Scientific computing: An introduction to tools and programming languages

What you need to learn now to decide what you need to learn next¹¹

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Course outline

Basic concepts

Good practice

Specialist applications

Programming languages

Course outline

Basic concepts

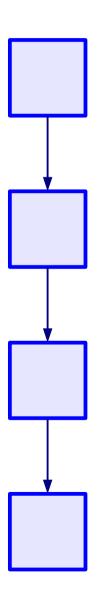
Good practice

Specialist applications

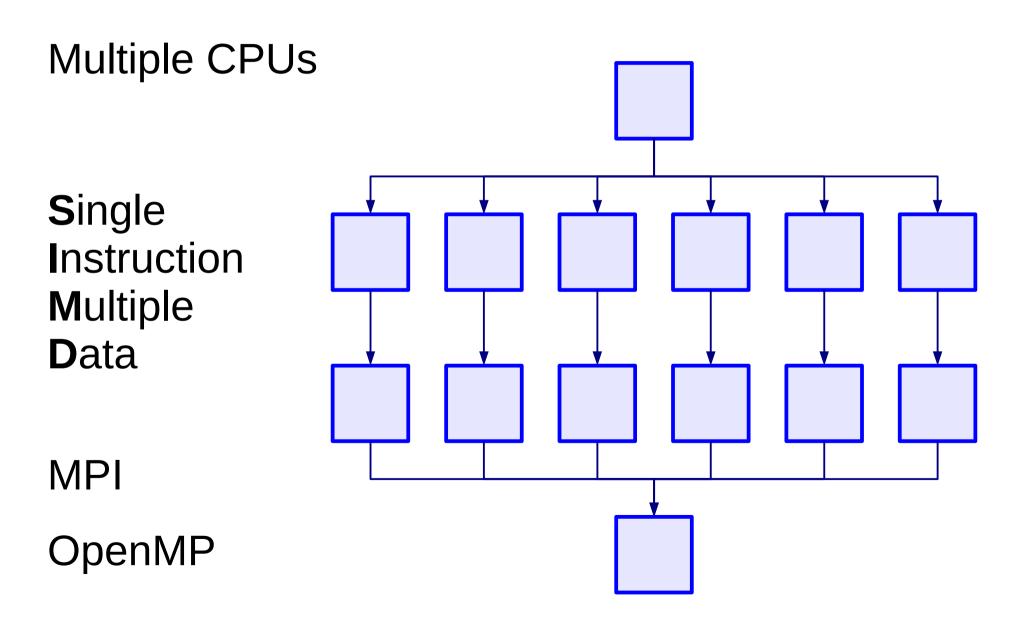
Programming languages

Serial computing

Single CPU



Parallel computing

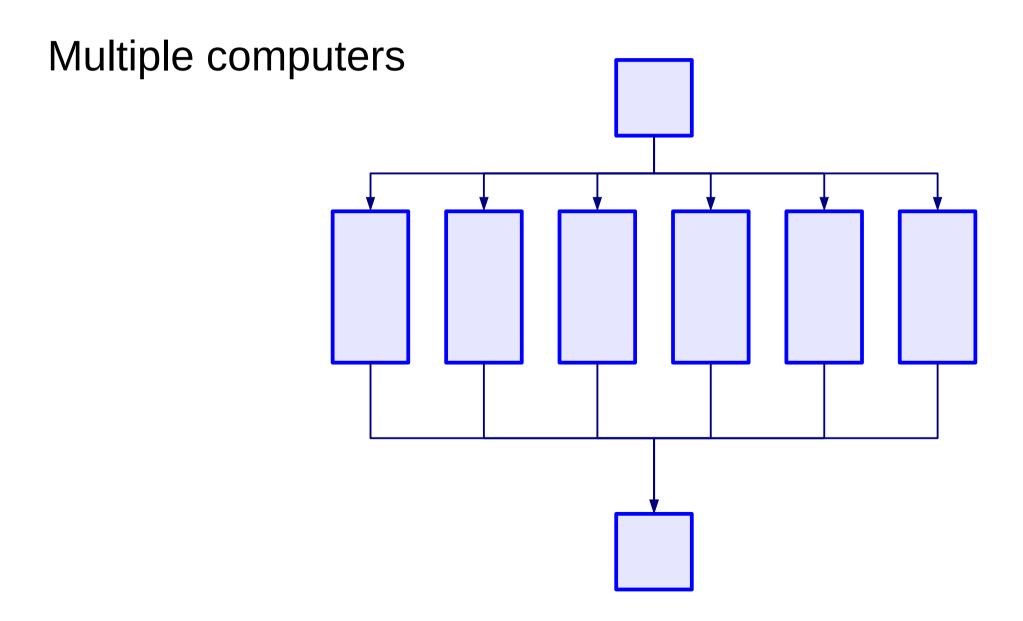


Parallel computing courses

Parallel Programming: Options and Design

Parallel Programming: Introduction to MPI

Distributed computing



Distributed computing courses

HTCondor and CamGrid

High Perfomance Computing course

High Performance Computing: An Introduction

Floating point numbers

e.g. numerical simulations

Universal principles: $0.1 \rightarrow 0.10000000000001$ and worse...

