Parcels v0.9: prototyping a Lagrangian Ocean Analysis framework for the petascale age

Michael Lange[1] and Erik van Sebille[2,3]

[1]Grantham Institute & Department of Earth Science and Engineering, Imperial College London, UK
[2]Institute for Marine and Atmospheric research Utrecht, Utrecht University, Utrecht, Netherlands
[3]Grantham Institute & Department of Physics, Imperial College London, UK

Correspondence to: Erik van Sebille (e.vansebille@uu.nl)

Abstract.

As Ocean General Circulation Models (OGCMs) move into the petascale age, where the output from global high-resolution model runs can be of the order of hundreds of terabytes in size, tools to analyse the output of these models will need to scale up too. Lagrangian Ocean Analysis, where virtual particles are tracked through hydrodynamic fields, is an increasingly

5   popular way to analyse OGCM output, by mapping pathways and connectivity of biotic and abiotic particulates. However, the current software stack of Lagrangian Ocean Analysis codes is not dynamic enough to cope with the increasing complexity, scale and need for customisation of use-cases. Furthermore, most community codes are developed for stand-alone use, making it a nontrivial task to integrate virtual particles at runtime of the OGCM. Here, we introduce the new Parcels code, which was designed from the ground up to be sufficiently scalable to cope with petascale computing. We highlight its API design that

10   combines flexibility and customisation with the ability to optimise for HPC workflows, following the paradigm of domain-specific languages. Parcels is primarily written in Python, utilising the wide range of tools available in the scientific Python ecosystem, while generating low-level C-code and using Just-In-Time compilation for performance-critical computation. We show a worked-out example of its API, and validate the accuracy of the code against seven idealised test cases. This version 0.9 of Parcels is focussed on laying out the API, with future work concentrating on optimisation, efficiency and at-runtime coupling

15   with OGCMs.

1 Introduction

Lagrangian Ocean Analysis, where virtual particles are tracked within the flow field of hydrodynamic models, has over the last two decades increasingly been used by physical oceanographers and marine biologists alike (Van Sebille et al., submitted).The particles can represent passive parcels of seawater or its constituent tracers such as nutrients (e.g. Jönsson et al., 2011; Qin

20   et al., 2016), as well as particulate matter such as microbes (e.g. Hellweger et al., 2014; Doblin and van Sebille, 2016), larvae (e.g. Cowen et al., 2006; Paris et al., 2005; Teske et al., 2015; Cetina-Heredia et al., 2015), pumice (e.g. Jutzeler et al., 2014), plastic litter (e.g. Lebreton et al., 2012), or icebergs (e.g. Marsh et al., 2015). The trajectories of the virtual particles can be used to analyse the flow within Ocean General Circulation Models (OGCMs) and other velocity fields for dispersion characteristics (e.g. Beron-Vera and LaCasce, 2016), Lagrangian Coherent Structures (e.g. Haller, 2015), water mass pathways and transit

times (e.g. Rühs et al., 2013), Lagrangian streamfunctions (e.g. Döös et al., 2008) and biological connectivity between regions (e.g. Kool et al., 2013). See Van Sebille et al. (submitted) for an extensive review on Lagrangian Ocean Analysis.

There are currently three main community codes available to calculate the trajectories of virtual particles in Ocean General Circulation Models: Ariane (Blanke and Raynaud, 1997), TRACMASS (Döös et al., 2013; Döös et al., 2017), and the Connec-

5 tivity Modeling System (CMS, Paris et al., 2013). These codes, being open-source and having excellent support teams, have served the wider community very well over the past decades. However, it is not clear that these three codes will be able to scale up easily to the petascale age of computing, where particle trajectory codes will need to be able to deal with potentially petabytes of hydrodynamic field data.

Furthermore, the current stack of codes is mostly built for the tracking of water parcels or passive particulates. While the

10 CMS and TRACMASS do support the addition of diffusive processes through Markovian stochastic models (e.g. Griffa, 1996), it is non-trivial to incorporate 'behaviour' of particulates to these codes. Effortless incorporation of behaviour such as sinking, fragmentation, or even swimming to particulates would simplify exploration of the dynamics of particulates such as fish, icebergs and marine debris.

Here, we describe a novel framework for computing Lagrangian particle trajectories, named Parcels ('Probably A Really

15 Computationally Efficient Lagrangian Simulator'). Being developed from the ground up with scalability and performance in mind, we hope that this Parcels framework will be able to keep up with OGCM development for the coming decades. We have focussed on flexibility and customisability of the particle dispersion schemes, so that it is relatively straightforward to add new functionality such as a myriad of behaviours to the particles.

We have decided to brand this version of Parcels as v0.9, signalling that while in principle it is feature-complete, the code

20 is not nearly as fast and efficient as we envision it to be in the future. Improving performance will be the main priority as we work towards v1.0. We invite all interested researchers to contribute to the development by starting to use the code.

This paper is structured as follows: in the next section, we will describe the philosophy behind the Parcels code. We then present a worked-out example of an application of Parcels for an actual scientific experiment in Sect. 3. Following that, we evaluate the accuracy of the code in Sect. 4, by comparison to analytical solutions in idealised test. We provide a future outlook

25 in Sect. 5, before concluding in Sect. 6.

2   Prototype design and philosophy

A key contribution of the new Parcels v0.9 framework is to define a set of interfaces and composable abstractions that encapsulate the various processes required for generic particle-mesh interaction computations. The design follows modern scientific software engineering practices, providing high levels of modularity and flexibility with a clear intent to further specialize var-

30 ious sub-components at a later stage. The interfaces provided in Parcels are therefore intended to capture the general domain-specific challenges posed by particle tracking for Lagrangian Ocean Analysis. The overall design philosophy, as well as the structure of the code, are driven by three major design considerations:

- **Extensibility** – While the core algorithm of Lagrangian particle models is concerned with the advection and dispersion of passive particles that constitute infinitely small point parcels, practical oceanographic applications often require more complex behaviour of the particles. Potential extensions towards individual-based modelling of particulates to simulate biological species or marine debris will require extensions to particle data definitions and programmable behavioural customisation at a per-particle level.

