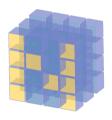
High Performance Computing with Python

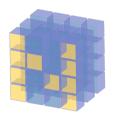
Implementing distance matrices with NumPy/SciPy, Numba, Dask, F2PY/Fortran90 and CFFI/C

Rafael Sarmiento, Vasileios Karakasis, Theofilos Manitaras, and Tim Robinson ETHZürich / CSCS
Lugano, 06-07,07,2020





NumPy is a Python library that adds support for large multi-dimensional arrays and matrices, along with a large collection of high-level mathematical functions to operate on these arrays.



- numpy.ndarray: a powerful N-dimensional array object
- Sophisticated functions often written in C
- Linear algebra, Fourier transform, and random number capabilities
- Tools for easy binding to Fortran code (F2PY)
- Compatibility with C



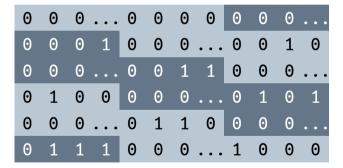


The **SciPy** library provides many user-friendly and efficient numerical routines for operations such as numerical integration, interpolation, optimization, linear algebra and statistics. SciPy builds on the numpy.ndarray and expands the set of mathematical functions included in NumPy



```
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      1
      0
      0
      0
      1
      0
      0
      0
      1
      0
      0
      0
      1
      0
      0
      0
      1
      0
      0
      0
      1
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
      0
```





```
{'shape': (3, 3), 'strides': (3, 1),
 'dtypes': int8, 'ndim': 2, ...}
                      0
                          0
   0
   0
       0 . . . 0
                 0
               0
       0 ... 0
                          0
               0
```

```
{'shape': (3, 3), 'strides': (3, 1),
  'dtypes': int8, 'ndim': 2, ...}

0  0  0  ...  0  0  0  0  0  0  0  ...

0  0  0  1  0  0  0  ...  0  0  1  0

0  0  0  ...  0  0  1  1  0  0  0  ...

0  1  0  0  0  0  0  ...  0  1  0  1

0  0  0  ...  0  1  1  0  0  0  0  ...

0  1  1  1  0  0  0  ...  1  0  0  0
```

- The memory block is called **data buffer**.
- The **metadata** is used to interpret the data buffer within the python context.
- The data buffer is stored in C order (row major) by default.
- All items in the array have the same data type.

```
# # 0 1 2 3 4 5 6 7
8 9 10 11 12 13 14 15 # #
```

Data buffer

NumPy representation

```
0 1 2 3

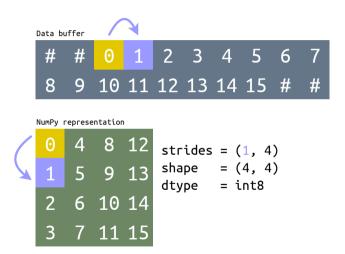
4 5 6 7

8 9 10 1

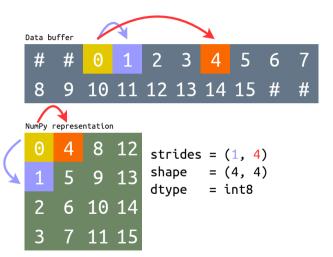
12 12 14 15
```

Data buffer

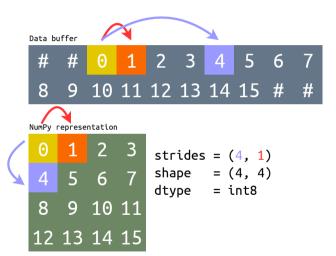
NumPy representation



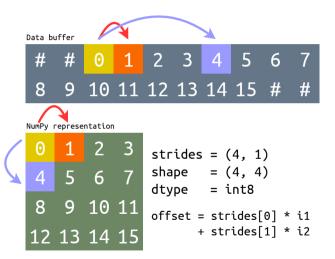














[lab] numpy.ndarray internals

• Let's open the notebook numpy/01-numpy-array-internals.ipynb and go over the questions.