Floating point courses

Program Design: How Computers Handle Numbers

Text processing

e.g. sequence comparison text searching

fabliaux
factrix
falx
faulx
faux
faux
fax
feedbox

^f.*x\$

forty-six fourplex fowlpox fox

fornix

"Regular expressions"

fricandeaux

frutex

fundatrix

Regular expression courses

Programming Concepts:
Pattern Matching Using Regular Expressions

Python 3: Advanced Topics (Self-paced) (includes a regular expressions unit)

Course outline

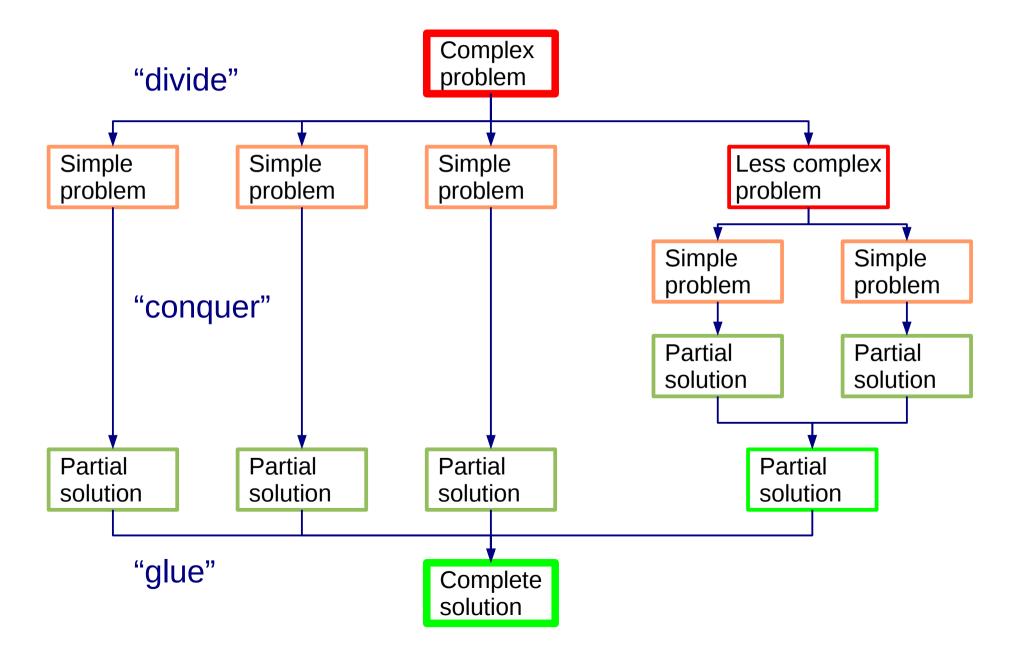
Basic concepts

Good practice

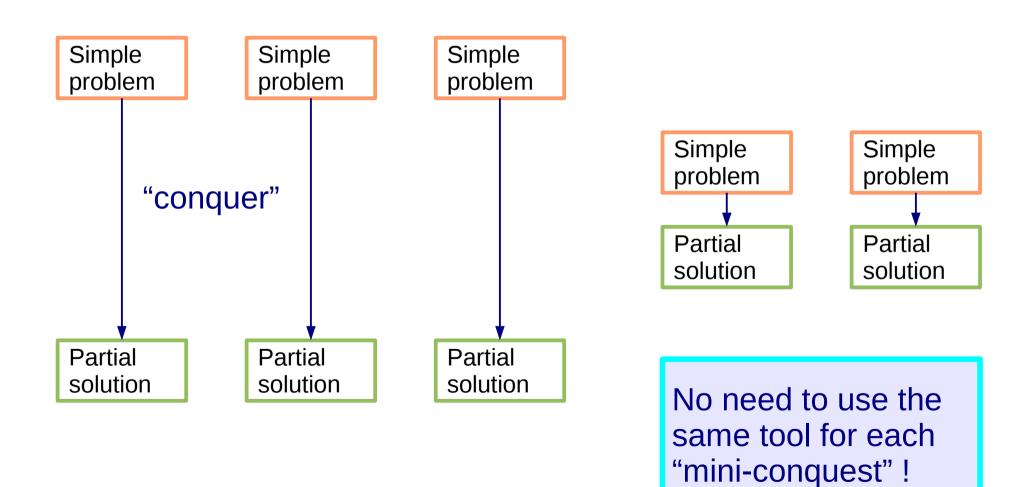
Specialist applications

Programming languages

"Divide and conquer"



