of the different blocks in the reverse order, one has only to pop from the execution pile the block indexes. That is the general method we have implemented within the "flow reversal" algorithm.

The figure 4.3 shows the *cotangent code* of s3 generated by the following command : diff -cl -goto -vars y -h s3.

$$x(1) = 0.$$

 $i = 1$ $z(i) = x(i)$ $z(i) = y(i)$ $i = i + 1$
(a) B_1 (b) B_2 (c) B_3 (d) B_4

Figure 4.1: Basic blocks from s3

```
SUBROUTINE s3cl (n, x, y, z, yccl, zccl)
IMPLICIT NONE
INTEGER i
INTEGER n
REAL x(n)
REAL y(n)
REAL z(n)
REAL yccl(n)
REAL zccl(n)
INTEGER iO
INTEGER p
INTEGER kk
INTEGER block
INTEGER maxp
INTEGER k(4)
p = -1
D0 i0 = 1, 4
   k(i0) = 0
END DO
                   (a)
```

Figure 4.2: Declaration within the cotangent code of s3

```
С
C Trajectory
С
p = 1+p
CALL setblock(1, p, 1)
k(1) = 1+k(1)
kk = k(1)
CALL setsave(1, kk, 8, x(1), 1)
x(1) = 0.
                                      C Transposed linear forms
CALL setsave(2, kk, 4, i, 1)
i = 1
                                       5000 CONTINUE
DO WHILE (i.LE.n )
                                      maxp = p
   IF (x(i).LT.y(i)) THEN
                                      DO p = maxp, 0, -1
     p = 1+p
                                         CALL getblock(1, p, block)
     CALL setblock(1, p, 4)
                                         kk = k(block)
                                         k(block) = -1+k(block)
     k(4) = 1+k(4)
     kk = k(4)
                                         IF (block.EQ.1) THEN
     CALL setsave(4, kk, 8, z(i), 1)
                                           CALL getsave(2, kk, 4, i, 1)
     z(i) = y(i)
                                           CALL getsave(1, kk, 8, x(1), 1)
                                         ELSE
   ELSE
                                           IF (block.EQ.2) THEN
     p = 1+p
     CALL setblock(1, p, 2)
                                             CALL getsave(3, kk, 8, z(i), 1)
     k(2) = 1+k(2)
                                             zccl(i) = 0.
     kk = k(2)
                                           ELSE
     CALL setsave(3, kk, 8, z(i), 1)
                                             IF (block.EQ.3) THEN
     z(i) = x(i)
                                               CALL getsave(5, kk, 4, i, 1)
   END IF
                                             ELSE
   p = 1+p
                                               CALL getsave(4, kk, 8, z(i), 1)
   CALL setblock(1, p, 3)
                                               yccl(i) = yccl(i)+zccl(i)
   k(3) = 1+k(3)
                                               zccl(i) = 0.
   kk = k(3)
                                             END IF
   CALL setsave(5, kk, 4, i, 1)
                                           END IF
                                         END IF
   i = 1+i
END DO
                                      END DO
GOTO 5000
                                      END
             (a) Direct part
                                                    (b) Reverse part
```

Figure 4.3: Cotangent code of s3

In the direct part (see figure 4.3(a)), the generated code executes the original instructions and stores the sequence of block indexes (calling setblock) as well as the initial values of the modified variables (calling setsave) in a pile.

In the reverse part (see figure 4.3(b)), the generated code restores the current block index from the pile (calling getblock), tests its value and restores the corresponding values of the variables (calling getsave) and then computes the correct derivatives.

The *setblock* routine has got three arguments i, p, block where i is the index of the routine, p is the index of the block in the routine, block is the index of the block and stores the index of the block. The *getblock* routine uses the same three arguments and restores the index of the current block.

The setsave routine has got five arguments i, p, byte, val, size where i is the index of the save within the program, p is the index of the current save, byte is the number of bytes, val is a pointer to the value, size is the size of the value, and stores size*byte bytes from the pointer val. The getsave routine uses the same arguments and restores the current value.

An implementation of these routines has been written in C and is distributed with $O\partial y$ ssée. It uses dynamic allocation in order to implement one pile for the block indexes and one pile for the saves. But one can check other implementations easily.

In the generated code, p is the current number of executed blocks, k is an array of integers where k(i) is the number of iterations of the block i, kk is the number of iteration of the current block. maxp it the maximum number of block to be executed in the reverse part and block is the index of the current block whithin the reverse part.

4.2 Checkpointing facility

The two algorithms that implement the reverse mode in $O\partial y$ ssée store all the modified variables. Obviously, it stores all the modified variables at each step of the loop.

A strategy for mixing storage and recomputation of the variables modified within a loop has been studied. It has been proven that when the number of steps of the loop to be stored (called *checkpoints*) is chosen, a schedule optimal in term of recomputation of the body of the loop can be found (see [18, 19]).

We have implemented such a checkpointing facility. This implementation allows the user to chose the number of checkpoints and then give the optimal schedule in execution time using one predefined routine called $compute_q$ (distributed with $O\partial y$ ssée). Within $O\partial y$ ssée, it can only be applied to explicit loops whose body is a unique call to a routine (called here the inner routine). For example, the code of s3 can also be rewritten as shown in figure 4.4 to fit this structure.

In order to use this algorithm the routine $optimal_reverse$ from the file opt_rev must be loaded. This file is distributed with $O\partial y$ ssée. Let say that one differentiates s5 in reverse mode using the checkpointing facility, the command to be applied is: diff - cl - opt s6 - vars y - h s5. One will get the standard derivative for s6 (see figure 4.5(b)), but a specific derivative for s5. The derivative of s5 is implemented within two subroutines: s5c1 (see figure 4.5(a))

```
SUBROUTINE s5 (n, x, y, z)
                                SUBROUTINE s6 (i, n, x, y, z)
                                DIMENSION x(n), y(n), z(n)
DIMENSION x(n), y(n), z(n)
x(1) = 0.
                                IF (x(i).LT.y(i)) THEN
i = 1
                                   z(i) = y(i)
DO WHILE (i.LE.n )
                                ELSE
   call s6 (i, n, x, y, z)
                                   z(i) = x(i)
END DO
                                END IF
RETURN
                                i=i+1
END
                                END
              (a)
                                              (b)
```

Figure 4.4: s3 rewritten in the correct format

and opts6cl (see figure 4.6). In this section we call *register* the vector of all output variables of the inner routine (s6 in our example). Each variable of the register is stored within a variable which prefix is *regi*. Its size is *nb_reg* times the initial size. s5cl is standard except for the treatment of the DO while loop:

- 1. in the direct part, the output variables of s6 i, z are stored within the first register regi6(0), regi7(0,.) before the loop and the loop is executed (without storing any thing else),
- 2. in the reverse part, the derivative of the whole DO-loop is replaced by a call to opts6cl.

opts6cl is the derivative of the DO-loop and uses the checkpointing method in order not to store the values modified by s6 at all the steps of the loop, but only at nb_reg steps.

In the generated *cotangent code*, three parameters have to be set by the user to correct value: nb_reg , p_max , odyn. This can be done using the standard include file called *odyparam.inc* which is not generated by $O\partial yss\acute{e}e$.

The two parameters that depend on the checkpointing method are:

- 1. nb_reg is the number of checkpoint (i.e. the number of registers to be stored). It can be set to any positive integer.
- 2. p_max is the size of the pile used by the algorithm instead of a recursive routine. It must be set to the maximum number of iterations of the loop.

In this example, a parameter *odyn* appears. This parameter is due to the declaration of the global variables where the registers are stored. As n is an argument of the function, it can not be used as the size of a global parameter. The parameter odyn stands for parameter whose value is n.

```
SUBROUTINE s5cl (n, x, y, z, yccl, zccl)
IMPLICIT NONE
INCLUDE 'odyparam.inc'
INTEGER i
                                                    SUBROUTINE s6cl (i, n, x, y, z, yccl, zccl)
INTEGER n
                                                    IMPLICIT NONE
REAL x(n)
                                                    INTEGER n
REAL y(n)
REAL z(n)
                                                    INTEGER i
REAL yccl(n)
                                                    REAL x(n)
REAL zccl(n)
                                                    REAL y(n)
                                                    REAL z(n)
INTEGER n_max
                                                    REAL yccl(n)
REAL save1
                                                    REAL zccl(n)
INTEGER save2
INTEGER coun3
                                                    LOGICAL test2
INTEGER nnn1
                                                    REAL save3
COMMON /regi/regi6, regi7
                                                    REAL save4
REAL regi6(0:nb_reg)
                                                    INTEGER save5
REAL regi7(0:nb_reg,odyn)
                                                    C Trajectory
C Trajectory
                                                    test2 = x(i).LT.y(i)
save1 = x(1)
                                                    IF (test2) THEN
x(1) = 0.
                                                      save3 = z(i)
                                                      z(i) = y(i)
save2 = i
i = 1
                                                    ELSE
regi6(0) = i
                                                      save4 = z(i)
                                                      z(i) = x(i)
D0 nnn1 = 1, n
   regi7(0,nnn1) = z(nnn1)
                                                    END IF
END DO
                                                    save5 = i
coun3 = 0
                                                    i = 1+i
DO WHILE (i.LE.n )
                                                    С
   coun3 = 1 + coun3
                                                    C Transposed linear forms
   CALL s6(i, n, x, y, z)
END DO
                                                    i = save5
n_max = -1 + coun3
                                                    IF (test2) THEN
                                                      z(i) = save3
C Transposed linear forms
                                                      yccl(i) = yccl(i)+zccl(i)
                                                      zccl(i) = 0.
CALL opts6cl(n_max, i, n, x, y, z, yccl, zccl)
                                                    ELSE
i = save2
                                                      z(i) = save4
x(1) = save1
                                                      zccl(i) = 0.
RETURN
                                                    END IF
END
                                                    END
                       (a)
                                                                         (b<sub>I</sub>)NRIA
```