- **Compatibility** – Particle tracking in oceanography requires the close coupling of computational particles to velocity data that defines the hydrodynamic flow field. Parcels aims to make as little assumptions about the nature and structure of the hydrodynamic fields as possible, so as to be compatible with various types of OGCMs and data formats. While the focus in this v0.9 is on utilising offline data, this includes considerations for at-runtime coupling with OGCMs in the future.

- **Dynamic data** – Particle data is sparse in nature and can, depending on application context, exhibit very dynamic data access patterns where new particles are inserted and deleted from the active set at runtime. For this reason, structured compile-time performance optimisations and parallelisation strategies are insufficient, and Just-In-Time scheduling is required to handle the amorphous data parallelism inherent in dynamic particle applications (Pingali et al., 2011).

The above list of requirements suggests that a static compile-time approach is likely to provide insufficient flexibility to adjust to the various scientific contexts in which oceanographic particle tracking might be utilised. For this reason Parcels is based on the domain-specific languages paradigm, which aims to decouple the problem definition as defined by the scientific modeller from the implementation that is ultimately executed on a particular hardware architecture. This approach is based on automated code generation at runtime and creates a separation of concerns between domain scientists and computational experts that allows hardware-specific performance optimisation and thus greater flexibility with respect to advances in high-performance computing resources.

Since the prototype of the Parcels framework presented here provides a conceptual blueprint for future versions, we define a clear set of abstractions for the following three software layers:

- **User-facing API** – The primary objective of Parcels is to provide a user-friendly, clear and concise API for scientists to perform oceanographic particle tracking experiments with very little effort, while leaving room for customisations that go beyond traditional configuration files. For this reason Parcels provides a high-level Python API that enables users to define a complete model in a small number of lines of code (see examples in Sect. 3). For more advanced models, the API also provides enough scope to fully control the variable layout of particles in memory, as well as to define custom behaviour via individual kernel operations.

- **Execution layer** – The transient nature of Lagrangian particles implies that many practical oceanographic applications rely on particle sets that may grow and shrink dynamically, while also relying on external hydrodynamic field data that might be sampled at a timestep much different from the primary particle loop. This complex parameter variability entails that the core loop that updates individual particle states needs to be highly dynamic and flexible, as well as highly

optimised for large-scale applications. Parcels aims to encapsulate the core parameters of the particle update loop so as to establish an interface for integration with a variety of external host OGCMs, and leaves enough scope for more advanced performance optimisations in the future.

– **Data layout** – The two fundamental types of data involved in Lagrangian particle tracking algorithms constitute field data provided by the external OGCM, as well as data on the particle state. Since the data layout for particle data might change with future performance optimisations, and the memory layout of field data depends on the OGCM implementation, Parcels provides high-level abstractions for both types of data, allowing the actual data layout in memory to change.

The abstractions shown in Fig. 1 comprise the core functionalities provided by the framework. The primary input in the user layer consists of generic definitions of the particle variables for individual types of particles, alongside an interface to define the computation kernels. Parcels' core execution loop uses this information to update particle data given external parameters, such as timestepping constraints, and interpolated hydrodynamic field data. Thus, given a stable user-level API and a highly modular code structure, it is possible to implement various applications and experiments without commiting to a particular implementation, while leaving enough scope for further development and future performance optimisation 'under the hood'.

2.1 Programmable user interface

The prototype presented in this paper provides a highly flexible user API that allows users to define complete models via the Python programming language. The user hereby manages creation, execution and customisation of individual sets of particles, as well as combinations of computational kernels to update the particle state. In contrast to traditional configuration files, this approach provides the user with native compatability with the open-source libraries and tools available in the scientific Python ecosystem.

The key components of Parcels' overall class structure are depicted in Fig. 2. The definition of the variables that constitute a single particle is hereby encapsulated in the `Particle` class, while container objects of type `ParticleSet` provide the runtime handling and management of particle data. Python *descriptor* objects are used to generically define the compound data type underlying each type of particle, leaving allocation and memory layout choices to the particular implementation of the data container structure.

The computational behaviour of particles is encapsulated through the `Kernel`. Parcels provides a set of pre-defined advection methods, as well as allowing users to define custom behaviour programmatically. Multiple kernels can be concatenated, allowing users to incrementally build complex behaviour from individual components.

2.1.1 Advection algorithm

At its core, computing Lagrangian particle trajectories is equivalent to solving the following equation:

$$\boldsymbol{X}(t + \Delta t) = \boldsymbol{X}(t) + \int_{t}^{t+\Delta t} \boldsymbol{v}(\boldsymbol{x}, \tau)\, \mathrm{d}\tau + \Delta \boldsymbol{X}_b(t), \tag{1}$$

where $\boldsymbol{X}$ is the three-dimensional position of a particle, $\boldsymbol{v}(\boldsymbol{x}, t)$ is the three-dimensional velocity field at that location from an OGCM, and $\Delta \boldsymbol{X}_b(t)$ is a change in position due to 'behaviour'. The latter can itself be an integration of a (three-dimensional) velocity field, for example when a particle sinks downward because of a negative buoyancy force.

In Parcels, the trajectory equation (1) is by default time-stepped using a 4th order Runge-Kutta scheme, although schemes for

5 Euler-Forward and adaptive Runge-Kutta-Fehlberg integration (RKF45, e.g. Alexander, 1990) are also provided. In principle, the Parcels framework should be flexible enough to also implement integration using the discrete analytical streamtube method (Blanke and Raynaud, 1997; Döös et al., 2017).