"Divide and conquer" — the trick



Example

Read 256 lines of data represented in a CSV format. Each line should have 256 numbers on it, but some are split into two lines of 128 numbers each. Run Aardvark's algorithm on each 256×256 set of data. Write out the output as text in the same CSV format (exactly 256 numbers per line, every line) and plot a heat graph of the output to a separate file. Keep reading 256-line lumps like this until they're all done.

77

Example

Read 256 lines of data represented in a CSV format.

Each line should have 256 numbers on it, but some are split into two lines of 128 numbers each.

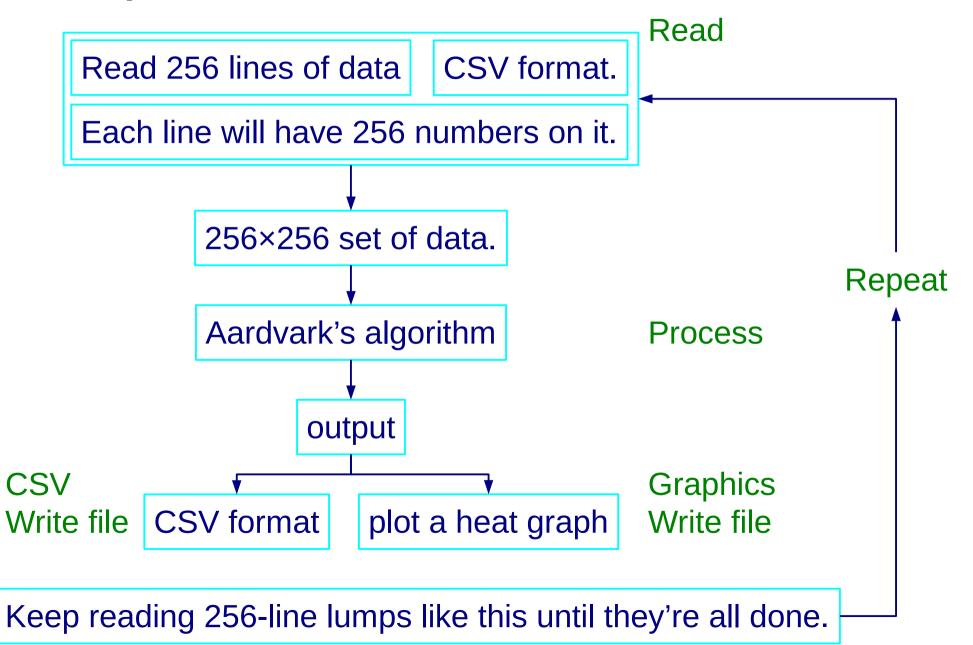
Run Aardvark's algorithm on each 256×256 set of data.

Write out the output as text in the same CSV format (exactly 256 numbers per line, every line)

and plot a heat graph of the output to a separate file.

Keep reading 256-line lumps like this until they're all done.

Example



"Structured programming"

Split program into "lumps"

Use lumps methodically

Do not repeat code

"Lumps"?

Programs

Functions

Modules

Units

Example: unstructured code

```
a_norm = 0.0
for i in range(0,100):
  a_norm += a[i]*a[i]
b_norm = 0.0
for i in range(0,100):
  b_norm += b[i]*b[i]
c_norm = 0.0
for i in range(0,100):
  c_norm += c[i]*c[i]
```

Repetition!