Figure 4.5: Derivative of s5, s6

```
pile1(1) = n_max
                                          pile2(1) = 0
                                          ipile = 1
                                          DO WHILE (ipile.GT.0)
                                             p = pile1(ipile)
                                             i1 = pile2(ipile)
                                             ipile = ipile-1
                                             IF (p.LT.0) THEN
                                               WRITE (6, *) 'Error : p negatif'
                                               STOP
                                             END IF
                                             i = regi6(i1)
                                             D0 nnn1 = 1, n
                                                z(nnn1) = regi7(i1,nnn1)
                                             END DO
                                             IF (p.EQ.0) THEN
                                                CALL s6cl(i, n, x, y, z, yccl, zccl)
                                             ELSE
SUBROUTINE opts6cl (n_max, i, x, y, z,
                                               CALL compute_q(nb_reg-i1, p, q)
                      yccl, zccl)
                                               IF (q.EQ.0) THEN
                                            WRITE (6, *) 'Error : q=0'
                                            STOP
IMPLICIT NONE
INCLUDE 'odyparam.inc'
                                               END IF
INTEGER i
                                               D0 k = 1, q
INTEGER n
                                                  CALL s6(i, x, y, z)
REAL x(n)
                                               END DO
REAL y(n)
                                               regi6(i1+1) = i
REAL z(n)
                                               D0 \text{ nnn1} = 1, \text{ n}
                                                  regi7(i1+1,nnn1) = z(nnn1)
REAL yccl(n)
REAL zccl(n)
                                               END DO
                                               IF ((ipile+2).GT.p_max) THEN
INTEGER ipile
                                           WRITE (6, *)
INTEGER k
                                               : 'Error : pile pleine, modifier p_max'
                                           STOP
INTEGER i1
INTEGER n_max
                                               END IF
INTEGER p
                                               ipile = ipile+1
INTEGER q
                                               pile1(ipile) = q-1
INTEGER nnn1
                                               pile2(ipile) = i1
EXTERNAL compute_q
                                               ipile = ipile+1
                                               pile1(ipile) = p-q
INTEGER pile1(p_max)
                                               pile2(ipile) = i1+1
INTEGER pile2(p_max)
                                             END IF
COMMON /regi/regi6, regi7
                                          END DO
REAL regi6(0:nb_reg)
                                          RETURN
REAL regi7(0:nb_reg,odyn)
                                          END
                                                                (b)
                  (a)
RT n° 0224
```

Figure 4.6: Derivative of the DO-loop

Frequently asked questions

Some of those remarks which are a bit strict have changed since the previous version of $O\partial y$ ssée and will be modified to make $O\partial y$ ssée easier to use within the next version.

5.1 On the original code

5.1.1 Include files

The include files are read from the global $O\partial y$ ssée variables named include_path.

5.1.2 Modification of the source code

Before differentiation, the system modifies the copy of the original units. The modified routines appear in the $O\partial y$ ssée library.

5.1.3 Active input variables

The only active input variables with respect to which a code can be differentiated are arguments or global variables.

5.1.4 Active output variables

The user cannot specify the active output variable he wants the generated code to compute. All the output variables which depend on the active input variable will be differentiated.

5.1.5 Global variables within common blocks

 $O\partial y$ ssée checks whether or not all the common blocks are split into exactly the same global variables (same name, FORTRAN 77 type and size) in all the units. It also checks if two global

variables from two different common blocks, or a global variable and a common block do not have the same name. If those restrictions are not verified, an error message is generated.

5.1.6 equivalence instruction

Equivalences between symbols are not correctly dealt with, the user has to verify the generated code.

5.1.7 read, write instruction

read, write instructions are considered as constant and do not have any associated derivative. If you have some of them in your code, you may add the desired derivatives.

5.1.8 The jumps in reverse mode

The "syntax reversal" algorithm does not treat codes with goto, return in the middle of the code. O ∂y ssée generates an error message if they appear in the original code. The other algorithm in reverse mode refered to as "flow reversal" is able to differentiate a code with those instructions.

5.2 On the generated code

5.2.1 Include files

The include files are in-lined in the differentiated code.

5.2.2 Declaration of variables

We have chosen to declare all the variables in the differentiated code. Even if in the original code some *implicit* declarations are used they are no more implicit in the derivative.

5.2.3 *Odyssée parameters* and odyparam.inc

 $O\partial y$ ssée uses some parameters that do not exist in the original code in order to set the size of the save or init arrays. We have chosen not to define their value in order to force the user to declare them.

odysseemax is used when $O\partial y$ ssée knows nothing about the size of a loop. It has to be set to the maximum number of iterations of the loop.

When $O\partial y$ ssée generates a copy of an array whose size is n, this copy has got the same size. But in FORTRAN 77 the size of array variables must be known at compile time. Therefore $O\partial y$ ssée can not declare the size of such a copy to be n if n is global or argument. It creates the new name odyn which has to defined as a parameter with the value of n.

Using the checkpointing algorithm (in reverse mode) $O\partial y$ ssée uses two other parameters p_max and nb_reg .

In each derivative routine $O\partial y$ ssée includes the odyparam.inc file. This file is entended to group all the declarations of all the $O\partial y$ ssée parameters, and are not generated by the system.

5.2.4 Black box routines

 $O\partial y$ ssée is able to differentiate a code with black box routines in it if the user suplies their IN/OUT definition in an information file, but their derivative are not generated by the system. The user has to write the derivatives accordingly to the Call generated within the differentiated units. This can be done using finite differences, reusing the original unit if it is linear or self adjoint.

Chapter 6

The $O\partial y$ ssée Concepts

6.1 $O\partial y$ ssée and the Fortran 77 Code

A compilation unit is a part of a file of FORTRAN 77 code that can be compiled separately. Therefore a compilation unit is one of the following FORTRAN 77 entities: a subroutine, a function, a program, or a block data. O∂yssée differentiate only subroutines, or functions.

The internal library is the structure where $O\partial y$ ssée stores compilation units:

- the units loaded by $O\partial y$ ssée,
- the units generated by $O\partial y$ ssée (results of a differentiation process).

When a new session of $O\partial y$ ssée starts, the internal library is empty.

The head unit is the routine chosen by the user that computes the mathematical function to be differentiated. Usually, a mathematical function is represented as a collection of compilation units. In order to differentiate it, the user has to give $O\partial y$ ssée the name of the head unit.

6.2 $O\partial y$ ssée and the Dependencies

The variables of a compilation unit is the collection of all the variables appearing in this unit. It includes (see figure 6.1 page 37):

- formal parameters or dummy arguments: the arguments of subroutines and functions,
- global variables: parts of common blocks,

• local variables: other variables.

One must notice that $O\partial y$ ssée considers the function name as a variable, as it is attached to the output value of the corresponding function.

The input and output variables of a compilation unit are global or dummy variables.

- *input variables* are the non-local variables which should have a value attached to before the unit could be run,
- output variables are the non-local variables which are modified when the unit is run.

Note that some variables may be at the same time input and output variables (see figure 6.2 page 37).

The dependencies are defined between the input and the output variables of a compilation unit: an output variable depends on an input variable when it is necessary to know the value of the input variable to be able to compute the output variable. For each compilation unit, it is possible to define a function f from the set \mathcal{O} of its output variables to the set $\mathcal{P}(\mathcal{I})$ of the subsets of the set \mathcal{I} of its input variables:

$$f : \begin{matrix} \mathcal{O} & \longrightarrow & \mathcal{P}(\mathcal{I}) \\ o & \longmapsto & \{i_1, \dots, i_n\} \end{matrix}$$

such as $i \in f(o)$ if and only if it is necessary to know the value of i to compute the value of o.

In fact, it is even possible to define two such functions, one concerning the *control-dependencies*, the other concerning the *value-dependencies*. The following example shows the difference between control-dependencies and values-dependencies:

In the Fortran 77 instruction

the variable z is control-dependent on the variable x and value-dependent on the variable y.

The only dependencies considered by $O\partial y$ ssée are the value-dependencies.

The information base is the structure where $O\partial y$ ssée stores, for each unit all the necessary information on the non-local variables and on the dependencies between them:

- its input dummy variables,
- its input global variables,

```
subroutine sub0 (u,v) \leftarrow formal parameters common zn,zd \leftarrow global variables double precision u,v,z1,z2,zn,zd call sub1 (u,z1) call sub2 (v,z2) zn = z1 - z2 local variables zd = 1 + z1 + z2 return end
```

Figure 6.1: different variables

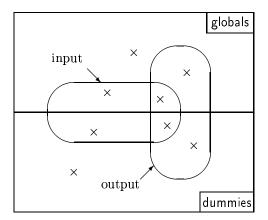


Figure 6.2: Input / output variables

- its output dummy variables,
- its output global variables,
- the dependencies between its output variables and its input variables.

The entry in this base for each unit is filled with default values when the unit is loaded and is really computed when the system performs the analyse of the code. These entries may also be changed by the user through an *information file* (see section 7.4).

An active variable is a variable that depends on the variables with respect to which the mathematical function must be differentiated (subset of input variables of the head unit).

The active information base is a restriction of the information base that concerns only active variables. The active information base is also attached to a diff computation. It does not exist before the first differentiation and is re-computed at any evaluation of a diff command. Only the information contained in the current active information base may be accessed.

6.3 O ∂y ssée and the File System

 $O\partial y$ ssée reads or writes information through several kinds of text files. $O\partial y$ ssée considers five different types for files: fortran, include, batch, ibasis and odyssee and a special file: .odysseerc.

