Python for Scientific Computing

http://bender.astro.sunysb.edu/classes/python-science

Course Goals

- Simply: to learn how to use python to do
 - Numerical analysis
 - Data analysis
 - Plotting and visualizations
 - Symbol mathematics
 - Write applications

– ...

Class Participation

- We'll learn by interactively trying out some ideas and looking at code
 - I want to learn from all of you—share you experiences and expertise
- We'll use slack to communicate out of class
 - Everyone should have received an invite to our slack: https://python-sbu.slack.com
- Try out ideas and report to the class what you've learned
 - I can set up an account for you on one of my Linux servers if you want a place to try things out (you would log in remotely)

Slack

- Log onto our slack as soon as possible
 - If you didn't get an invite, e-mail me, and I'll add you
- Slack is a web-based team chat tool
 - I've setup a number of channels for us to focus our discussions
 - Everyone is expected to participate
- Your course grade is based on your participation
 - I have a simple script(https://github.com/zingale/slack_grader) that I'll use for grading
 - Good contributions will get a comment on the slack, counting as "+1"
 - The script will record these points over the semester
 - Help, by using slack reactions for useful comments from your classmates
- In "free" mode, slack only keeps 10k messages—I don't think we'll go over that during the semester

Why Slack?

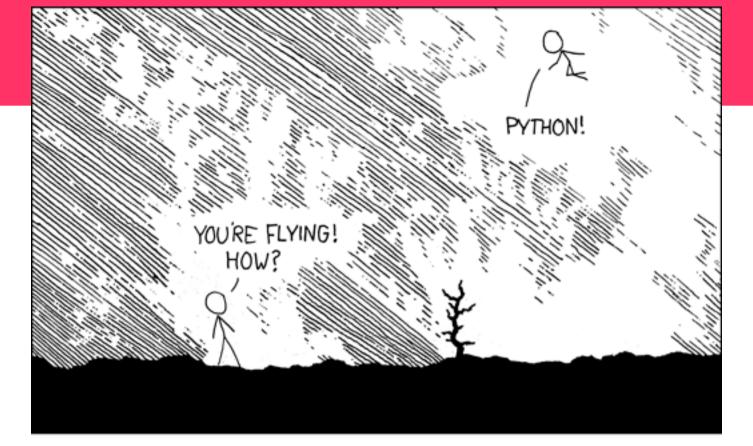
- One of the goals of this class is to teach you tools that are used by computational science groups
- Slack has gained enormous adoption by research groups over the past few years
 - We'll see how to integrate github repos to it, so everyone can keep on top of code developments
 - It's easy to post code snippets in conversations
 - There are lots of integrations that are available to extend its usefulness

Why Python?

- Very high-level language
 - Provides many complex data-structures (lists, dictionaries, ...)
 - Your code is shorter than a comparable algorithm in a compiled language
- Many powerful libraries to perform complex tasks
 - Parse structured inputs files
 - send e-mail
 - interact with the operating system
 - make plots
 - make GUIs
 - do scientific computations
 - ...
- Easy to prototype new tools
- Cross-platform and Free

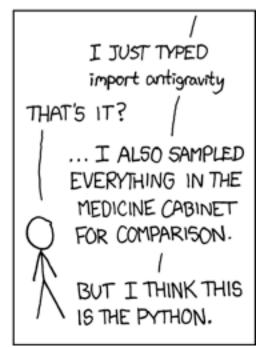
Why Python?

- Dynamically-typed
- Object-oriented foundation
- Extensible (easy to call Fortran, C/C++, ...)
- Automatic memory management (garbage collection)
- Ease of readability (whitespace matters)
 - ... and for this course ...
- Very widely adopted in the scientific community
 - Mostly due to the very powerful array library NumPy









(xkcd)

Installing Python

- Linux
 - Python is probably already installed
 - The dependencies we need for our class should be available through your package manager
- OS X / Windows
 - The easiest way to get everything we need for class is by installing Anaconda: https://www.continuum.io/downloads
 - You'll have a choice of python 2.x or 3.x—we'll try to write code compatible with both, but 3.x is the future
- If you run into problems ask on the discussion forum (I've already started a thread), or come by my office

Hello, World!