Example: structured code

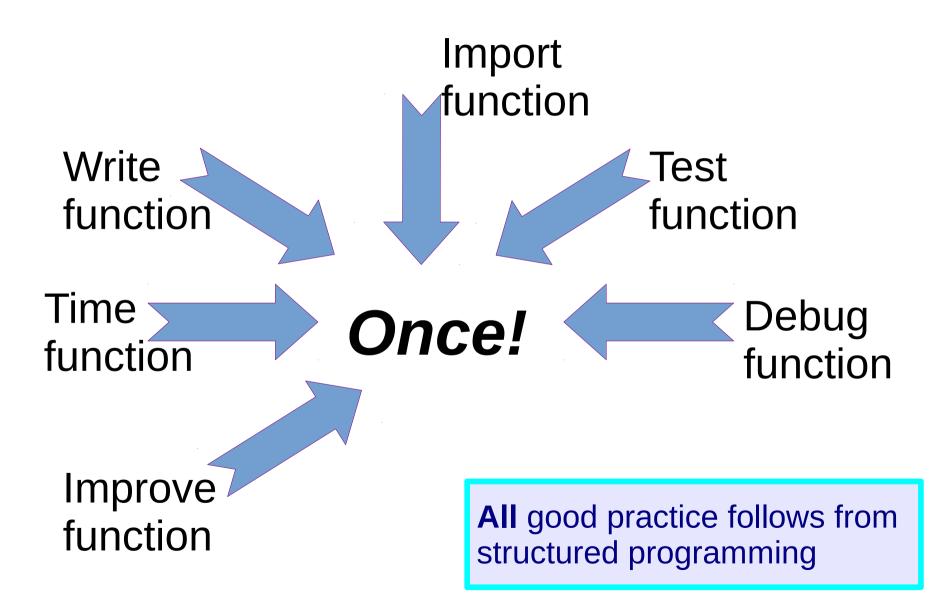
```
def norm2(v):
    v_norm = 0.0
    for i in range(0,100):
        v_norm += v[i]*v[i]
    return v_norm
```

Single instance of the code.

```
a_norm = norm2(a)
...
b_norm = norm2(b)
...
c_norm = norm2(c)
```

Calling the function three times

Structured programming



Example: improved code

```
def norm2(v):
    w = \lceil \rceil
    for i in range(0,100):
        w.append(v[i]*v[i])
    w.sort()
    v_norm = 0.0
    for i in range(0,100):
        v_norm += w[i]
    return v norm
a_norm = norm2(a)
b_norm = norm2(b)
c_norm = norm2(c)
```

Improved code

No change to calling function

Example: improved again code

```
def norm2(v):
    w = [item*item for item in v]
    w.sort()

    v_norm = 0.0
    for w_item in w:
        v_norm += w_item
    return v_norm
```

More flexible, "pythonic" code

```
a_norm = norm2(a)
...
b_norm = norm2(b)
...
c_norm = norm2(c)
```

Still no change to calling function

Example: best code

from library import norm2

Somebody else's code!

```
a_norm = norm2(a)
...
b_norm = norm2(b)
...
c_norm = norm2(c)
```

No change to calling function

Structured programming courses

Programming Concepts: Introduction for Absolute Beginners

Libraries

Written by experts

In every area

Learn what libraries exist in your area

Use them

Save your effort for your research



Example libraries

Numerical Algorithms Group



Scientific Python

Numerical **Py**thon



Hard to improve on library functions

```
for(int i=0; i<N, i++)
for(int j=0; j<P, j++) for(int k=0; k<Q, k++)
  for(int k=0; k<Q, k++) for(int j=0; j<P, j++)
   a[i][j] += b[i][k]*c[k][j]
                                 This "trick" may save you 1%
                                 on each matrix multiplication.
```

It is a complete waste of time!

Hard to improve on library functions

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

$$M_{1} = (A_{11} + A_{22})(B_{11} + B_{22})$$

$$M_{2} = (A_{21} + A_{22})B_{11}$$

$$M_{3} = A_{11}(B_{12} - B_{22})$$

$$M_{4} = A_{22}(B_{21} - B_{11})$$

$$M_{5} = (A_{11} + A_{12})B_{22}$$

$$M_{6} = (A_{21} - A_{11})(B_{11} + B_{12})$$

$$M_{7} = (A_{12} - A_{22})(B_{21} + B_{22})$$

$$C_{11} = M_1 + M_2 - M_5 + M_7$$
 $C_{12} = M_3 + M_5$
 $C_{21} = M_2 + M_4$
 $C_{22} = M_1 - M_2 + M_3 + M_6$

Applied recursively: *much* faster

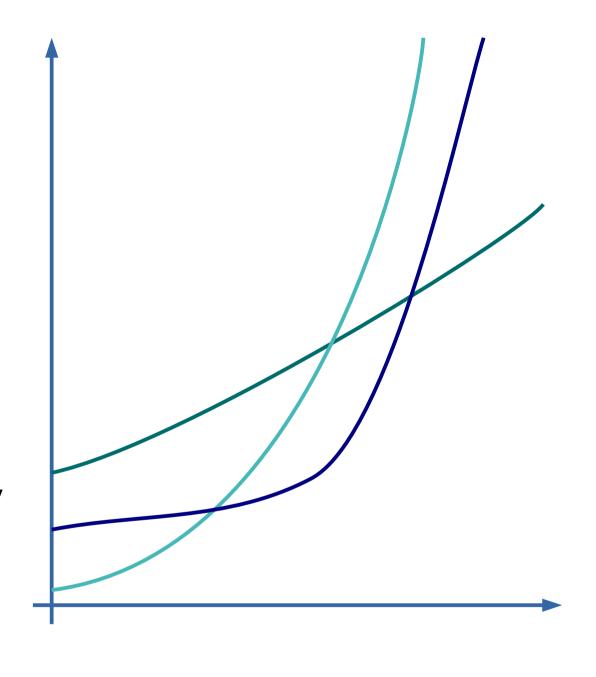
Algorithms

Time taken / Memory used

VS.

