



Differentiating integral type variables in Clad

Petro Zarytskyi

First case: no diff. dependance on input parameters.

```
double f (double x, double y) {  
    int step = 2;  
    for (int i=0; i < 10; i += step)  
        x += y;  
    return x;  
}
```

```
void f_grad(double x, double y, double *_d_x, double *_d_y)  
{  
    int _d_step = 0;  
    ...  
    int _d_i = 0;  
    ...  
    for (; _t0; _t0--) {  
        {  
            i = clad::pop( t1);  
            int _r_d0 = _d_i;  
            _d_step += _r_d0;  
        }  
        ...  
    }  
}
```



Second case: diff. dependance on input parameters.

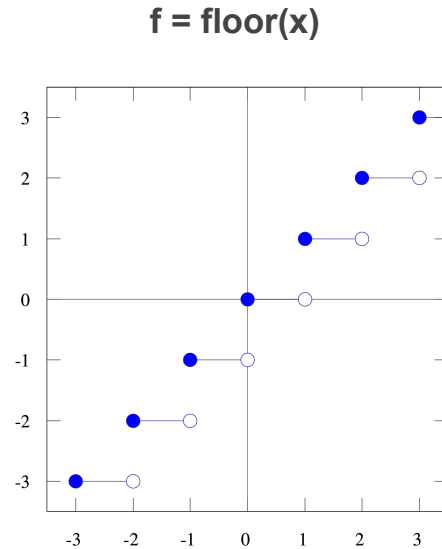
```
double f (double x) {  
    int n = x;  
    return n;  
}
```

f = floor(x)

```
void f_grad(double x, double *_d_x) {  
    int _d_n = 0;  
    int n = x;  
    goto _label0;  
_label0:  
    _d_n += 1;  
    *_d_x += _d_n;  
}
```

Output: df/dx = 1

Second case: diff. dependance on input parameters.



$df/dx = 0$ when x is not an integer,
undefined otherwise



What do Tapenade and Enzyme do?

- Tapenade doesn't have adjoints for integral type variables and doesn't allow lossy assignments (case 2).
- Enzyme doesn't have adjoints for integral type variables (allows case 2).



Issue 1: Integral type parameters.

```
double f (double x, int y, float z){  
    ...  
}
```

```
void f_grad(double x, int y, float z,  
double *_d_x, float *_d_z) {  
    ...  
}
```




Issue 1: Integral type parameters.

```
double f (double x, int y, float z){  
    ...  
}
```

```
void f_grad(double x, int y, float z,  
double *_d_x, float *_d_z) {  
    ...  
}
```

which requires overloads in Clad...



Issue 2: Additional parameters (error estimation)

```
double f (double x, int y, float z){  
    ...  
}
```

```
void f_grad(double x, int y, float z,  
double *_d_x, int *_d_y, float *_d_z,  
double& error) {  
    ...  
}
```

???




Issue 2: Additional parameters (error estimation)

Possible solution 1: force all additional parameters to be of a pointer type

```
double f (double x, int y, float z){  
    ...  
}
```

```
void f_grad(double x, int y, float z,  
double *_d_x, float *_d_z, double* error)  
{  
    ...  
}
```



Issue 2: Additional parameters (error estimation)

Possible solution 2: somehow get rid of overloads?



Pros

- Less useless code.
- Results that are mathematically correct (consistent with numerical differentiation).
- Consistency with other tools like Tapenade and Enzyme.

Cons

- Backward incompatibility with the gradient signature.
- Integral type parameters in error estimation.
- What if the user wants a symbolic derivative with respect to an integer?