- If you have python installed properly, you can start python simply by typing python at your command line prompt
 - The python shell will come up
 - Our hello world program is simply: print("hello, world")
 - Or, in python 2 (more on this later...): print "hello, world"

Communities

- Many scientific disciplines have their own python communities that
 - Provide tutorials
 - Cookbooks
 - Libraries to do standard analysis in the field
- For the most part, these build on the Open nature of python
- I've put links on our course page to some information on the python communities for:
 - Astronomy
 - Atmospheric Science
 - Biology
 - Cognitive Science
 - Psychology
 - Let me know of any others!

Scientific Python Stack

 Most scientific libraries in python build on the Scientific Python stack:



NumPy Base N-dimensional array package



SciPy library
Fundamental library
for scientific
computing



Matplotlib Comprehensive 2D Plotting



IPython Enhanced Interactive Console



Sympy Symbolic mathematics



pandas Data structures & analysis

(scipy.org)

Basics of Computation

- Computers store information and allow us to operate on it.
 - That's basically it.
 - Computers have finite memory, so it is not possible to store the infinite range of numbers that exist in the real world, so approximations are made.
- You should have some familiarity with how computers store numbers
 - Great floating point reference
 - What Every Computer Scientist Should Know About Floating-Point Arithmetic by D. Goldberg

- You can write any algorithm in any programming language—they all provide the necessary logical constructs
 - However, some languages make things much easier than others
 - _ (
- Excellent low-level machine access (operating systems are written in C)
- Multidimensional arrays are "kludgy"
- Fortran (Formula Translate)
 - One of the earliest complied languages
 - Large code base of legacy code
 - Modern Fortran offers many more conveniences than old Fortran
 - Great support for arrays
- Python
 - Offers many high-level data-structures (lists, dictionaries, arrays)
 - Great for quick prototyping, analysis, experimentation
 - Increasingly popular in scientific computing

- IDL
 - Proprietary
 - Great array language
 - Modern (like object-oriented programming) features break the "clean-ness" of the language
- C++
- Others
 - Ruby, Perl, shell scripts, ...

- Compiled languages (Fortran, C, C++, ...)
 - Compiled into machine code—machine specific
 - Produce faster code (no interpretation is needed)
 - Can offer lower level system access (especially C)
- Interpreted languages (python, IDL, perl, Java (kind-of) ...)
 - Not converted into machine code, but instead interpreted by the interpreter
 - Great for prototyping
 - Can modify itself while running
 - Platform independent
 - Often has dynamic typing and scoping
 - Many offer garbage collection

Vector languages

- Some languages are designed to operate on entire arrays at once (python + NumPy, many Fortran routines, IDL, ...)
 - For interpreted languages, getting reasonable performance requires operating on arrays instead of explicitly writing loops
 - Low level routines are written in compiled language and do the loop behind the scenes
 - We'll see this in some detail when we discuss python
- Next-generation computing = GPUs ?
 - Hardware is designed to do the same operations on many pieces of data at the same time

Object-Oriented Languages

- Python is an object-oriented language
- Think of an object as a container that holds both data and functions (methods) that know how to operate on that date.
 - Objects are build from a datatype called a class—you can create as many instances (objects) from a class as memory allows
 - Each object will have its own memory allocated
- Objects provide a convenient way to package up data
 - In Fortran, think of a derived type that also has it's own functions
 - In C, think of a struct that, again, also has it's own functions
- Everything, even integers, etc. is an object
 - 1 + 2 will be interpreted as (1).__add__(2) in python

Programming Paradigms

Paradigm 	Description \$	Main characteristics ♦	Related paradigm(s) ◆	Critics \$	Examples \$
Imperative	Computation as statements that <i>directly</i> change a program state (datafields)	Direct assignments, common data structures, global variables		Edsger W. Dijkstra, Michael A. Jackson	C, C++, Java, PHP, Python
Structured	A style of imperative programming with more logical program structure	Structograms, indentation, either no, or limited use of, goto statements	Imperative		C, C++, Java
Procedural	Derived from structured programming, based on the concept of modular programming or the procedure call	Local variables, sequence, selection, iteration, and modularization	Structured, imperative		C, C++, Lisp, PHP, Python
Functional	Treats computation as the evaluation of mathematical functions avoiding state and mutable data	Lambda calculus, compositionality, formula, recursion, referential transparency, no side effects			Erlang, Haskell, Lisp, Clojure, Scala, F#
including	Program flow is determined mainly by events, such as mouse clicks or interrupts including timer	Main loop, event handlers, asynchronous processes	Procedural, dataflow		ActionScript
Object- oriented	Treats datafields as <i>objects</i> manipulated through pre-defined methods only	Objects, methods, message passing, information hiding, data abstraction, encapsulation, polymorphism, inheritance, serialization-marshalling		See here and ^{[1][2]}	C++, C#, Java, PHP, Python, Ruby, Scala
Declarative	Defines computation logic without defining its detailed control flow	4GLs, spreadsheets, report program generators			SQL, regular expressions, CSS
Automata- based programming	Treats programs as a model of a finite state machine or any other formal automata	State enumeration, control variable, state changes, isomorphism, state transition table	Imperative, event-driven		
Paradigm	Description	Main characteristics	Related paradigm(s)	Critics?	Examples

