

Package ‘lsoda’

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Type Package

Title 'C++' Header Library for Ordinary Differential Equations

Version 1.2

Description A 'C++' header library for using the 'libsoda-cxx' library with R. The 'C++' header reimplements the 'lsoda' function from the 'ODEPACK' library for solving initial value problems for first order ordinary differential equations (Hindmarsh, 1982; <https://computing.llnl.gov/sites/default/files/ODEPACK_pub1_u88007.pdf>). The 'C++' header can be used by other R packages by linking against this package. The 'C++' functions can be called inline using 'Rcpp'. Finally, the package provides an 'ode' function to call from R.

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URL <https://github.com/mclements/lsoda>

BugReports <https://github.com/mclements/lsoda/issues>

Imports Rcpp (>= 1.0.12)

Suggests deSolve, RcppArmadillo, RcppEigen, microbenchmark

LinkingTo Rcpp

RoxygenNote 7.3.2

Encoding UTF-8

NeedsCompilation yes

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Description

Ordinary differential equation solver using lsoda

Usage

```
ode(y, times, func, parms, rtol = 1e-06, atol = 1e-06, ...)
```

Arguments

<code>y</code>	vector of initial state values
<code>times</code>	vector of times – including the start time
<code>func</code>	R function with signature <code>function(t,y,parms,...)</code> that returns a list. The first list element is a vector for dy/dt . The second list elements, if it exists, is a vector of result calculations to be retained.
<code>parms</code>	list or vector of parameters that are pass to <code>func</code>
<code>rtol</code>	double for the relative tolerance
<code>atol</code>	double for the absolute tolerance
<code>...</code>	other parameters that are passed to <code>func</code>

Value

a matrix for times in the first column and the state andd results values in the other columns.

Examples

```
times = c(0,0.4*10^(0:10))
y = c(1,0,0)
func = function(t,y,parms,b=-0.04E0) {
  ydot = rep(0,3)
  ydot[1] = parms$a * y[2] * y[3] + b * y[1]
  ydot[3] = 3.0E7 * y[2] * y[2]
  ydot[2] = -1.0 * (ydot[1] + ydot[3])
  list(ydot, sum(y))
}
lsoda::ode(y, times, func, parms=list(a=1.0E4), rtol=1e-8, atol=1e-8)
```

ode_cpp*Ordinary differential equation solver using lsoda (C++ code)*

Description

Ordinary differential equation solver using lsoda (C++ code)

Usage

```
ode_cpp(y, times, func, rtol = 1e-06, atol = 1e-06)
```

Arguments

y	vector of initial state values
times	vector of times – including the start time
func	R function with signature function(t,y) that returns a list: the first list element is a vector for dy/dt; the second list element, if it exists, is a vector of result calculations to be retained.
rtol	double for the relative tolerance
atol	double for the absolute tolerance

Value

a matrix for times in the first column and the state andd results values in the other columns.

Examples

```
times = c(0,0.4*10^(0:10))
y = c(1,0,0)
func = function(t,y) {
  ydot = rep(0,3)
  ydot[1] = 1.0E4 * y[2] * y[3] - .04E0 * y[1]
  ydot[3] = 3.0E7 * y[2] * y[2]
  ydot[2] = -1.0 * (ydot[1] + ydot[3])
  list(ydot, sum(y))
}
lsoda::ode_cpp(y,times,func, rtol=1e-8, atol=1e-8)
```

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