There are two parts:

- Understanding strides: a few arrays are given and you are asked to determine the corresponding strides (without looking at the strides attribute)
- Metadata modification vs copying the data buffer: some operations are given and we ask
 you to explain the results or differences in execution time. (Hint: Identify if new data is
 created or if the operations can be done with only a change of metadata)



Broadcasting

```
\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} + \begin{bmatrix} x_0 & x_1 & x_2 & \cdots & x_n \end{bmatrix}
\vdots
(n,1)
(1,n)
```

Broadcasting

$$\begin{bmatrix} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} + \begin{bmatrix} x_0 & x_1 & x_2 & \cdots & x_n \end{bmatrix} = \begin{bmatrix} y_0 + x_0 & y_0 + x_1 & \cdots & y_0 + x_n \\ y_1 + x_0 & y_1 + x_1 & \cdots & y_1 + x_n \\ y_2 + x_0 & y_2 + x_1 & \cdots & y_2 + x_n \\ \vdots & \vdots & \ddots & \vdots \\ y_n + x_0 & y_n + x_1 & \cdots & y_n + x_n \end{bmatrix}$$

$$(n, 1) \qquad (1, n) \qquad (n, n)$$

[lab] Broadcasting

• Let's open the notebook <code>numpy/02-broadcasting.ipynb</code> and go over the cells and the questions. The goal of this notebook is to understand the broadcasting operations presented there.



Vectorization

• Use operations over the whole array instead of over single elements.

Vectorization

• Use operations over the whole array instead of over single elements.

• When working with arrays, use *ufuncs* and general NumPy's functions.

```
x = np.exp(y)  # y = np.array([...])
z = np.dot(x, y)
```

Vectorization

• Use operations over the whole array instead of over single elements.

• When working with arrays, use *ufuncs* and general NumPy's functions.

```
x = np.exp(y)  # y = np.array([...])
z = np.dot(x, y)
```

Adapt your solutions to use the two points above.

$$d_{\mathsf{e}} \begin{pmatrix} \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \end{pmatrix} = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}} \left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}} \left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}}\left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix}\right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}} \begin{pmatrix} \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ \frac{x_{21}}{2} & \frac{x_{22}}{2} & \frac{x_{23}}{2} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

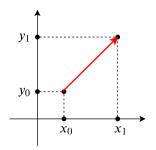
$$d_{\mathsf{e}} \left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}} \left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \right) = \begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

$$d_{\mathsf{e}}\left(\begin{bmatrix}x_{11} & x_{12} & x_{13}\\x_{21} & x_{22} & x_{23}\\\dots & \dots & \dots\\x_{n1} & x_{n2} & x_{n3}\end{bmatrix},\begin{bmatrix}y_{11} & y_{12} & y_{13}\\y_{21} & y_{22} & y_{23}\\\dots & \dots & \dots\\y_{n1} & y_{n2} & y_{n3}\end{bmatrix}\right) = \begin{bmatrix}\sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2\\\sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2\\\dots & \dots & \dots & \dots\\\sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2\end{bmatrix}$$

$$d_{\mathsf{e}}\left(\begin{bmatrix}x_{11} & x_{12} & x_{13}\\x_{21} & x_{22} & x_{23}\\\dots & \dots & \dots\\x_{n1} & x_{n2} & x_{n3}\end{bmatrix},\begin{bmatrix}y_{11} & y_{12} & y_{13}\\y_{21} & y_{22} & y_{23}\\\dots & \dots & \dots\\y_{n1} & y_{n2} & y_{n3}\end{bmatrix}\right) = \begin{bmatrix}\sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2\\\sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2\\\dots & \dots & \dots & \dots\\\sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2\end{bmatrix}$$

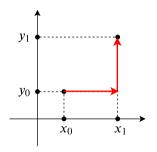
$$d_{\mathsf{e}}\left(\begin{bmatrix}x_{11} & x_{12} & x_{13}\\x_{21} & x_{22} & x_{23}\\\dots & \dots & \dots\\x_{n1} & x_{n2} & x_{n3}\end{bmatrix},\begin{bmatrix}y_{11} & y_{12} & y_{13}\\y_{21} & y_{22} & y_{23}\\\dots & \dots & \dots\\y_{n1} & y_{n2} & y_{n3}\end{bmatrix}\right) = \begin{bmatrix}\sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2\\\sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2\\\dots & \dots & \dots & \dots\\\sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2\end{bmatrix}$$



$$d_{\mathbf{e}} \begin{pmatrix} \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix} \end{pmatrix} = \begin{pmatrix} (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \end{pmatrix}$$

$$\begin{bmatrix} \sum (x_{1i} - y_{1i})^2 & \sum (x_{1i} - y_{2i})^2 & \dots & \sum (x_{1i} - y_{ni})^2 \\ \sum (x_{2i} - y_{1i})^2 & \sum (x_{2i} - y_{2i})^2 & \dots & \sum (x_{2i} - y_{ni})^2 \\ \dots & \dots & \dots & \dots \\ \sum (x_{ni} - y_{1i})^2 & \sum (x_{ni} - y_{2i})^2 & \dots & \sum (x_{ni} - y_{ni})^2 \end{bmatrix}$$