Size of dataset / Required accuracy

O(n²) notation



Algorithm selection makes or breaks programs.

Unit testing

Test each function individually

Test each function's common use

"edge cases"

bad data handling

Catch your bugs *early* !

Extreme version: "Test Driven Development"

Revision control

Code "checked in" and "checked out"

Branches for trying things out

Communal working

Reversing out errors.

Revision control

Two main programs: subversion



git



Starting from scratch? git
Something in use already? Use it!

GitHub

github.com free repository (for open source) try.github.io free online training

Integrated Development Environment

"All in one" systems: necessarily quite complex



Eclipse

Most languages







Visual Studio

C++. C#, VB, F#, ...





XCode

Most languages





Qt Creator

C++. JavaScript





NetBeans

Java

make — the original build system

Command line tool

\$ make target

Dependencies

target ← target.c

Build rules

cc target.c -o target

Makefile

Used behind the scenes by many IDEs

Building software courses

Unix:

Building, Installing and Running Software

Course outline

Basic concepts

Good practice

Specialist applications

Programming languages

Specialist applications

Often no need to program

Or only to program simple snippets

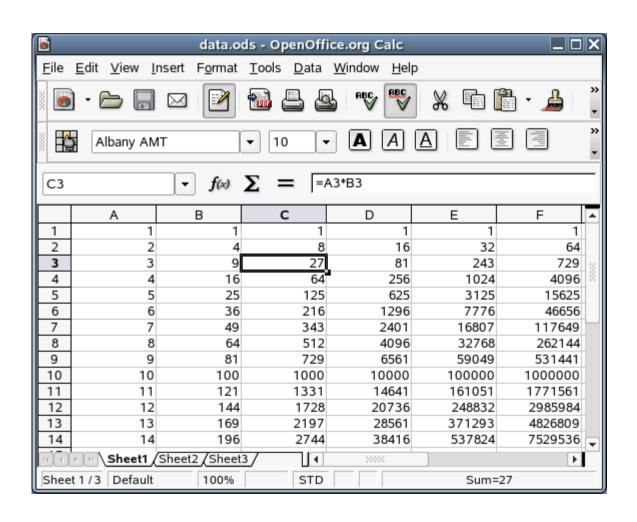
All have pros and cons

Spreadsheets

Microsoft Excel

LibreOffice Calc

Apple Numbers



Spreadsheets

Taught at school

Easy to tinker

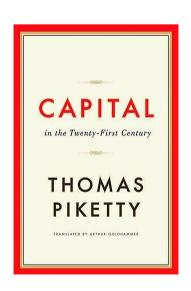
Easy to get started

Taught *badly* at school!

Easy to corrupt data

Hard to be systematic

Very hard to debug



Example:
Best selling book,
buggy spreadsheets!

Excel courses

Excel 2010/2013:

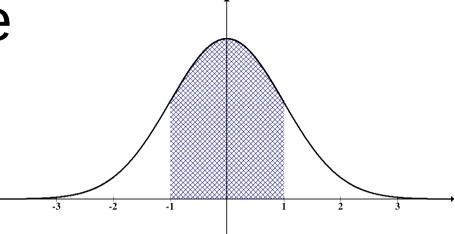
Introduction
Analysing and Summarising Data
Functions and Macros
Managing Data & Lists