2.1.2 Custom kernels

Lagrangian particle tracking in the ocean often involves more complex displacement schemes than simple velocity-driven ad-

10 vection. For example, in the presence of turbulence, a Random Walk kernel or Brownian motion is required, while ocean ecology models often include active locomotion. Parcels therefore allows users to create generic kernel functions by providing native Python functions that adhere to the function signature `KernelName(particle, fieldset, time, dt)`. Within these kernel functions, users can access built-in particle state variables, such as `particle.lat` and `particle.lon`, or user-defined ones. Access to field data from within kernels is provided through the `fieldset` object, which provides fields as

15 named properties, for example `fieldset.U` for the zonal velocity. Interpolation of field data is implemented via overloaded member access on the field object (square bracket notation), allowing user to express field sampling as `fieldset.fieldname[time, lon, lat, depth]`.

In addition to kernels that update the internal state of particles, Parcels' execution engine also enables users to customize the behaviour of particles under various error conditions. For this, a similar type of kernel function can be created and passed

20 to the execution call, mapped to a particular error type that might be triggered during the main particle update, for example `OutOfBoundsError`.

2.2 Execution and JIT compilation

The update of the internal state of particles is facilitated by a dynamic loop, which applies a user-defined combination of kernels to each particle in a `ParticleSet`. The primary particle update loop can either be run with a forward timestepping, or in a

25 time-backward mode to enable inverse modelling. For this central update loop, Parcels provides two modes of execution:

– **Scipy mode:** A pure Python mode that utilises `interpolator` objects provided by the Scientific Python package (SciPy) to perform interpolation of field data. This mode is primarily intended as a debug option due to the performance penalty of running kernels in the Python interpreter itself.

– **JIT mode:** Runtime code generation and Just-In-Time compilation (JIT) are utilised to generate low-level C code that

30 performs the particle state update. The code generation engine hereby primarily translates a restricted subset of the Python language into equivalent C code, while inlining pre-defined macros for interpolation of field data. A set of utility modules provides auxiliary functionality such as random number generation or mathematical utilities (`math.h`).

The execution mode of the particle update loop is determined by the type of the particle (`ScipyParticle` or `JITParticle`) used to create the `ParticleSet`. Development of new features in the current Parcels prototype is strongly driven by the fact that both modes are intended to be semantically equivalent. This means that new features can rapidly be developed using the full flexibility of the Python interpreter, providing a template implementation and test case for implementation in the computa-

5   tionally more efficient JIT mode.

2.3   External field data

Parcels v0.9 supports external field data from NetCDF files, with a configurable interface to describe the input data and variable structure. The data is encapsulated in individual `Field` objects, which are accessible from within particle kernels via provided interpolation routines. Individual fields are stored in a `FieldSet` container class, which may also provide global meta-data

10   to the kernel execution engine at runtime.

Currently, only linear interpolation schemes are implemented in Parcels, both in space and in time. In space, Parcels can currently only work on regular grids (i.e. where the grid dimensions are functions of only longitude, only latitude or only depth). However, support for unstructured grids is a priority for the next release of the code, Parcels v1.0.

3   A worked-out example: tracking virtual foraminifera in the Agulhas region

15   To highlight some of the prototype design and philosophies of the Parcels API, we here present a worked-out example code of a previously-published scientific experiment. This example follows the experimental design of Van Sebille et al. (2015), where the goal was to investigate the temperatures that planktic foraminifera experience during their lifespan as they drift with the currents in the upper ocean. In particular, that study looked at the variability of lifespan-averaged temperatures of foraminifera that all end up on one single location on the ocean floor (e.g. Peeters et al., 2004; Katz et al., 2010).

20   Figure 1b of Van Sebille et al. (2015) depicted the origin of virtual planktic foraminifera that end up on a site just off the coast of Cape Town (17.3°E, 34.7°S), at 2,440 meter water depth. The virtual particles were released at that site and then tracked in time-backward mode. There were two phases to the experiment: in the sinking phase, the foraminifera were tracked back as they sunk at 200 meter per day to the ocean floor, while being advected by the (deep) ocean circulation. In the lifespan phase, the particles were then tracked further backward in time as they were advected by the horizontal circulation at their 50m

25   dwelling depth. During this last phase, temperature along their trajectory was recorded at daily interval.

While the original experiment was computed with the Connectivity Modelling System (Paris et al., 2013), here we have re-coded it using the Parcels API. This experiment setup is a fitting one, as it combines a number of the API highlights of Parcels: custom kernels, NetCDF I/O, and field sampling. The full Python code for this experiment in Parcels is available at https://doi.org/10.5281/zenodo.823994. Below, we emphasise some of the key statements in the Python script.

3.1 Reading the FieldSet

The hydrodynamic fields that carry the foraminifera come from the OFES model (Masumoto et al., 2004) and can be accessed from http://apdrc.soest.hawaii.edu/datadoc/ofes/ncep_0.1_global_3day.php. Three-dimensional velocities and temperature are available on 1/10° horizontal resolution, on 54 vertical levels, and are stored as three-day averages. The bash script

5 `get_ofesdata_agulhas.sh` provided at https://doi.org/10.5281/zenodo.823994 can be used to download one year (the year 2006, snapshot numbers 3165 to 3289) worth of this data in a subdomain around the core site off Cape Town (note, the total file size is 6GB).

After the hydrodynamic fields are read in through a call to the `set_ofes_fieldset` function, three global constants are added to the `FieldSet`

```
fieldset.add_constant('dwellingdepth', 50.)
fieldset.add_constant('sinkspeed', 200./86400)
10  fieldset.add_constant('maxage', 30.*86400)
```

These constants will be used later in the custom kernels controlling the movement of the particles.