(Wikipedia)

Potential Topics

- General python
- Advanced python / special modules
 - Regular expressions
 - Command line/input file parsing
 - Filesystem operations
- NumPy
- SciPy and numerical methods
 - Integration
 - ODEs
 - Curve fitting/optimization
 - Interpolation
 - Signal processing (FFT)
 - Linear algebra

- Plotting / visualization
 - matplotlib
 - MayaVi
- Workflow management with IPython
- Extending python w/ Fortran and C/C++
- Symbolic math with SymPy
- Writing python applications
- GUI programming
- Unit testing
- Git/github
- Others?

Python Shell

- This is the standard (and most basic) interactive way to use python
 - Runs in a terminal window
 - Provides basic interactivity with the python language
- Simply type python (or python3) at your command prompt
 - You can scroll back through the history using the arrows

IPython Shell

- Type ipython (or ipython3) at your prompt
- Like the standard shell, this runs in a terminal, but provides many conveniences (type %quickref to see an overview)
 - Scrollback history preserved between sessions
 - Built-in help with ?
 - function-name?
 - object?
 - Magics (%1smagic lists all the magic functions)
 - %run script:runsascript
 - %timeit: times a command
 - Lots of magics to deal with command history (including %history)
 - Tab completion
 - Run system commands (prefix with a !)
 - Last 3 output objects are referred to via _, ___,

Jupyter Notebooks

- A web-based environment that combines code and output, plots, plain text/stylized headings, LaTeX, ...
 - Notebooks can be saved and shared
 - Viewable on the web via: http://nbviewer.ipython.org/
 - Provides a complete view of your entire workflow
- Start with ipython notebook
- I'll provide notebooks for a lot of the lectures to follow so you can play along on your own
 - The best way to learn is to experiment—download the notebooks and play around
 - Discuss anything you don't understand in the discussion forum

Python Scripts

- Scripts are a non-interactive means of writing python code
 - filename.py
 - Can be executable by adding:
 - #!/usr/bin/env python
 - as the first line and setting the executable bit for the file
- This is also the way that you write python modules that can be import-ed into other python code (more on that later...)

Python 2.x vs. Python 3

- See https://wiki.python.org/moin/Python2orPython3
- Mostly about cleaning up the language and making things consistent
 - e.g. print is a statement in python 2.x but a function in 3.x
- Some trivial differences
- pyc are now stored in a __pycache__ directory
- Some gotyas:
 - 1/2 will give different results between python 2 and 3
- It's possible to write code that works with both python 2 and 3—
 often we will do so by importing from __future__

Python 2.x vs. Python 3

- Write for both
 - In python 2.6+, do from __future__ import print_function and then use the new print() style
 - exec cmd becomes exec(cmd)
 - Some small changes to how __init__.py are done (more on this later)
- One some systems, you can have python 2.x and 3.x installed side by side
 - May need to install packages twice, e.g. python-numpy and python3-numpy

Class Organization

- We'll work mostly with Jupyter notebooks from now one (with a few exceptions)
- Each week, I'll ask you to work through some notebooks on your own, outside of class
 - These will always be posted on the class website
 - Great opportunity to ask questions on slack
- The hope is that we'll get a lot of the basic concepts for the week covered by working through the notebooks
- In class, we'll work on some exercises together
- We'll fine-tune some of this as we go through the semester

Let's Play

- There are a number of notebooks on our website to demonstrate some core ideas
 - Data types
 - Advanced data types
 - Control flow
 - Functions
 - Classes
 - Modules