Three global variables control each type of file T: T_ext for the name extension, T_dir for the directory where the files have to be written by $O\partial y$ ssée, and T_path for a list of path from where $O\partial y$ ssée reads the files.

- The fortran files are the files containing FORTRAN 77 code read as input of a load command or generated by a diff computation and written by a getlibrary, a getunit, a getprogram or a getdiffprogram.
- The include files are the files included by the FORTRAN 77 code to be loaded. Note that they are in-lined in the code of the compilation units in the library.
- The batch files contain valid $O\partial y$ ssée commands and are executed through the load-batch command.
- The ibasis files contain $O\partial y$ ssée commands that modify the information base (setdummys, setglobals, setinout, setabstract). If an ibasis file of name $\langle unit \rangle$ _Bl. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable ibasis_ext exists, it is automatically loaded by $O\partial y$ ssée during a diff command applied to $\langle unit \rangle$.
- The odyssee files are the files where $O\partial y$ ssée writes information about the internal library like in the listunits, libgraph or getgraph command.

• The .odysserc file is a special batch-file automatically loaded at the beginning of any session of $O\partial y$ ssée. It can also be reloaded by the loadodysserc command. It is generally used to configure or customize $O\partial y$ ssée.

Chapter 7

The $O\partial y$ ssée Command Language

7.1 Command names

The O ∂y ssée character set consists of the 52 lower case and upper case letters, the 10 digits and the special characters of the table 7.1.

\	backslash
П	blanck
_	dash
	dot
11	double quotes
#	sharp
/	slash
_	underscore
_	left parenthesis
)	right parenthesis

Table 7.1: special characters

Tokens of the O ∂y ssée command language are strings, identifiers, lists and numbers:

- A string is a sequence of any printable characters enclosed in double quotes.
- An identifier is a letter, a dot or a slash followed by zero or more letters, digits, dots, dashes, underscores or slashes. true and false are the identifiers corresponding to the two boolean constants. These constants, the command identifiers and the option names are reserved words of the language. They are listed in the table 7.2.
- A list is a sequence of tokens separated by white spaces, for clarity those tokens may be enclosed between parentheses.

commands			others
clear computeibasis copyright diff exit getabstract getactiveinout getcommons getdependency getdiffprogram getgraph getibasis getinout	getlibrary getprogram getsymbols getunit getvar help libgraph listunits load loadbatch loadibasis loadodysseerc makeblock	preprocess printunit quit remove setabstract setdummys setglobals setinout setvar shell slice version	-cl -cotangent -goto -h -head -o -output -opt -optloops -split -tl -tangent -vars -variables false true

Table 7.2: reserved words

• A number is a signed integer. On most computer architectures, it may have any value in the range $-2^{30} \dots (2^{30}-1)$.

An input of the O ∂y ssée interpreter consists of a single statement usually referred to as a command line. However a line, i.e. a sequence of characters followed by a newline character, may contain an incomplete statement. And a statement may be continued from line to line by preceding the newline character by a backslash. In this case, both the backslash and the newline are ignored by O ∂y ssée.

When the parser of $O\partial y$ ssée "sees" a sharp character anywhere on a line, any following character until the next newline is treated as a *comment*.

A command line is a sequence of tokens separated by white spaces – a *white space* is either a blank or a tabulation. The first token of a command line should be a valid *command name*. Each command has its own syntax described in one of the following sections.

Except in a few cases – namely when reading arguments of an help command, $O\partial y$ ssée does not distinguish between an identifier and a string.

7.2 The Internal Library Related Commands

7.2.1 Modifying the Internal Library

clear

Resets the internal library to the empty set.

```
load \langle file_1 \rangle [\langle file_2 \rangle \dots \langle file_N \rangle]
```

Loads the compilation units from the specified fortran 77 file(s) in the internal library.

If the name $\langle file_i \rangle$ has an extension, then $O\partial y$ ssée is looking for the file $\langle file_i \rangle$. Otherwise, $O\partial y$ ssée is looking for the file $\langle file_i \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable fortran_ext.

load returns an error message if no file of the given name(s) are found in one of the directory listed in the $O\partial y$ ssée global variable fortran_path. $O\partial y$ ssée also returns an error message if any file found contains anything else but valid FORTRAN 77 compilation units.

Note that, if there is an include statement in the loaded code, it is necessary to have properly set the $O\partial y$ ssée global variable include path.

remove $\langle unit \rangle$

Removes the compilation unit of name (unit) from the internal library.

remove returns an error message if $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

7.2.2 Displaying FORTRAN 77 Code

getlibrary, getunit, getprogram and getdiffprogram are used to view units from the internal library.

Those four commands may all be invoked with an optional $\langle file \rangle$ parameter. If this parameter is present, their output is printed in a file, otherwise it is displayed on the standard input. If the name $\langle file \rangle$ has an extension, then $O\partial y$ ssée is writing in the file of name $\langle file \rangle$. In the other case, $O\partial y$ ssée is writing in the file of name $\langle file \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable fortran_ext. getlibrary, getunit, getprogram and getdiffprogram are writing FORTRAN 77 files in the directory defined by the $O\partial y$ ssée global variable fortran_dir. They do not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. $\langle extension \rangle$ already exists in this directory.

The format of the output of these four commands may be tuned by resetting $O\partial y$ ssée global variables like all_uppercase, do_indentation, if_indentation, continuation_char or blank line after statement, see section 7.8 for further details.

getlibrary $[\langle file \rangle]$

Displays all the compilation units from the internal library.

```
ODYTOP> load exemple
ODYTOP> getlibrary
    SUBROUTINE head (i1, i2, o)

common /zz/ zn,zd
    double precision i1,i2,o,zn,zd

CALL sub0(i1, 12)
    o = zn/zd
    ...
```

getprogram $\langle unit \rangle$ [$\langle file \rangle$]

Displays the set of the compilation units corresponding to the program whose head unit is the compilation unit of name $\langle unit \rangle$ (see figure 7.1 page 45).

Depending on the computation performed by $O\partial y$ ssée during the session, getprogram may add comments to the original code of the units giving the informations stored in its information base (dummys, input and output variables).

getprogram returns an error message if $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

getdiffprogram $\langle unit \rangle$ [$\langle file \rangle$]

Displays the set of the compilation units corresponding to the program whose head unit is the compilation unit of name $\langle unit \rangle$, provided that this unit is the head unit of a program generated by a diff command (see figure 7.2 page 46).

Even if some initial units – not generated by a diff command – belong to the program, getdiffprogram only displays the units generated by the diff command. The code of these units includes some comments providing informations stored in the active information base of $O\partial y$ ssée.

get diffprogram returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library generated by a diff command.

```
ODYTOP> getprogram sub2
COD Odyssee 1.7
COD Program : sub2
COD Compilation unit : sub2
      SUBROUTINE sub2 (x, y)
      DOUBLE PRECISION x, y
      y = f(x)-g(x)
      y = sqrt(y)
      RETURN
      END
{\tt COD} Compilation unit : f
      FUNCTION f (t)
      DOUBLE PRECISION t
      DOUBLE PRECISION f
      f = t*t
      f = exp(f)
      RETURN
      END
COD Compilation unit : g
      FUNCTION g (t)
      DOUBLE PRECISION t
      DOUBLE PRECISION g
      g = 1
      IF (t.NE.O.dO) THEN
        g = \sin(t)/t
      END IF
      RETURN
      END
```

Figure 7.1: **getprogram sub2**

```
ODYTOP> diff -tl -h g -vars t
ODYTOP > getdiffprogram gtl
COD Odyssee 1.7
COD Program : gtl
COD Compilation unit : gtl
COD Derivative of unit : g
COD Dummys: t g
COD Active IN dummys: t
COD Active OUT dummys: g
{\tt COD} Dependencies between OUT and IN:
COD g <-- t
      SUBROUTINE gtl (t, g, tttl, gttl)
      IMPLICIT NONE
      INCLUDE 'odyparam.inc'
      DOUBLE PRECISION sd01sttl
      DOUBLE PRECISION tttl
      DOUBLE PRECISION gttl
      DOUBLE PRECISION sd01s
      DOUBLE PRECISION t
      DOUBLE PRECISION g
      DOUBLE PRECISION zn
      DOUBLE PRECISION zd
      COMMON /zz/ zn, zd
      gttl = 0
     g = 1
      IF (t.NE.O.dO) THEN
       sd01sttl = tttl*cos(t)
       sd01s = sin(t)
        gttl = (sd01sttl*t-sd01s*tttl)/t**2
        g = sd01s/t
      END IF
      RETURN
      END
```

Figure 7.2: getdiffprogram gtl

```
getunit \langle unit \rangle [\langle file \rangle]
```

Displays the compilation unit of name $\langle unit \rangle$.

getunit returns an error message if $\langle unit \rangle$ is not the name of a compilation unit in the internal library.

```
ODYTOP> getunit sub2
   SUBROUTINE sub2 (x, y)

DOUBLE PRECISION x, y

y = f(x)-g(x)
y = sqrt(y)
RETURN
END
```

7.2.3 Displaying Information about one unit

printunit, getsymbols, getcommons are used to view internal information of a specific unit.