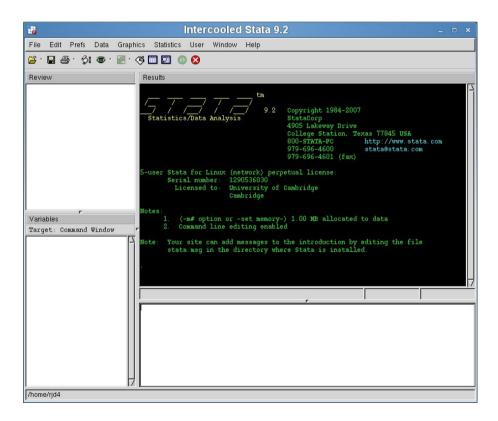
Statistical software











Statistical software

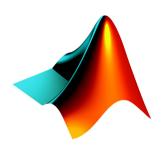
Stata: Introduction

R: Introduction for Beginners

SPSS: Introduction for Beginners

SPSS: Beyond the Basics

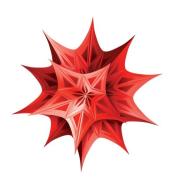
Mathematical manipulation



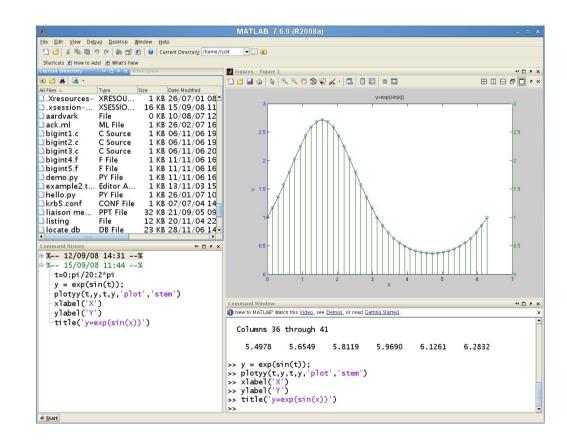
Matlab



Octave



Mathematica



Mathamtical software courses

Matlab:

Introduction for Absolute Beginners Linear Algebra Graphics (Self-paced)

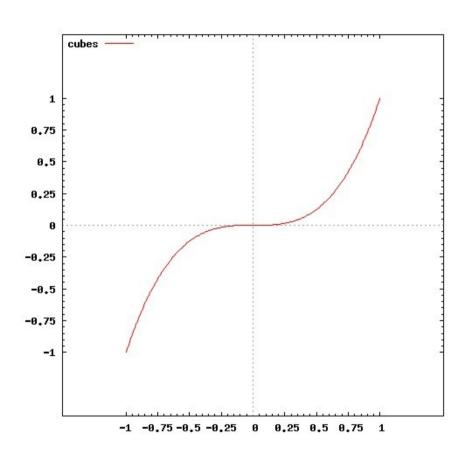
Drawing graphs

Manual or automatic?









Courses for drawing graphs

Python 3: Advanced Topics (Self-paced) (includes a matplotlib unit)

Course outline

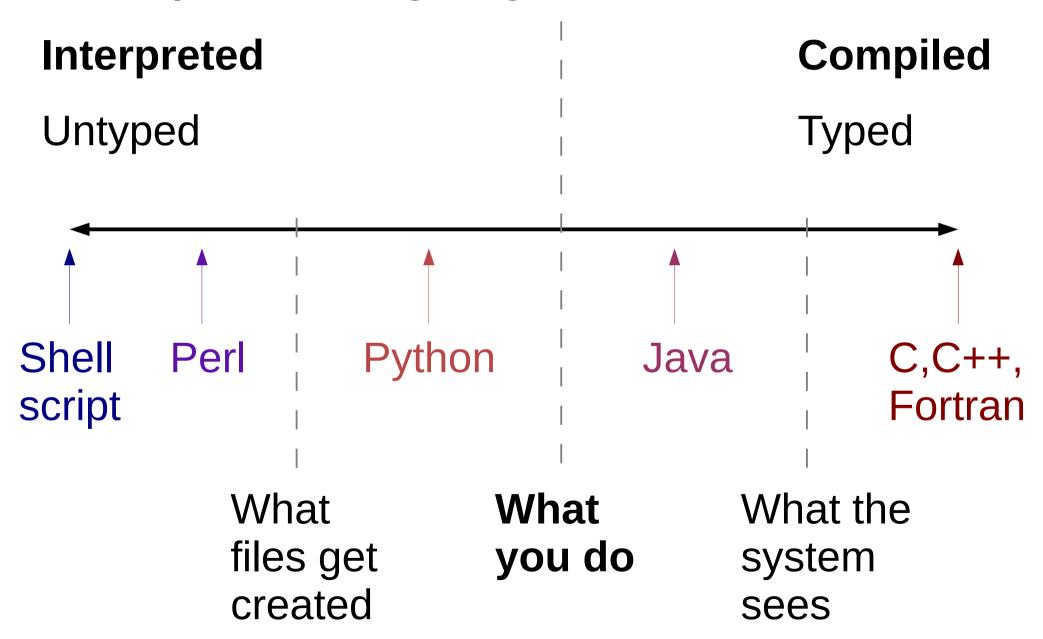
Basic concepts

Good practice

Specialist applications

Programming languages

Computer languages



Shell script

Suitable for...

gluing programs together

"wrapping" programs

small tasks

Easy to learn

Very widely used

Unsuitable for...

performancecritical jobs

floating point

GUIS

complex tasks

Shell script

```
#!/bin/bash
Several "shell" languages:
                             job="${1}"
            /bin/sh
                       /hin/csh
/bin/sh
       /bin/bash
       /bin/ksh
                      /bin/tcsh
       /bin/zsh
```

Shell scripting courses

Unix:

Introduction to the Command Line Interface (Self-paced)

Simple Shell Scripting for Scientists

Simple Shell Scripting for Scientists

— Further Use

"Further shall scripting"?