3.2 Defining the ParticleSet

Apart from information on their location and time, the virtual foraminifera particles will need two extra `Variables`: the sea water temperature at their present location, and their age. Therefore, we define a new particle class, which inherits from the

15 standard `JITParticle`:

```
class ForamParticle(JITParticle):
    temp = Variable('temp', dtype=np.float32, initial=np.nan)
    age = Variable('age', dtype=np.float32, initial=0.)
```

And we then define a `ParticleSet` containing a single particle as

```
pset = ParticleSet(fieldset=fieldset, pclass=ForamParticle, lon=[17.3], lat=[-34.7],
                   depth=[2440], time=fieldset.U.time[-1])
```

3.3 Defining the custom kernels

20 We need to define four custom kernels: one that causes the particle to sink after it dies, one that keeps track of its age and deletes it once it reaches its maximum age, one that samples the temperature at its location, and one that deletes the particle when it reaches a boundary of the domain (since we only have hydrodynamic data in a subset of the global OFES domain). Note that while in principle the first three could be written in one Kernel, here we write three separate kernels and then concatenate these with the built-in `AdvectionRK4_3D` kernel.

25 The first kernel, controlling the sinking of the particle after it died (i.e. the first twelve days in our reverse-time experiment), can be written as

```
def Sink(particle, fieldset, time, dt):
    if particle.depth > fieldset.dwellingdepth:
        particle.depth = particle.depth + fieldset.sinkspeed * dt
    else:
        particle.depth = fieldset.dwellingdepth
```

The second kernel, which keeps track of the age and deletes the particle when it reaches `maxage`, can be written as

```python
def Age(particle, fieldset, time, dt):
    if particle.depth <= fieldset.dwellingdepth:
        particle.age = particle.age + math.fabs(dt)
    if particle.age > fieldset.maxage:
        particle.delete()
```

The third kernel, which samples the temperature, can be written as

```python
def SampleTemp(particle, fieldset, time, dt):
    particle.temp = fieldset.temp[time, particle.lon, particle.lat, particle.depth]
```

5   These three kernels are then concatenated with the `AdvectionRK4_3D` kernel as

```python
kernels = pset.Kernel(AdvectionRK4_3D) + Sink + SampleTemp + Age
```

Where at least one of the kernels needs to be cast into a `Kernel` object for the overloading of the + operator as a kernel concatenator to work.

Finally, the kernel that deletes a particle if it reaches one of the lateral boundaries and which will be invoked through the

10   error recovery execution is

```python
def DeleteParticle(particle, fieldset, time, dt):
    particle.delete()
```

3.4   Executing the particle set

The full three-dimensional hydrodynamic data for the Agulhas region for one year is 6.0 Gigabytes, too much to all read into memory at once. Therefore, only three timeslices are held in memory at any one time, and the loading of new fields is controlled

15   by the `fieldset.advancetime()` method. This also means that the executing of the ParticleSet has to be done within a loop:

```python
for s in range(len(snapshots)-5, -1, -1):
    pset.execute(kernels, starttime=pset[0].time, runtime=delta(days=3),
                 dt=delta(minutes=-5), interval=delta(days=-1),
                 recovery={ErrorCode.ErrorOutOfBounds: DeleteParticle})
    fieldset.advancetime(set_ofes_fieldset([snapshots[s]]))
```

There is another reason to run the `pset.execute` within a loop: it allows for a new particle to be released every three days (the frequency with which hydrodynamic data is available). This happens within the for-loop through a call to

```python
pset.add(ForamParticle(lon=[17.3], lat=[-34.7], depth=[2440], fieldset=fieldset))
```

3.5   Saving and plotting the output

Storing of the particle trajectories and properties such as age and along-track temperature happens in the for-loop through calls to

```python
pfile.write(pset, pset[0].time)
```

25   Since particles are continually added to and deleted from the ParticleSet, the `ParticleFile` needs to be stored in 'indexed' format, where for each variable all particle states are written in one long vector.

```python
pfile = ParticleFile(outfile, pset, type="indexed")
```

These long vectors in Indexed format, however, are not very easy to work with, so Parcels provides the utility script `convert_IndexedOutputToArray` to convert an Indexed NetCDF file to array format.

The particle trajectories can then be plotted using the `matplotlib` and `Basemap` libraries, see Fig. 3. This figure shows the temperature recorded on each day during the lifespan of all virtual particles. It highlights that foraminifera that end up on

5 the ocean floor off Cape Town travel hundreds to thousands of kilometers during their lifespan, and that while some originate from the Agulhas Current as far north as 27°S, others originate from the much colder Southern Ocean south of 40°S.

4   Model evaluation

Evaluation of a code-base's accuracy and performance is a key component of its validation and roll-out. For this Parcels v0.9, performance and speed are not a priority; these will be the focus for the v1.0 release (see also Sect. 5). Instead, while developing

10 Parcels v0.9 we have concentrated on accuracy.

4.1   Unit tests and continuous integration

Following best practices in software engineering, we have incorporated Unit Testing and Continuous Integration into the development cycle of Parcels. Every push of code changes to github automatically triggers a validation of the entire code base (an important component of the Continuous Integration paradigm), through the travis-ci.org web service.

15 The validation of the code base is done through so-called unit tests; small snippets of code that test individual components of the codebase. Parcels v0.9 has over 150 of these unit tests, which check the integrity and consistency of the codebase. Where relevant, these unit tests are run in both Scipy and JIT mode, to test both modes of executing the kernels.