Those three commands may all be invoked with an optional $\langle file \rangle$ parameter. If this parameter is present, their output is printed in a file, otherwise it is displayed on the standard input. If the name $\langle file \rangle$ has an extension, then $O\partial y$ ssée is writing in the file of name $\langle file \rangle$. (extension) where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable odyssee_ext. printunit, getsymbols, getcommons are writing $O\partial y$ ssée files in the directory defined by the $O\partial y$ ssée global variable odyssee_dir. They do not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. (extension) already exists in this directory.

```
printunit \langle unit \rangle [\langle file \rangle]
```

Displays the compilation unit on the standard output in an extended format with statements numbers.

printunit returns an error message if $\langle unit \rangle$ is not the name of a compilation unit in the internal library.

getsymbols $\langle unit \rangle$ [$\langle file \rangle$]

Displays the definition of externals, dummy arguments and local variables of the unit $\langle unit \rangle$.

getsymbols returns an error message if $\langle unit \rangle$ is not the name of a compilation unit in the internal library.

```
ODYTOP> getsymbols sub2
C All external
EXTERNAL f
REAL f
EXTERNAL g
REAL g
C All dummys
DOUBLE PRECISION x
DOUBLE PRECISION y
C All locals
```

getcommons $\langle unit \rangle [\langle file \rangle]$

Displays the definition of global variables and common blocks of the unit $\langle unit \rangle$. In this version those definitions are global to all the units. What is printed then is the table of all the units of the library.

getcommons returns an error message if $\langle unit \rangle$ is not the name of a compilation unit in the internal library.

```
ODYTOP> getcommons subO
COMMON /zz/ zn,zd
DOUBLE PRECISION zd
DOUBLE PRECISION zn
```

7.2.4 Displaying Information about the library

listunits, getgraph, and libgraph are used to visualize informations on the contents of the internal library.

The three first commands may all be invoked with an optional $\langle file \rangle$ parameter. If this parameter is present, their output is printed in a file, otherwise it is displayed on the standard output. If the name $\langle file \rangle$ has an extension, then $O\partial y$ ssée is writing in the file of name $\langle file \rangle$. In the other case, $O\partial y$ ssée is writing the file of name $\langle file \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable odyssee_ext. listunits, getgraph, and libgraph are writing $O\partial y$ ssée files in the directory defined by the $O\partial y$ ssée global variable odyssee_dir. They do not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. $\langle extension \rangle$ already exists in this directory.

listunits $[\langle file \rangle]$

Displays the list of the compilation units of the internal library: for each compilation unit, its name and its type (Function or Subroutine) are listed.

```
ODYTOP> load exemple
ODYTOP> listunits
Function f
Function g
Subroutine main
Subroutine sub0
Subroutine sub1
Subroutine sub2
```

libgraph $[\langle file \rangle]$

Displays a representation of the call graph of all the compilation units in the internal library.

ODYTOP> libgraph

```
main +- sub0 +- sub1 +- f +- g +- sub2 +- f +- g
```

getgraph $\langle unit \rangle$ [$\langle file \rangle$]

Displays the sub-graph of the call graph whose head unit is the unit of name $\langle unit \rangle$.

getgraph returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

```
ODYTOP> getgraph sub1
sub1 +- f
     +- g
```

7.3 The preparation of the code Command

preprocess applies the transformations listed in section 3.1 on the original routines. preprocess produces new compilation units and stores them within the internal library. This computation is automatically performed before any differentiation.

preprocess $\langle unit \rangle$

preprocess $\langle unit \rangle$ applies the preprocessing transformations to all the compilation units within the program whose head unit is the compilation unit of name $\langle unit \rangle$

preprocess returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

7.4 The Information Base Related Commands

7.4.1 Setting entries into the Information Base

setdummys, setglobals, setinout, setabstract allow the user to provide $O\partial y$ ssée with information on the variables of the compilation units. They are particularly useful to provide information on variables of black-box subroutines whose code is not available. They can also be used to overwrite information computed by $O\partial y$ ssée.

These four commands are not supposed to be used at the interpreter level: they are normally used inside information base files.

setdummys $\langle unit \rangle \langle var \ list \rangle$

Sets the list of the arguments of the unit of name $\langle unit \rangle$ to the list of variables $\langle var \ list \rangle$.

setglobals $\langle unit \rangle \langle var \ list \rangle$

Sets the list of the global variables of the unit of name $\langle unit \rangle$ to the list of variables $\langle var \; list \rangle$.

```
setinout \langle unit \rangle \langle var \ list \ 1 \rangle \langle var \ list \ 2 \rangle \langle var \ list \ 3 \rangle \langle var \ list \ 4 \rangle
```

Sets the lists of the input and output dummies and global variables of the unit of name $\langle unit \rangle$.

The list of input dummies is set to the list of variables $\langle var_list_1 \rangle$, the list of output dummies to the list $\langle var_list_2 \rangle$, the list of input global to the list $\langle var_list_3 \rangle$, and the list of output global to $\langle var_list_4 \rangle$.

As a side effect, setinout sets the dependencies between variables to their default value: each output variable depends on all the input variables.

```
setabstract \langle unit \rangle \langle var \ list \ list \rangle
```

Sets the lists of the dependencies between the input and the output variables of the compilation unit of name $\langle unit \rangle$.

7.4.2 Computing the Information Base

computeibasis makes $O\partial y$ ssée analyze the code to find the dependencies between variables. This computation is automatically performed before any differentiation.

getibasis makes $O\partial y$ ssée store the information base within an information base file for further differentiation of the same original code. This file can be read by $O\partial y$ ssée using the loadibasis command.

computeibasis (unit)

Computes the information base of the program whose head unit has the name $\langle unit \rangle$.

compute ibasis returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

```
getibasis \langle unit \rangle [\langle file \rangle]
```

Prints the information base of the program whose head unit is the unit $\langle unit \rangle$.

If the optional argument $\langle file \rangle$ is present, their output is printed in a file, otherwise it is displayed on the standard input. If the name $\langle file \rangle$ has an extension, then $O\partial yss\acute{e}$ is writing in the file of name $\langle file \rangle$. In the other case, $O\partial yss\acute{e}$ is writing the file of name $\langle file \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial yss\acute{e}$ global variable ibasis _ext. It write an ibasis file in the directory defined by the $O\partial yss\acute{e}$ global variable ibasis _dir. It does not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. $\langle extension \rangle$ already exists in this directory.

getibasis returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

```
ODYTOP> getibasis sub1
setdummys sub1 (x y)
setglobals sub1 ()
setinout sub1 (x) (y) () ()
setabstract sub1 (y (x))

setdummys f (t f)
setglobals f ()
setinout f (t) (f) () ()
setabstract f (f (t))

setdummys g (t g)
setglobals g ()
setinout g (g t) (g) () ()
setabstract g (g (g t))

loadibasis (ibasis1) [(ibasis2) ... (ibasisN)]
```

Attempts to execute the specified information base file(s).

If the name $\langle ibasis_i \rangle$ has an extension, then $O\partial yss\acute{e}$ is looking for the file $\langle ibasis_i \rangle$. Otherwise, $O\partial yss\acute{e}$ is looking for the file $\langle ibasis_i \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial yss\acute{e}$ global variable ibasis ext.

loadibasis returns an error message if no file of the given name(s) is found in one of the directory listed in the $O\partial y$ ssée global variable ibasis_path. $O\partial y$ ssée also returns an error message if any file found contains anything else but a sequence of valid command lines of this language.

If the execution of an ibasis file produces an error then the command lines of the next files are not executed.

7.4.3 Displaying Information from the Information base

getinout, getabstract, getdependency are used to visualize informations stored in the information base.

Those two commands may both be invoked with an optional $\langle file \rangle$ parameter. If this parameter is present, their output is printed in a file, otherwise it is displayed on the standard input. If the name $\langle file \rangle$ has an extension, then $O\partial y$ ssée is writing in the file of name $\langle file \rangle$. In the other case, $O\partial y$ ssée is writing the file of name $\langle file \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial y$ ssée global variable odyssee_ext. getinout, and getabstract are writing $O\partial y$ ssée files in the directory defined by the $O\partial y$ ssée global variable odyssee_dir. getibasis writes an information base file They do not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. $\langle extension \rangle$ already exists in this directory.

getinout $\langle unit \rangle$ [$\langle file \rangle$]

Displays the input and the output variables of the compilation units belonging to the program whose head unit is the unit $\langle unit \rangle$.

getinout returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

```
ODYTOP> getinout sub0
Compilation unit : sub0
    dummys: v u
IN globals: zd zn
OUT dummys: v u
OUT globals: zd zn
Compilation unit : sub1
     dummys: y x
OUT dummys: y x
Compilation unit : f
     dummys: f t
OUT dummys: f t
Compilation unit : g
     dummys: g t
OUT
    dummys: g t
Compilation unit : sub2
IN
     dummys: y x
OUT
    dummys: y x
```

getabstract $\langle unit \rangle$ [$\langle file \rangle$]

Displays the dependencies between the input and the output variables of the compilation units belonging to the program whose head unit is the unit $\langle unit \rangle$.

getabstract returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

```
ODYTOP> getabstract sub0
Compilation unit : sub0
COD Dependencies between OUT and IN:
u <-- zd zn v u
v <-- zd zn v u
zn <-- zd zn v u
zd <-- zd zn v u
Compilation unit : sub1
х <-- у х
у <-- у х
Compilation unit : f
t <-- f t
f <-- f t
Compilation unit : g
t <-- g t
g <-- g t
Compilation unit : sub2
x <-- y x
у <-- у х
```

getdependency $\langle unit \rangle$ [$\langle file \rangle$]

Displays the table of dependency table of the compilation unit $\langle unit \rangle$. In this version, this table is not stored any more, so it will return nothing.

getinout returns an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.

7.5 The Differentiation Related Commands

7.5.1 The diff Command

The command diff is used to differentiate a program stored in the internal library. diff produces new compilation units and stores them in the internal library. The syntax of diff is the following:

```
diff \( \arguments_expression \) \( \arguments_expression \) is made up of several necessary and optional arguments given as:
```

 $-\langle argument_name \rangle [\langle argument_value \rangle]$

To run properly, diff requires at least three arguments:

- the name of the head unit to differentiate,
- the list of the active input variables,
- the differentiation method.