Python!

High power scripting languages

Python

#!/usr/bin/python

import library

. .

Perl

Both have extensive libraries of utility functions.

Both can call out to libraries written in other languages.

#!/usr/bin/perl

use library;

. . .

Perl

The "Swiss army knife" language

Suitable for...

Bad first language

text processing

data pre-/post-processing

small tasks

Very easy to write unreadable code

CPAN: Comprehensive Perl Archive Network

"There's more than one way to do it."

Widely used

Beware Perl geeks

Python

"Batteries included"

Suitable for...

Excellent first language

text processing

Easy to write maintainable code

data pre-/post-processing

The "Python way"

small & large tasks

Very widely used

Built-in comprehensive library of functions

Code nesting style is "unique"

Scientific Python library

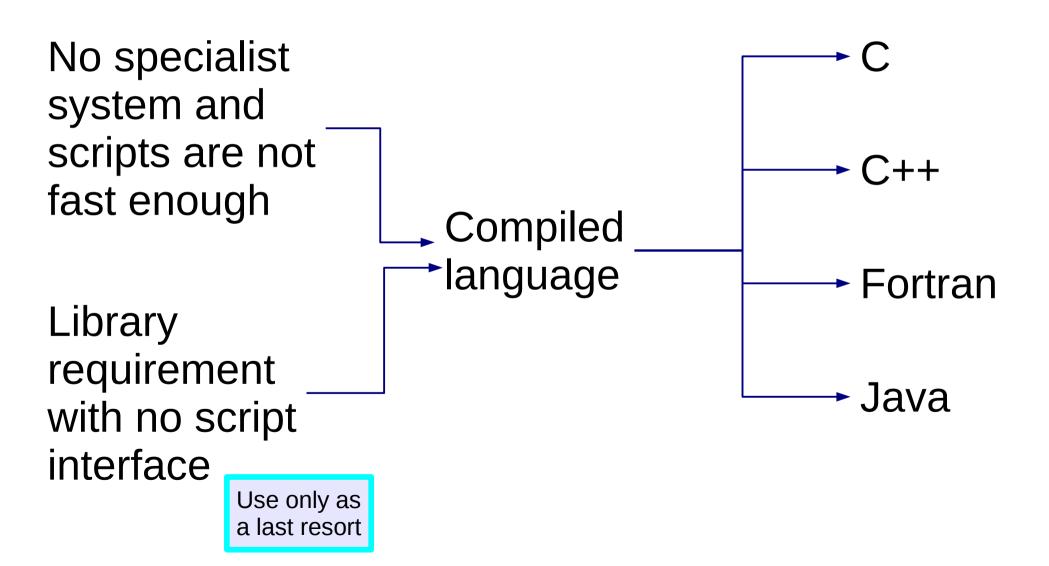
Python courses

Python 3: Introduction for Absolute Beginners

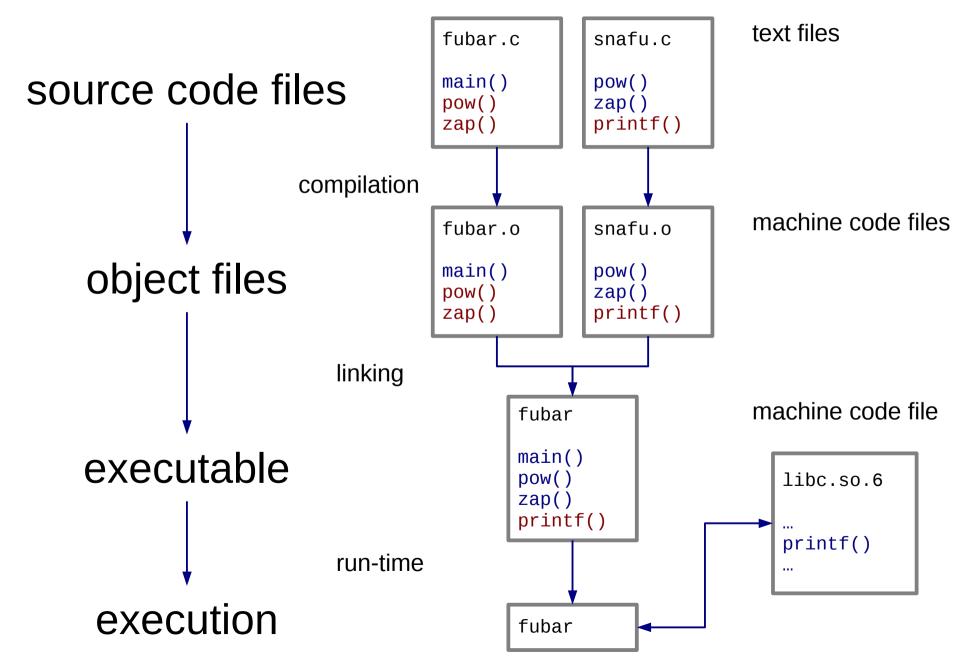
Python 3: Introduction for Those with Programming Experience