The following Python snippet shows a typical example of a unit test for Parcels (as included in the `test_particle_sets.py` file). It performs the test that `Particles` in a `ParticleSet` indeed get their assigned longitudes and latitudes. While this

20 may seem a trivial test, these kinds of unit tests can help prevent bugs.

```python
@pytest.mark.parametrize('mode', ['scipy', 'jit'])
def test_pset_create_lon_lat(fieldset, mode, npart=100):
    lon = np.linspace(0, 1, npart, dtype=np.float32)
    lat = np.linspace(1, 0, npart, dtype=np.float32)
    pset = ParticleSet(fieldset, lon=lon, lat=lat, pclass=ptype[mode])
    assert np.allclose([p.lon for p in pset], lon, rtol=1e-12)
    assert np.allclose([p.lat for p in pset], lat, rtol=1e-12)
```

Ideally, the full set of unit tests means that no change of the code can ever break another part of the code, since some of the unit tests would then fail. Of course, in reality the completeness of the unit tests can never be guaranteed, but during Parcels development we have attempted to provide unit tests for a broad spectrum of the Parcels functionality and code.

25 ### 4.2   Idealised and analytic test cases

Following the list of standard tests of particle tools, as described in Sec. 6 of Van Sebille et al. (submitted), we have validated the accuracy of Parcels v0.9 against seven idealised and analytical test cases. In this section we will describe the results in

detail. All test cases are run with Runge-Kutta4 integration and in JIT mode. The Python code for all testcases is available at https://doi.org/10.5281/zenodo.823994.

4.2.1 Radial rotation with known period

The first test case is that of a simple counter-clockwise solid-body rotation with a period of 24 hours. Four particles are started
5 at $x = 0$ km and $y = (1000, 2000, 3000, 4000)$ km and then advected for 24 hours, using an RK4 timestep of 5 minutes, and with particle positions stored every hour (Fig. 4a). All four particles indeed follow the flow for the full circle. The maximum distance error after this 24 hours advection is less than 3mm, on path lengths of more than 5km.

4.2.2 Longitudinal shear flow

The second test case tests the ability of the Parcels code to convert between spherical longitude/latitude space and local flat
10 Euclidian space. When defining a `FieldSet` on a spherical mesh, Parcels automatically performs this conversion under the hood. To test its accuracy, an idealised flow on a sphere was created, with a uniform zonal velocity of 1 m/s and no meridional velocity. A total of 31 particles were then released on a north-south line, with a meridional spacing of $3°$. These particles were advected for 57 days, using an RK4 timestep of 5 minutes and output saved every day (Fig. 4b). The main panel shows trajectories in planar projection, with the inset showing the same trajectories in orthographic projection.

15   At a speed of 1 m/s, the particles travel $4.9 \cdot 10^6$ m in the 57 days. At the equator, this amounts to almost $45°$ of longitude, but because of the cosine-dependence of zonal distance with latitude, particles closer to the poles travel farther in degrees (main panel in Fig. 4b). The inset of Fig. 4b, nevertheless, shows that in an orthographic projection, all particles travel the same distance.

4.2.3 Advection due to a time-oscillating zonal flow

20 The third test case tests the ability of Parcels to cope with simple time-varying flow. The flow in this case is a uniform meridional flow of $v = A = 0.1$ m/s, and an oscillating zonal flow with $u(t) = A\cos(\omega t)$ where $\omega = 2\pi/T$ and the period is $T = 1$ day. A total of 20 particles are then released on a zonal line at $y = 0$ km and advected for 4 days, using an RK4 timestep of 5 minutes and storing output every 3 hours (Fig. 4c).

The analytical flow for the paths of these particles is $y(t) = At$ and $x(t) = x_0 + A/\omega \sin(\omega t)$ where $\omega = 2\pi/T$ and x_0 is
25 the zonal start location of the particle. Indeed, all particles follow these analytical pathways very closely (Fig. 4c), with largest positional errors after 4 days being 6 cm in the zonal direction and 4 mm in the meridional direction.

4.2.4 Steady-state flow around a peninsula

The test case of stead-state flow around a peninsula follows a description by Ådlandsvik et al. (2009) and was also used as a validation test case in the article describing the Connectivity Modeling System (Paris et al., 2013). Starting from the analytical
30 expression for a streamfunction Ψ of a steady-state flow around a peninsula, analytical expressions of the zonal and meridional

component of velocity are solved on a (100x50) Arakawa A grid. A set of 20 particles is seeded just off the western edge of the domain, and then advected with the flow for 24 hours using an RK4 timestep of 5 minutes and particle positions stored every hour (Fig. 4d, where the brown semi-circle is the peninsula).

Since the particles should follow streamlines, a comparison of the interpolated streamfunction value at $t = 24$ hours to that at $t = 0$ hours gives an estimate of the error. The largest error is 0.008 m^2/s, which corresponds to a positional error of 10^{-5} degrees, or 1 meter. Indeed, Fig. 4d shows that the particle trajectories closely follow the dashed streamlines.

4.2.5 Steady-state flow in a Stommel gyre and western boundary current

The test case of the Stommel gyre follows a description in Fabbroni (2009), and provides an analytical solution to the stream-function field of a Stommel gyre and western boundary current. Here, we compute the meridional and zonal central derivatives of this streamfunction field to generate zonal and meridional velocities, respectively, on a (200x200) Arakawa A grid. A set of four particles is seeded on a line crossing the western boundary, at $y = 5,000$ km, and then advected for 50 days with an RK4 timestep of 5 minutes and the particle positions stored every 24 hours (Fig. 4e).

Since the particles should follow streamlines, the deviation of particles from the streamlines is a measure of the accuracy of the method. Fig. 4e shows that all three particles stay close to their streamline throughout the 50 day advection period. The largest error is 0.05 m^2/s, which corresponds to a positional error of less than 5 km.

4.2.6 Damped inertial oscillation on a geostrophic flow

The test case of a damped inertial oscillation on a geostrophic flow follows Fabbroni (2009) and Döös et al. (2013). In this test case, the velocity varies over the entire domain, following an analytical time-dependent equation. Here, we use a time resolution of 5 minutes for the velocity field. A particle is then seeded at the origin and advected for four days, with a RK4 timestep of 5 minutes and output stored every hour (Fig. 4f). After four days of advection, the positional error of the particle, as compared to the analytical solution, is less than 5 cm.