But the user can also specify the way the derivative is printed using optional arguments.

The table below gives the list of the different options corresponding to the mode of differentiation.

-tangent	-tl	diff -tangent or diff -tl Sets the differentiation method to direct mode. The generated code will compute the tangent code of the function (see command line page 19 and example of generated code in figure 3.1).
-cotangent	-cl	diff -cotangent or diff -cl Sets the differentiation method to reverse mode. The generated code will compute the cotangent code of the function. By default it uses the "syntax reversal" algorithm and does not handle codes with goto, exit (see command line page 21 and example of generated code in figure 3.2).
-cotangent -goto	-cl -goto	diff -cl -goto Changes the default method to the "flow reversal" algorithm (see command line page 23 and example of generated code in figure 4.3).
-cotangent -optloops	-cl -opt	diff -cl -optloops $\langle \text{unit} \rangle$ or diff -cl -opt $\langle \text{unit} \rangle$ Tells $O\partial y$ ssée to use the checkpointing facility on the loop around the call of $\langle \text{unit} \rangle$ (see command line page 26 and example of generated code in figure 4.2). This method can be used only if the files opt_rev.f and opt_utils.f have been load in the internal library. These two files are included in the sub-directory fortran of the $O\partial y$ ssée distribution.

The table below gives the arguments to chose the head unit and active input variables.

-head	-h	-head $\langle unit \rangle$ or -h $\langle unit \rangle$ Introduces the head unit of the program to differentiate. diff will return an error message if the name $\langle unit \rangle$ is not the name of a compilation unit of the internal library.
-variables	-vars	-variables $\langle var_list \rangle$ or -vars $\langle var_list \rangle$ Introduces the list of the active variables for differentiation

The table below gives the list of optional arguments of diff that defines the output of the diff command, their syntax and their actions. By default, the FORTRAN 77 code generated by diff is stored in the internal library but is neither displayed nor saved in a file.

-nolib		diff -nolib Changes the default output. The FORTRAN 77 code generated by diff is not stored and must then be printed using
-output	-0	-output or -split. $diff$ -output $\langle file \rangle$ or $diff$ -o $\langle file \rangle$ Giving std as file name tells $O\partial y$ ssée to display the code on the standard output. Otherwise the code is printed in
-split		\(\langle file\)\ using the same rule than other commands displaying FORTRAN 77 code (see section 7.2.2). \(diff - split\)
		Tells $O\partial y$ ssée to print each unit of the differentiated program to a file which name is the name of the unit using the same rule than other commands displaying FORTRAN 77 code (see section 7.2.2) for the path and the extension.

7.5.2 Other Commands

A side effect of the evaluation of the diff-head $\langle unit \rangle$ -vars $\langle var_list \rangle$ command line is to compute the active dependencies i.e. to propagate the active input variables $\langle var_list \rangle$ through the compilation units of the program which head unit has name $\langle unit \rangle$. These dependencies are stored in the active information basis attached to the diff computation. getactive inout can be used to visualize the information of the last computed active information basis.

getactive in out $\langle unit \rangle$ [$\langle file \rangle$]

Displays the dependencies between the active input variables and the active output variables of each unit of the program which head unit has name $\langle unit \rangle$.

If the $\langle file \rangle$ parameter is given, the output of getactive in out is redirected to a file, it is displayed on the standard output otherwise.

If the name $\langle file \rangle$ has an extension, then $O\partial yss\acute{e}$ is writing in the file of name $\langle file \rangle$. In the other case, $O\partial yss\acute{e}$ is writing the file of name $\langle file \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial yss\acute{e}$ global variable odyssee_ext. When writing in a file, getactive inout are writing in the directory defined by the $O\partial yss\acute{e}$ global variable odyssee_dir. It does not produce any warning message if the file of name $\langle file \rangle$ or of name $\langle file \rangle$. $\langle extension \rangle$ already exists in this directory.

7.6 The Units Related Commands

```
slice \langle unit \rangle \langle var \ list \rangle
```

Generates an unit equivalent to the unit of name $\langle unit \rangle$ where the code is restricted to the computation of the variables of the list $\langle var | list \rangle$.

```
makeblock \langle unit \rangle \langle main \rangle \langle sub \rangle \langle number \ list \rangle
```

Builds the subroutine of name $\langle sub \rangle$ with the statements of the routine of name $\langle unit \rangle$ whose index are in the list $\langle number_list \rangle$. Create the routine of name $\langle main \rangle$ which is equivalent to the routine of name $\langle unit \rangle$ but contains a call to the subroutine $\langle sub \rangle$.

```
ODYTOP> printunit sub0
             SUBROUTINE sub0 (u, v)
[ Top ]
[ Decl ]
              COMMON /zz/ zd, zn
[ Decl ]
              DOUBLE PRECISION u, v, z1, z2, zn, zd
[ Stat 1 ]
                CALL sub1(u, z1)
[Stat 2]
                CALL sub2(v, z2)
[ Stat 3 ]
                zn = z1-z2
[ Stat 4 ]
                zd = 1+z1+z2
[ Stat 5 ]
                RETURN
[ Bottom ]
                END
ODYTOP> makeblock sub0 sub0s sub3 (3 4)
ODYTOP> getunit sub0s
      SUBROUTINE sub0s (u, v)
      EXTERNAL sub3
      COMMON /zz/ zd, zn
      DOUBLE PRECISION u, v, z1, z2, zn, zd
      CALL sub1(u, z1)
```

```
CALL sub2(v, z2)
CALL sub3(z2, z1)
RETURN
END

ODYTOP> getunit sub3
SUBROUTINE sub3 (z2, z1)

COMMON /zz/ zd, zn
DOUBLE PRECISION z1, z2, zn, zd

zn = z1-z2
zd = 1+z1+z2
RETURN
END
```

7.7 The System Related Commands

7.7.1 Loading Batch Files

```
loadbatch \langle batch_1 \rangle [\langle batch_2 \rangle \dots \langle batch_N \rangle] Attempts to execute the specified batch file(s).
```

If the name $\langle batch_i \rangle$ has an extension, then $O\partial yss\acute{e}e$ is looking for the file $\langle batch_i \rangle$. Otherwise, $O\partial yss\acute{e}e$ is looking for the file $\langle batch_i \rangle$. $\langle extension \rangle$ where $\langle extension \rangle$ is the value of the $O\partial yss\acute{e}e$ global variable batch ext.

loadbatch returns an error message if no file of the given name(s) is found in one of the directory listed in the $O\partial y$ ssée global variable batch_path. $O\partial y$ ssée also returns an error message if any file found contains anything else but a sequence of valid command lines of this language.

If the execution of a batch file produces an error then the command lines of the next files are not executed.

loadodyseerc

Attempts to execute the special init batch file HOME/.odysseerc

7.7.2 Miscellaneous Commands

```
help [\langle command \rangle]
```

help without argument displays a list of all the commands of the $\mathrm{O}\partial y$ ssée language.

help followed by a string which is the name of a command of the $O\partial y$ ssée language displays a short description of this command including its syntax.

help followed by anything else produces an error message.

```
shell \langle string \rangle
```

Sends $\langle string \rangle$ to the shell.

version

Displays the current version number of $O\partial y$ ssée.

copyright

Displays the copyright banner of $O\partial y$ ssée.

exit

Terminates $O\partial y$ ssée without saving anything.

quit

Terminates $O\partial y$ ssée without saving anything.

7.8 Configuration of the System

In this section, all the $O\partial y$ ssée global variables are described. Initialized to their default values when $O\partial y$ ssée starts, these variables allow the user to change the configuration of the system.

7.8.1 Command for the configuration of the System

getvar $\langle var \rangle$

Displays the value of the O ∂y ssée global variable $\langle var \rangle$ (see 7.8).

setvar $\langle var \rangle \langle value \rangle$

Sets the value of the variable $\langle var \rangle$ to $\langle value \rangle$.

setvar returns an error message if the type of $\langle value \rangle$ is not compatible with the predefined type of $\langle var \rangle$ (see 7.8).

7.8.2 Option of code canonicalization

minimal_split is the only global variable used for the configuration of the canonicalization method. It is a boolean variable whose default value is true. When false, $O\partial y$ ssée splits all the algebraic expression in the input code into elementary operations, otherwise, the constants and the arguments of the functions are isolated in local variables.

7.8.3 Format of Generated FORTRAN 77 Code

Variable	Type	Default	Comment
all_uppercase	boolean	true	When false, only the FORTRAN 77 keywords of the generated code are displayed with uppercase letters, otherwise, the whole code is written with uppercase letters.
do_indentation	integer	3	Tunes the indentation of the body of a do loop in the generated code. Unit is a white space.
${\sf if_indentation}$	integer	2	Tunes the indentation of the body of a if statement in the generated code. Unit is a white space.
continuation char	string	:	Defines the continuation char.
blank_line_after_stat	boolean	false	When true, an empty line is inserted after any statement in the FORTRAN 77 generated code.
parenthesis _ level	integer	0	Tunes the level of parenthesis in the generated instructions. Default correspond to a minimal level of parenthesis.