Python 3: Further Topics (self paced)

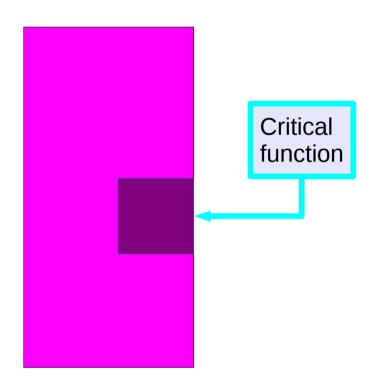
Compiled languages



Compiling, linking, running

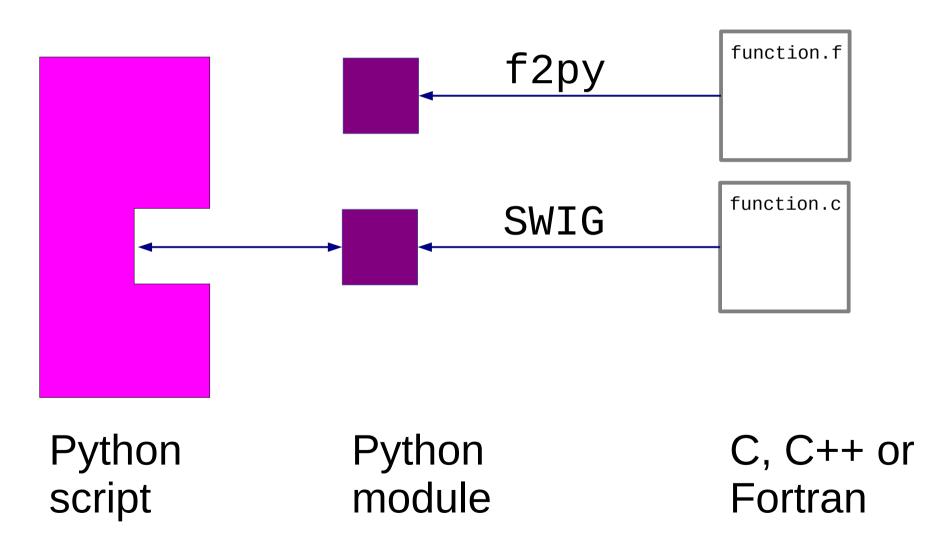


No need to compile whole program



Python script

No need to write the whole program in a compiled language



Fortran

The best for numerical work

Excellent numerical libraries

Unsuitable for everything else

Very different versions: 77, 90, 95, 2003

Fortran course

Fortran:

Introduction to Modern Fortran

Three full days

C

The best for Unix (operating system) work

Excellent libraries

Superceded by C++ for applications

Memory management

C++

Extension of C

Object oriented

Standard template library

General purpose language

Very hard to learn well

C++ books

"Thinking in C++, 2nd ed."

Eckel, Bruce (2003) (two volumes: 800 and 500 pages!)

"Programming: principles and practice using C++"

Stroustrup, Bjarne (2008) harder but better for scientific computing

From the intro to Stroustrup's book

"How long will [leaning C++ from scratch using this book] take? ... maybe 15 hours a week for 14 weeks."

C++ course

C++:

Programming in Modern C++

12 lectures, 3 terms, significant homework

Uses Stroustrup's book

Java

Object oriented

General purpose language

Much easier to learn and use than C++

Some poorly thought out libraries

Multiple versions: Use >= 1.6 1.0, 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.7

Java courses

Object oriented programming CL lectures

(also classes, ask at the CL)

Scientific Computing

training.cam.ac.uk/ucs/theme/scientific-comp

scientific-computing@ucs.cam.ac.uk

www.ucs.cam.ac.uk/docs/course-notes/unix-courses