4.2.7 Brownian motion with uniform K_h

The test case of Brownian motion with uniform K_h tests for the accuracy and implementation of the random number generator. Here, a total of 100,000 particles are seeded at the origin, and then diffused using a normal variate random number distribution with $K_h = 100$ m^2/s. The particles are diffused for 1 day with a timestep of 5 minutes (Fig. 4g). The two-dimensional normalised histogram agrees very well with the analytical solution of this Brownian motion: a two-dimensional Gaussian with a mean at the origin and standard deviation of $\sigma = \sqrt{2 K_h \Delta t} = 4.16$ km.

5 Future outlook

As mentioned before, Parcels v0.9 is a prototype. The core contributions of this paper are both the API, as well as the design philosophy which enables a wide range of valuable future improvements of the framework. Below, we discuss some of the conceptual ideas for these planned improvements.

5.1 Performance optimisation

The primary performance optimisation in version 0.9 of Parcels is the automated generation of C kernel code to allow inlining of field evaluation routines. However, several future optimisations have been planned during the design of the code, based around considerations for irregular data processing. Since dynamic addition and deletion of particles is a common feature of many oceanographic use cases, no assumptions about data layout or iteration protocol have been made in the high-level API of particle sets, allowing more optimised implementations in the future. The use of dynamic code generation at runtime also enables further automated specialisation of kernel code, while allowing us to define a clear initial interface for kernel customisation.

In addition to optimising the execution of particle kernels, the extensive interaction with hydrodynamic field data constitutes a considerable cost of the overall computation. For standalone models using file-based (offline) field data, explicit scheduling of the data transfer from file via spatial indexing methods, for example based on recursive octrees (Isaac et al., 2015), can yield significant performance improvements. Such spatial indexing measures will ultimately also be impacted by the unpredictable nature of particle movement in high-fidelity ecosystem models, making close integration of such scheduling techniques with the particle loops a promising optimisation for future versions of the framework.

5.1.1 Towards parallellisation

The current version of Parcels is not in itself parallel due to two restrictions:

- The primary input format of field data in the v0.9 prototype is NetCDF-based field data, so that parallellisation requires an explicit domain decomposition and a parallel file reader. The current version of the *netcdf* Python package does not provide these features.

- Exchanging particle information between parallel processors is currently not supported, although it is deemed a critical feature for the next release (v1.0).

5.2 Community building and kernel sharing

One of the key ideas between the development of Parcels is for it to be a flexible and extendable codebase, where particle behaviour can easily be customised. The worked out example in Sect. 3 shows that many types of behaviour (sinking, aging, etc) can be coded in a few lines of Python code.

The customisability of Parcels enables a multitude of oceanographic modelling, from water parcels to plankton to plastic litter to fish. We therefore envision an active community of Parcels users who share and discuss kernel development. We encourage anyone who wishes to share their custom kernels to upload them onto github, and we will provide a properly referenced library of user-contributed kernels for others to reuse on oceanparcels.org.

5.3 Towards runtime integration with OGCMs

Although the current version of Parcels primarily uses off-line field data, the overall design of the particle exectuion engine is designed to be compatible with a variety of OGCMs for directly coupled (at-runtime) simulations. In particular, the current `Field` interface can easily be extended to provide interpolation routines for various types of field data, for example based on unstrctured meshes, while the primary particle update loop provides a mechanism for host models to dictate a model timestep size that varies from that of the particle update. Moreover, the explicit generation of C code allows Parcels kernel code to be easily injected into existing ocean modelling frameworks, while the provision of error-recovery kernels can guarantee progression of the coupled model.

6 Conclusions

Here, we have introduced a new framework for Lagrangian ocean analysis that focusses on customisability, flexibility and ease-of-use. This v0.9 of Parcels is very much a prototype, providing a proof-of-concept of the API and showcasing how it can be used to create high-level Python code for full-fledged scientific experiments. We also assess the accuracy of the current implementation, with the idea to provide a benchmark for future versions. Future development will focus on increasing efficiency of the framework, and also towards providing easy tools to port the generated C-code of Parcels experiments to at-runtime integration within OGCMs.

7 Code availability

The code for Parcels is licensed under the MIT license and is available through github at github.com/OceanParcels/parcels. The version 0.9 described here is archived at Zenodo at https://doi.org/10.5281/zenodo.823562. More information is available on the project webpage at oceanparcels.org.

Author contributions. ML and EvS developed the code and wrote the manuscript jointly.