7.8.4 Input and Output through Files

Variable	Туре	Default	Comment
fortran_ext	string	f	Extension of the FORTRAN 77 files (read and writen)
fortran_path	list of strings	(.)	List of the paths used to read FORTRAN 77 files.
fortran_dir	string		Name of the directory where $O\partial y$ ssée writes the FORTRAN 77 files.
include_ext	string	inc	Extension of the include files (read and writen)
include_path	list of strings	(.)	List of the paths used to read include files of the FORTRAN 77 code.
include_dir	string	•	Name of the directory where $O\partial y$ ssée writes the include files.
batch_ext	string	batch	Extension of the batch files (read and writen)
batch_path batch_dir	list of strings string	(.)	List of the paths used to read batch files. Name of the directory where $O\partial y$ ssée writes the batch files.
ibasis_ext	string	bi	Extension of the information base files (read and writen)
ibasis_path	list of strings	(.)	List of the paths used to read information base files.
ibasis_dir	string		Name of the directory where $O\partial y$ ssée writes the information base files.
odyssee_ext	string	od	Extension of the file to be written which
odyssee_dir	string	(.)	may not be read again by $O\partial y$ ssée. Name of the directory where $O\partial y$ ssée writes the files which are not supposed to
home_dir	string	НОМЕ	be read again. Home dir of the user $(O\partial yss\acute{e}e$ point of view).

Chapter 8

The $O\partial y$ ssée Graphical User Interface

The graphical user interface has been designed with the help of the TK toolkit. Therefore it has a MOTIF look-and-feel with pop-up windows, menus and sub-menus, highlighting of pre-selected and selected items, radio buttons, scrollable windows ... see figure 8.1.

The main window of the $O\partial y$ ssée graphical user interface consists in three different parts:

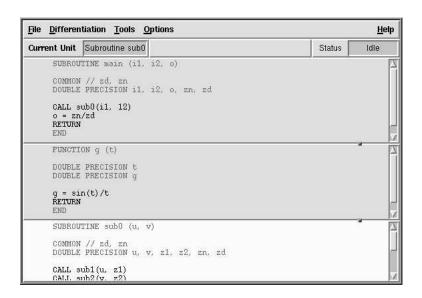


Figure 8.1: the $O\partial y$ ssée graphical user interface window

• the menubar with four active menus used for sending commands to $O\partial y$ ssée, and a Help menu,



• the status bar with an active button to select the *current unit* in the internal library, and two information windows displaying the name of the current unit and the status of the engine of $O\partial y$ ssée.



• the display frame, which can be divided in several views, used for the visualization of the FORTRAN 77 units of the internal library

```
SUBROUTINE main (i1, i2, o)

COMMON // zd, zn
DOUBLE PRECISION i1, i2, o, zn, zd

CALL sub0(i1, 12)
o = zn/zd
RETURN
END

FUNCTION g (t)

DOUBLE PRECISION t
DOUBLE PRECISION g

g = sin(t)/t
RETURN
END

SUBROUTINE sub0 (u, v)

COMMON // zd, zn
DOUBLE PRECISION u, v, z1, z2, zn, zd

CALL sub1(u, z1)
CALL sub2(u, z2)
```

In the current version of $O\partial y$ ssée, the Help menu is restricted to one item which provides the informations on the version of $O\partial y$ ssée in a pop-up window as shown below (Click on Ok to dismiss it).

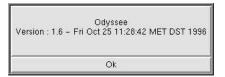




Figure 8.2: the File menu

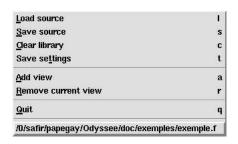


Figure 8.3: the extended File menu

8.1 The File Menu

There is seven items in the File menu when beginning a new session of $O\partial y$ ssée (see figure 8.2).

The Save item stays grayed and the Save feature is disabled as long as the internal library is empty. When FORTRAN 77 files are loaded in the internal library of $O\partial y$ ssée, the File menu is extended by items labeled with the names of these files (see figure 8.3).

Selecting one of those items is a shortcut to reloading the corresponding file in the internal library of $O\partial y$ ssée.

8.1.1 The Load source Button

The <u>Load source</u> I item invokes the load command of the language of $O\partial y$ ssée to load in the internal library the compilation units of selected file(s). A dialog window like in figure 8.4 appears on the screen for the selection of the file(s) to load.

In the display area of the dialog-window are listed the files of the directory whose name appears in the Pathname field and matches the value of the Selection pattern field.

Files are selected by clicking on them, then the name(s) of selected file(s) are grayed in the display area and appear(s) in the Filename field.

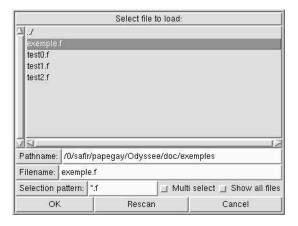


Figure 8.4: the Load source dialog window

When the selected file is a directory, its name is appended to the pathname by doubleclicking on it and then the files corresponding to the selection pattern are listed in the display area.

Clicking on the Selection pattern button offers a selection of possible extensions.

Pathname, Filename and Selection pattern fields can also be edited in the corresponding frames

Multiple selection is allowed when the Multi select check-button is activated. Double-clicking on a name will append it to the Filename list.

Activation of the Show all files check-button causes $O\partial y$ ssée to list all the files of the Pathname directory – even the files that start with a dot – in the display area.

Clicking on the Cancel button interrupts the loading process and causes $O\partial y$ ssée to return to its previous state.

The Rescan button is used for updating the list of files selectable.

Once the selection has been done, clicking on the Ok button invokes the load command with the selected file(s) as argument(s).

An error window is popped up if no file of the selected name is found in the pathname directory or if any found file is a syntactically incorrect fortran 77 file.

8.1.2 The Save source Button

When enabled, the <u>save source</u> s item invokes the getunit command of the command language of $O\partial y$ ssée to save the current unit in the selected file. A dialog window like in figure 8.5 appears on the screen for the selection of the file.

In the display area of the dialog window, the files of the directory which name has the value of the Pathname field and matching the value of the Selection pattern field are listed.

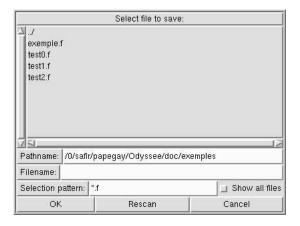


Figure 8.5: the Save source dialog window

A file can be selected by clicking on its name, then the name of the selected file is grayed in the display area and appears in the Filename field.

When the selected file is a directory, its name is appended to the pathname by doubleclicking on it and then the files corresponding to the selection pattern are listed in the display area.

Clicking on the Selection pattern button offers a selection of possible extensions.

Pathname, Filename and Selection pattern fields can also be edited in the corresponding frames.

Activation of the Show all files check-button causes $O\partial y$ ssée to list all the files – even the files that start with a dot – of the pathname directory in the display area.

Clicking on the Cancel button interrupts the saving process and causes $O\partial y$ ssée to return to its previous status.

The Rescan button is used for updating the list of selectable files.

Once the selection has been done, clicking on the Ok button invokes the save command with the current unit and the selected file as argument.

If the file already exists, it will be overwritten without any warning.

8.1.3 Other Buttons

Selecting the Gear library c resets the internal library of $O\partial y$ ssée to the empty set.

The <u>Save settings</u> t saves the current values of several $O\partial y$ ssée global variables (governing paths and extension names) into a batch file of name .xodysseerc.batch in the directory where $O\partial y$ ssée has been started. Note that this file is different from the .odysserc file and is not loaded automatically when starting a new session of $O\partial y$ ssée.

The views management buttons will be described in the section 8.2 which presents the display area and the features to control this area.

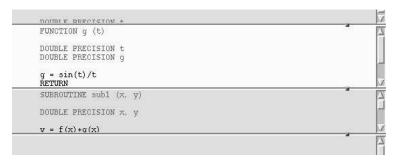
Clicking on <u>Quit</u> q terminates $O\partial y$ ssée without saving anything but a pop-up window appears for confirmation.

8.2 The Display Area

To visualize several compilation units at the same time, the display area can be divided in several views.

The Add view a button adds a new view in the display area. As the size of the display area is controlled by the window manager, the existing views are resized when adding a new view: the size of each view is set to the size of the display area divided by the number of views.

The current view can be selected by clicking on it. All the views, except the *current view*, are grayed. The respective size of the views can be changed by the user by moving the separators lines (using a small drop-and-drag button on the line) as shown below:



The information of the Current Unit of the status bar concerns the current view.

The Remove current view r button removes the current view of the display area. Whatever the size of the remaining views, they are resized: the size of each view is set to the size of the display area divided by the number of views. The view on top of the display area is set as the current view, and the attached compilation unit becomes the current unit.

The left part of the status bar consists in a button labeled Current unit and a window where the name of the current unit is displayed:



By definition, the current unit is the compilation unit displayed in the current view.

Clicking on the Current unit button invokes the listunits command and pulls up a menu like in figure 8.6 with as many (up to ten) items as units in the internal library of $O\partial y$ ssée. Clicking on one of those items selects the corresponding compilation unit as current unit. If the internal library contents more than ten compilation units then the only ten first units are displayed and a More... item allows to access a new menu with other units.

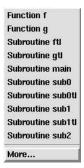
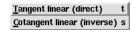


Figure 8.6: a sample of the Current unit button

8.3 The Differentiation Menu



The two items of the Differentiation menu correspond to a call to the diff command on the current unit with different options for the method of differentiation, respectively -tl for direct (tangent line computation) and -cl for inverse (cotangent line computation).

The active input variables of the head unit are required prior to differentiating for-TRAN 77 code. For this purpose, invocation of any of these two items causes $O\partial y$ ssée to open a new dialog window (see figure 8.7).

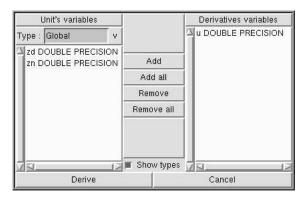


Figure 8.7: the dialog window for Differentiation menu

The active input variables with respect to which $O\partial y$ ssée will differentiate the current unit have to be selected by the user.