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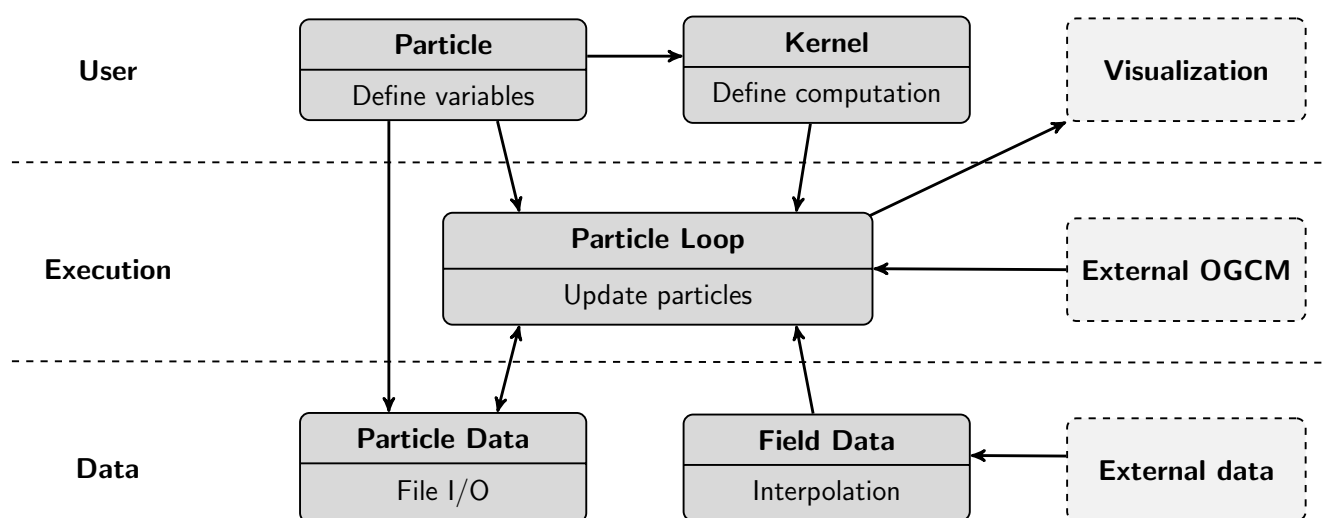
Figure 1. Conceptual abstractions (dark) and functionalities encapsulated in the Parcels prototype in relation to external components (light).
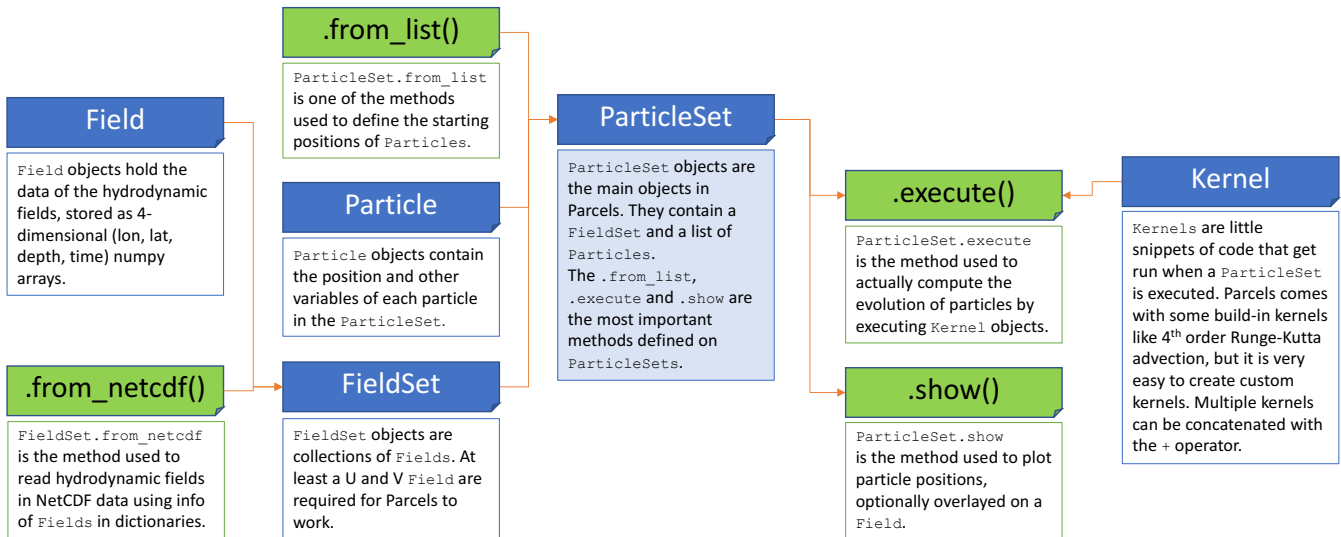
Figure 2. Class diagram of the Parcels v0.9 prototype implementation. Classes are depicted in blue, methods in green. Note that not all methods and classes are shown in this diagram.
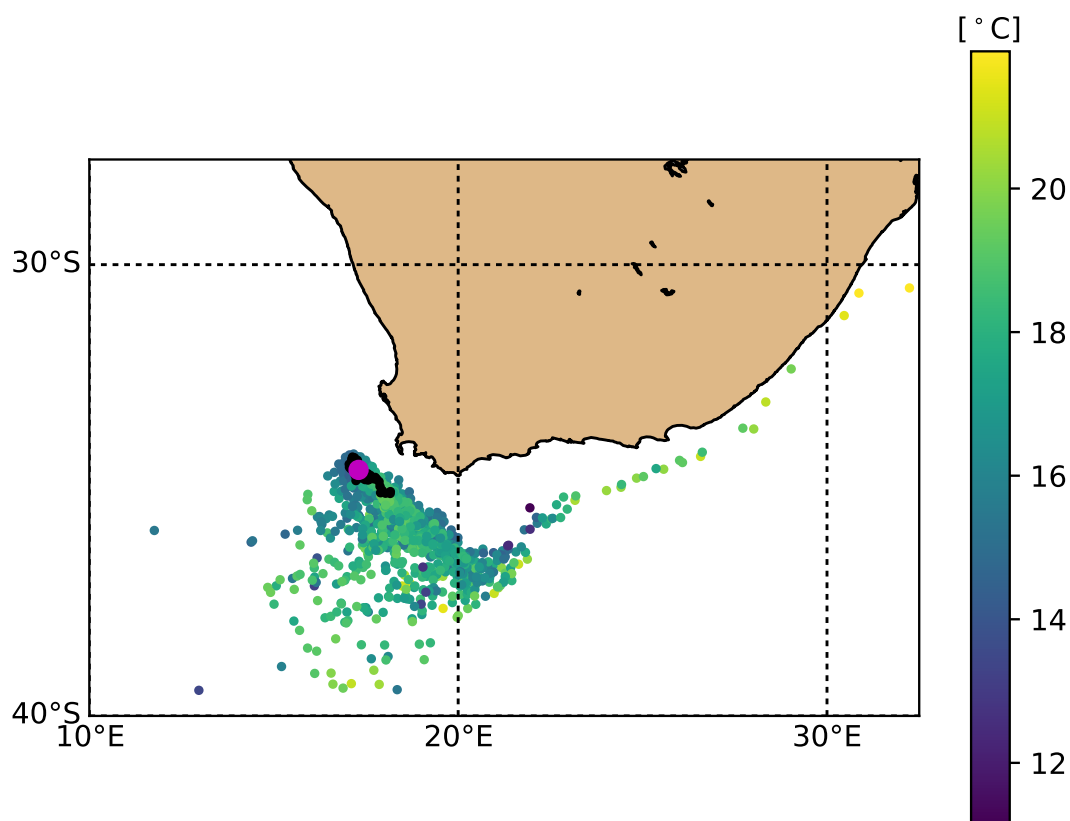
Figure 3. Footprints of virtual foraminifera ending up on the ocean floor just off Cape Town in the Agulhas region. This experiment is a Parcels implementation of the study described in Van Sebille et al. (2015), and this figure can be compared to Fig. 1b in that paper. The magenta dot is the location of the sediment core, from which virtual particles are first tracked back until they reach their 50m dwelling depth (black dots), and then further tracked back for their 30-day lifespan. Temperatures (in degrees Celcius) are recorded each day throughout their lifespan and shown as colours. The code for this experiment and plotting is available at https://doi.org/10.5281/zenodo.823994.
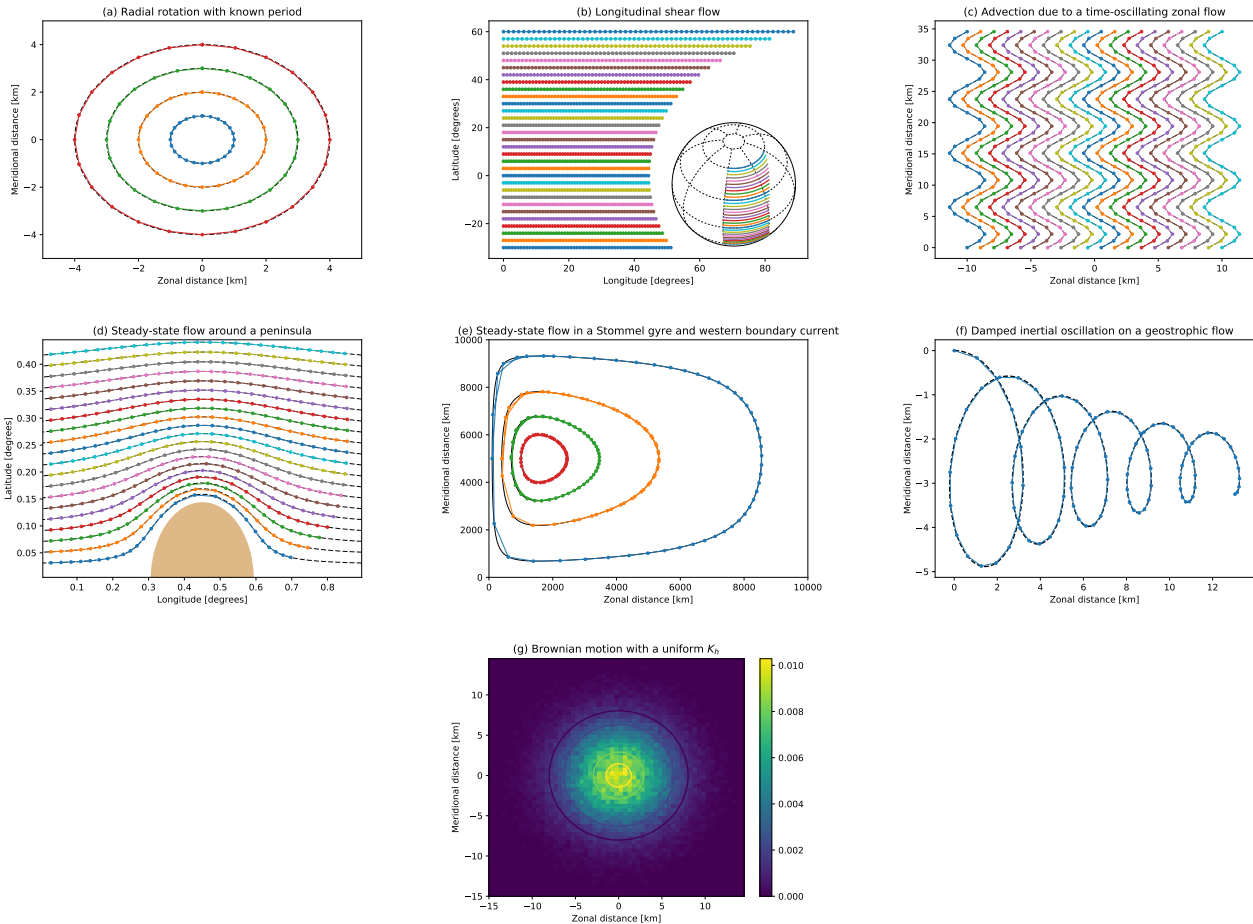
Figure 4. Evaluation of trajectory accuracy in Parcels v0.9, following the seven idealised and analytical test case described in in Sect. 6 of Van Sebille et al. (submitted): (a) radial rotation with known period; (b) longitudinal shear flow; (c) advection due to a time-oscillating zonal flow; (d) steady-state flow around a peninsula; (e) steady-state flow in a Stommel gyre and western boundary current; (f) damped inertial oscillation on a geostrophic flow; and (g) Brownian motion with a uniform K_h. In the upper six panels, the coloured lines are the particle trajectories and the black dashed lines are the analytical solutions. In panel (g), the colouring shows the density of particles, and the contours show the probability density function of the equivalent analytical solution (a two-dimensional Gaussian).