The right part of the dialog window is the Unit's variables frame. In this frame is displayed the list of the variables of the current unit.

The variables are listed by type and only the variables of types Global, Local or Dummy appearing in the frame Type are displayed – only the Global variables in figure 8.7.

To change the type of the variables to be displayed, click on the v button and select the item of the menu corresponding to the selected type. Note that it is impossible to differentiate with respect to a local variable.

The selected active input variables are listed on the left part of the dialog window: the Derivatives variables frame.

To add a variable or a list of variables displayed in the Unit's variables frame to the Derivatives variables frame, select their names by clicking on them and click on the Add button.

Use Add all button to add all the variables displayed in the Unit's variables frame to the Derivatives variables frame.

To remove a variable displayed in the Derivatives variables frame from the list of the selected active input variables, select its name by clicking on it and click on the Remove button.

Use Remove all button to remove all the variables displayed in the Derivatives variables frame from the list of the selected active input variables.

The Show types check-button commands the display of the FORTRAN 77 type of the variables.

Click on the Derive button to send the diff command to the $O\partial y$ ssée engine, on the Cancel button to abort it.

8.4 The Tools Menu



The Tools menu consists of six items but in the current version of $O\partial y$ ssée, only five of them are implemented. That is why the Optimize unit stays grayed.

8.4.1 The Display library graph Button

The <u>Display library graph</u> d button invokes the libgraph command and displays a representation of the call graph of all the compilation units in the internal library in a pop-up window as shown in figure 8.8.

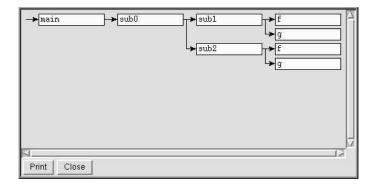


Figure 8.8: a sample of a call graph

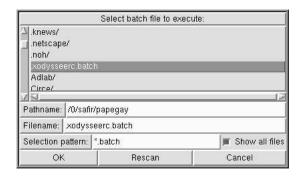


Figure 8.9: the Execute batch file dialog window

8.4.2 The Execute batch file Button

The <u>Execute batch file</u> button is used to execute the sequence of commands of a batch-file into $O\partial y$ ssée. Selection of the batch file is made through a dialog window like in figure 8.9.

In the display area of the dialog-window are listed the files of the directory whose name has the value of the Pathname field and matching the value of the Selection pattern field.

Files are selected by clicking on them, then the name(s) of selected file(s) are grayed in the display area and appear(s) in the Filename field.

When the selected file is a directory, its name is appended to the pathname by double-clicking on it and then the files corresponding to the selection pattern are listed in the display area.

Clicking on the Selection pattern button offers a selection of possible extensions.

Pathname, Filename and Selection pattern fields can also be edited in the corresponding frames.

Activation of the Show all files check-button causes $O\partial y$ ssée to list all the files of the pathname directory – even the files that start with a dot – in the display area.

Clicking on the Cancel button interrupts the loading process and causes $O\partial y$ ssée to return to its previous status.

The Rescan button is used for updating the list of selectable files.

Once the selection has been done, clicking on the Ok button invokes the loadbatch command with the selected file as argument and the command lines of the batch-file are executed by $O\partial y$ ssée.

An error window is popped up if no file with the selected name is found in the pathname directory or if any files found contain anything else but valid $O\partial y$ ssée command lines.

8.4.3 The Make block Button

Clicking on the Make block m button is only possible when statements of the current unit have been selected, otherwise the item stays greyed. It invokes the menublock command to build a subroutine with the selected statements of the current unit and a main routine which is equivalent to the current unit and contents a call to the subroutine (see exemple on figure 8.10). Names of the main routine and of the subroutine are prompted in a pop-up window.

8.4.4 The Edit current unit Button

Clicking on the Edit current unit u button opens a window for editing the FORTRAN 77 code of the current unit (see figure 8.11).

The editing facilities are the features of a very simplified emacs-like editor accepting the control characters described in the table below where "~" stands for "control".

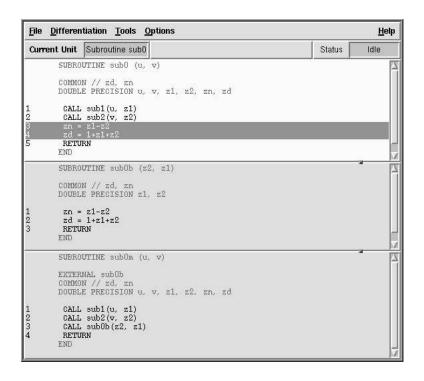


Figure 8.10: An exemple of use of Make block button

```
SUBROUTINE maintl (i1, i2, o, i1ttl, ottl)

DOUBLE PRECISION i1, i2, o
DOUBLE PRECISION ottl

EXTERNAL sub0tl
COMMON // zd, zn
COMMON // zdtl, znttl
DOUBLE PRECISION zn, zd
DOUBLE PRECISION znttl, zdttl

znttl = 0d0
zdttl = 0d0
cdtl = 0d0
cALL sub0tl(i1, 12, i1ttl)
ottl = 0d0
ottl = (znttl*zd-zn*zdttl)/zd**2
o = zn/zd
RETURN
END

Save modifications | Cancel
```

Figure 8.11: the editing window for FORTRAN 77 code

characters	action
^f	forward character backward character beginning of line end of line previous line next line delete character delete backward transpose characters kill line open line

The effect of the Save modifications button is to replace the original unit by the result of the edition inside the internal library of $O\partial y$ ssée: if the name of the routine has been modified during edition, then the result of the edition is saved under the new name as a new unit of the internal library, otherwise, the original routine is overwritten.

Figure 8.12: the interpreter window

If the result of the edition is not a valid fortran 77 compilation unit, then $O\partial y$ ssée pops up an error window.

Clicking on the Cancel button aborts the edition process without changing anything.

8.4.5 The Send command to Odyssee Button

The <u>Send command to Odysseec</u> button allows to use the command language of $O\partial y$ ssée without exiting the graphical user interface. Commands are entered and results are displayed in an $O\partial y$ ssée command window like shown in figure 8.12.

In the upper part of the window are displayed the result of the $O\partial yss\acute{e}e$ commands in the same format than they would be on an interpreter window. The lower part of the window is used for editing a line of commands The following control characters are recognized for edition (f: f: forward character, b: backward character, a: beginning of line, e: end of line).

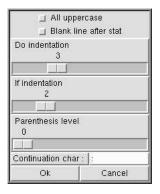
8.5 The Options Menu



The six buttons of the Options are used for setting global variables of $O\partial y$ ssée.

8.5.1 The Code generation Button

The <u>code generation</u> button is used to control the format of the FORTRAN 77 code printed by $O\partial y$ ssée. It pops up the window below:



When the All uppercase check-button is not on, only the FORTRAN 77 keywords of the printed code are written with uppercase letters, otherwise, the whole code is written with uppercase letters included the names of the variables.

When the Blank line after stat check button is checked, an empty line is inserted after any statement in the FORTRAN 77 printed code.

The Do indentation slide button tunes the indentation of the body of a do loop in the printed code. The unit is a white space.

The If indentation slide button tunes the indentation of the body of a if statement in the printed code. The unit is a white space.

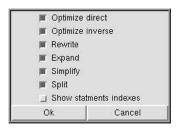
The Parenthesis level slide button tunes the level of parenthesis in the printed instructions. Zero corresponds to a minimal level of parenthesis

The Continuation char input field allows to enter the FORTRAN 77 continuation character used when breaking lines of code.

8.5.2 The Debug Button

The **Debug** button is for developers purpose only. It allows to suppress (or to add) parts of the differentiation process executed by the diff command.

The Debug dialog box containing seven check-buttons is reproduced below:



8.5.3 The Strategy parameters Button

The <u>Strategy parameters</u> button is used for controlling the strategy used by the differentiation algorithm of $O\partial y$ ssée. Four strategy options can be chosen by checking buttons of the dialog window:

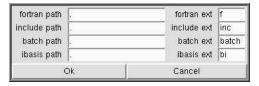


In the current version, only the strategy associated to the Minimal split button is implemented.

When the button is not checked, $O\partial y$ ssée splits all the algebraic expression in the input code into elementary operations, otherwise, the constants and the arguments of the functions are isolated in local variables.

8.5.4 The Path settings Button

The Paths Settings button is used to set the path and the extensions of the names of files for input or output. It pops up the window below:



The several input fields allow the user to redefine the paths and the extensions of files read or written by $O\partial y$ ssée (FORTRAN 77 units, include FORTRAN 77 files, batch files, information base files).

8.6 Other Items

The Strategy button is not yet implemented.

The **Show declarations** button is a check button which control the display of the FORTRAN 77 compilation units. The declarations of variables inside the FORTRAN 77 routines are shown only when this button is checked.

Bibliography

- [1] M. Berz, C.H. Bischof, G.F. Corliss, and A. Griewank, editors. *Computational Differentiation: Applications, Techniques, and Tools.* SIAM, 1996.
- [2] I. Charpentier and M. Ghemires. Génération automatique de codes adjoints : Stratégies d'utilisation pour le logiciel odyssée, application au code météorologique meso-nh. Rapport de recherche 3251, INRIA, September 1997.
- [3] C. Duval, P. Erhard, C. Faure, and JC. Gilbert. Application of the automatic differentiation tool odyssée to a system of thermohydraulic equations. In J.-A. Désidéri, P. Le Tallec, E. Oñate, J. Périaux, and E. Stein, editors, *Proc. of ECCOMAS'96*, volume Numerical Methods in Engineering'96, pages 795–802. John Wiley & Sons, September 1996.
- [4] F. Eyssette, JC. Gilbert, C. Faure, and JC Rostaing-Schmidt. Applicabilité de la différentiation automatique à un système d'équations aux dérivées partielles régissant les phénomènes thermohydrauliques dans un tube chauffant. Rapport de recherche HT-13/96/001/A, EDF/DER, February 1996.
- [5] F. Eyssette, JC. Gilbert, C. Faure, and N. Rostaing-Schmidt. Applicabilité de la différentiation automatique à un système d'équations aux dérivées partielles régissant les phénomènes thermohydrauliques dans un tube chauffant. Rapport de recherche 2795, INRIA, February 1996. EDF/DER, HT-13/96/001/A.
- [6] F. Eyssette, JC. Gilbert, C. Faure, and N. Rostaing-Schmidt. Applicabilité de la différentiation automatique à un système d'équations aux dérivées partielles régissant les phénomènes thermohydrauliques dans un tube chauffant. Rapport de recherche 2795, INRIA, February 1996.
- [7] F. Eyssette and F. Vyskocil. Roundoff errors propagation analysis with automatic differentiation of fortran 77 code. In J.-A. Désidéri, P. Le Tallec, E. Oñate, J. Périaux, and E. Stein, editors, *Numerical Methods in Engineering'96*, pages 1018–1021. John Wiley & Sons, September 1996.
- [8] C. Faure. Documentation succinte d'Odyssée version 1.6. Manuel d'utilisation, December 1996.

- [9] C. Faure. Splitting of algebraic expressions for automatic differentiation. In Martin Berz, Christian Bischof, George Corliss, and Andreas Griewank, editors, Computational Differentiation: Techniques, Applications, and Tools, pages 117–127. SIAM, Philadelphia, Penn., 1996.
- [10] C. Faure. Identification and optimization of complex models by sensitivity analysis. Development and Application of ODYSSEE an Adjoint Generator for Fortran Programs, Dresdes, June 1997.
- [11] C. Faure. Template-driven automatic differentiation for large-scale scientific and engineering applications. Main features of Odyssee, IMA Special Workshop, Minneapolis, Minnesota, http://math.umn.edu/santosa/adhome.html, July 1997.
- [12] C. Faure. Third workshop on adjoint applications in dynamic meteorology. The cotangent mode in Odyssee, Bishop's University, Lennoxville, Quebec, Canada, http://www.tor.ec.gc.ca/adjoint/, June 1997.
- [13] C Faure and C Duval. Application d'odyssée au logiciel de thermohydraulique THYC. Rapport de recherche HT-13/97/038/A, EDF/DER, December 1997.
- [14] C. Faure and C. Duval. Automatic differentiation for sensitivity analysis. a test case. In K. Chan, S. Tarantola, and F. Campolongo, editors, Proceedings of Second International Symposium on Sensitivity Analysis of Model Output (SAMO'98), volume EUR report 17758. EN, Luxembourg, 1998.
- [15] C. Faure and Y. Papegay. Odyssée version 1.6. the language reference manual. Rapport technique 3251, INRIA, November 1997.
- [16] A. Galligo and N. Rostaing. Une nouvelle technique de calcul formel appliquée à un problème d'optimisation en météorologie. In J.A Désidéri, L. Fezoui, B. Larrouturou, and B. Rousselet, editors, Optimisation et Contrôle. Actes du colloque en l'honneur du soixantième anniversaire du professeur Jean Cea, pages 143–160. cépaduès-éditions, 1993.
- [17] A. Griewank and G.F. Corliss, editors. Automatic Differentiation of Algorithms: Theory, Implementation, and Applications. SIAM, 1991.
- [18] J. Grimm, L. Pottier, and N. Rostaing-Schmidt. Optimal time and minimum space-time product for reversing a certain class of programs. In Berz, Bischof, Corliss, and Griewank, editors, *Computational Differentiation: Applications, Techniques, and Tools*, pages 95–106. SIAM, 1996.
- [19] J. Grimm, L. Pottier, and N. Rostaing-Schmidt. Optimal time and minimum space-time product for reversing a certain class of programs. Rapport de recherche 2794, INRIA, February 1996.

- [20] E. Hassold. Automatic differentiation applied to a nonsmooth optimization problem. In J.-A. Désidéri, P. Le Tallec, E. Oñate, J. Périaux, and E. Stein, editors, *Numerical Methods in Engineering'96*, pages 835–841. John Wiley & Sons, September 1996.
- [21] J.-M. Malé, N. Rostaing-Schmidt, and N. Marco. Automatic differentiation: an application to optimum shape design in aeronautics. In J.-A. Désidéri, C. Hirsch, P. Le Tallec, E. Oñate, M Pandolfi, J Périaux, and E. Stein, editors, *Minisymposia of ECCOMAS 96*. John Wiley & Sons, Ltd, September 1996.
- [22] B. Mohammadi, J.-M. Malé, and N. Rostaing-Schmidt. Automatic differentiation in direct and reverse modes: Application to optimum shapes design in fluid mechanics. In M. Berz, C. Bischof, G. Corliss, and A. Griewank, editors, Computational Differentiation: Techniques, Applications, and Tools. SIAM, 1996.
- [23] N. Rostaing. Différentiation automatique: application à un problème d'optimisation en météorologie. PhD thesis, Université de Nice-Sophia Antipolis, 1993.
- [24] N. Rostaing and S. Dalmas. Automatic analysis and transformation of fortran programs using a typed functional language. Rapport de Recherche 1518, INRIA, 1991.
- [25] N. Rostaing and S. Dalmas. Automatic analysis and transformation of FORTRAN programs using a typed functional language. In R. Glowinski, editor, *Proceeding of the 10th international conference on Computing methods in applied sciences and engineering*, pages 527–535. Nova Science, 1992.
- [26] N. Rostaing, S. Dalmas, and A. Galligo. Automatic differentiation in odyssée. *Tellus*, 45A(5):558–568, 1993.
- [27] N. Rostaing-Schmidt and E. Hassold. Basic functional representation of programs for automatic differentiation in the Odyssée system. In F.X. Le Dimet, editor, *Proceedings of the workshop on High Performance Computing in the Geosciences*, Les Houches (France), 1994. Kluwer Academic Publishers, NATO ASIE SERIES.

Index

.odysseerc, 9	diff -cotangent, 54
$O\partial y$ ssée parameters, 32	diff -h, 10
	diff -nolib, 55
active information base, 38	diff -0, 55
active input variables, 9	diff -output, 55
active variable, 38	diff -split, 55
active variables, 5	diff -tangent, 54
	${ m diff}$ -tl, $10,19,54$
black box, 33	diff -vars, 10
black-box, 5, 6	${\rm direct\ part},21$
character set, 41	exit, 58
checkpointing, 54	for marrangal 21 22 22 54
checkpoints, 26	flow reversal, 21, 23, 32, 54
clear, 43	getabstract, 52
command line, 42	getactiveinout, 55
command name, 42	getblock, 26
comment, 42	getcommons, 48
compilation unit, 35	getdependency, 53
computational variables, 7	getdiffprogram, 10, 44
compute_q, 26	getgraph, 49
computeibasis, 17, 50	getibasis, 51
control-dependencies, 36	getinout, 52
copyright, 58	getlibrary, 43
cotangent code, 21, 23, 27, 54	getprogram, 44
current unit, 62	getsave, 26
current view, 66	getsymbols, 47
dependencies 26	getunit, 47
dependencies, 36	getvar, 58
diff, 10, 53 diff -cl, 10, 21, 54	1 1 1 0 0 0 0
diff -cl -goto, 23, 54	head unit, 9, 35
diff -cl -goto, 23, 34 diff -cl -opt, 26, 54	help, 57
diff -cl -optloops, 54	identifiers, 41
din -ci -opiioops, 04	identificis, 41

implicit, 32 information base, 36 information file, 38 input and output variables, 36 input variables, 36 internal library, 9, 35

libgraph, 10, 49 lists, 41 listunits, 48 load, 10, 43 loadbatch, 57 loadibasis, 50, 51 loadodyseerc, 57

makeblock, 56 mathematical input variables, 7

 $\begin{array}{c} \mathrm{nb_reg,\ 27,\ 33} \\ \mathrm{numbers,\ 41} \end{array}$

odyn, 27, 32 odyparam.inc, 12, 21, 27, 33 odysseemax, 21, 32 opt_rev, 26 optimal_reverse, 26 output variables, 36

p_max, 27, 33preprocess, 17, 49printunit, 47

quit, 58

regi, 27 register, 27 remove, 43 reverse part, 21

setabstract, 50 setblock, 26 setdummys, 50 setglobals, 50 setinout, 50 setsave, 26 setvar, 58 shell, 58 slice, 56 strings, 41 syntax reversal, 21, 32, 54

tangent code, 19, 54

value-dependencies, 36 variables, 35 version, 58

white space, 42



Unité de recherche INRIA Sophia Antipolis 2004, route des Lucioles - B.P. 93 - 06902 Sophia Antipolis Cedex (France)

Unité de recherche INRIA Lorraine : Technopôle de Nancy-Brabois - Campus scientifique 615, rue du Jardin Botanique - B.P. 101 - 54602 Villers lès Nancy Cedex (France)
Unité de recherche INRIA Rennes : IRISA, Campus universitaire de Beaulieu - 35042 Rennes Cedex (France)
Unité de recherche INRIA Rhône-Alpes : 655, avenue de l'Europe - 38330 Montbonnot St Martin (France)
Unité de recherche INRIA Rocquencourt : Domaine de Voluceau - Rocquencourt - B.P. 105 - 78153 Le Chesnay Cedex (France)