Cityblock distance matrix



$$d_{\text{cb}}\left(\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ \dots & \dots & \dots \\ x_{n1} & x_{n2} & x_{n3} \end{bmatrix}, \begin{bmatrix} y_{11} & y_{12} & y_{13} \\ y_{21} & y_{22} & y_{23} \\ \dots & \dots & \dots \\ y_{n1} & y_{n2} & y_{n3} \end{bmatrix}\right) = \\ \begin{bmatrix} \sum |x_{1i} - y_{1i}| & \sum |x_{1i} - y_{2i}| & \dots & \sum |x_{1i} - y_{ni}| \\ \sum |x_{2i} - y_{1i}| & \sum |x_{2i} - y_{2i}| & \dots & \sum |x_{2i} - y_{ni}| \\ \dots & \dots & \dots & \dots \\ \sum |x_{ni} - y_{1i}| & \sum |x_{ni} - y_{2i}| & \dots & \sum |x_{ni} - y_{ni}| \end{bmatrix}$$

- Use operations over the whole array instead of over single elements.
- ✓ When working with arrays, use ufuncs and general NumPy's functions.
- Adapt your solutions to use the two points above.



$$\sum_{k} (x_{ik} - y_{jk})^2 = (\vec{x}_i - \vec{y}_j) \cdot (\vec{x}_i - \vec{y}_j) = \vec{x}_i \cdot \vec{x}_i + \vec{y}_j \cdot \vec{y}_j - 2\vec{x}_i \cdot \vec{y}_j$$

$$\sum_{i} (x_{ik} - y_{jk})^2 = (\vec{x}_i - \vec{y}_j) \cdot (\vec{x}_i - \vec{y}_j) = \vec{x}_i \cdot \vec{x}_i + \vec{y}_j \cdot \vec{y}_j - 2\vec{x}_i \cdot \vec{y}_j$$

$$\vec{x}_i \cdot \vec{y}_j \rightarrow \mathsf{np.dot}(\mathsf{x}, \mathsf{y.T})$$
 : Matrix product of $\{\vec{x}\}$ and $\{\vec{y}\}$

$$\sum_{i} (x_{ik} - y_{jk})^2 = (\vec{x}_i - \vec{y}_j) \cdot (\vec{x}_i - \vec{y}_j) = \vec{x}_i \cdot \vec{x}_i + \vec{y}_j \cdot \vec{y}_j - 2\vec{x}_i \cdot \vec{y}_j$$

$$ec{x}_i \cdot ec{y}_j o$$
 np.dot(x, y.T) : Matrix product of $\{ec{x}\}$ and $\{ec{y}\}$

$$ec{x}_i\cdotec{x}_i o$$
 np.einsum('ij,ij->i', x, x) : A vector of elements $\sum_j x_{ij}x_{ij}\equiv\sum_j x_{ij}^2$

$$ec{y}_j\cdotec{y}_j o$$
 np.einsum('ij,ij->i', y, y) : A vector of elements $\sum_j y_{ij}y_{ij}\equiv\sum_j y_{ij}^2$

$$\sum_{i} (x_{ik} - y_{jk})^2 = (\vec{x}_i - \vec{y}_j) \cdot (\vec{x}_i - \vec{y}_j) = \vec{x}_i \cdot \vec{x}_i + \vec{y}_j \cdot \vec{y}_j - 2\vec{x}_i \cdot \vec{y}_j$$

$$ec{x}_i \cdot ec{y}_i
ightarrow ext{np.dot(x, y.T)}$$

$$ec{x}_i \cdot ec{x}_i
ightarrow ext{np.newaxis}$$

$$ec{y}_j \cdot ec{y}_j
ightarrow v_j$$
 np.einsum('ij,ij->i', y, y)[np.newaxis, :]

```
def euclidean_distance_matrix(x, y):
    x2 = np.einsum('ij,ij->i', x, x)[:, np.newaxis]
    y2 = np.einsum('ij,ij->i', y, y)[np.newaxis, :]
    xy = np.dot(x, y.T)

return np.abs(x2 + y2 - 2. * xy)
```

[lab] Euclidean distance matrix with NumPy

- Let's open the notebook euclidean-distance-matrix-numpy.ipynb and check step by step what the function euclidean_numpy does:
 - What's the shape of the array resulting from the np.einsum operation? Why?
 - What's the effect of adding a new axis to an array with [:, np.newaxis]?
 - What's the effect of adding a new axis to an array with [np.newaxis, :]?
 - What's the effect of the sum x2 + y2 in the euclidean_numpy function?
 - Why is necessary to add a new axis?
- Run all cells and compare the execution times of the different approaches.
- While running the %timeit function calls, you may open a terminal and check the load with the command top.



[lab] Profiling Python code

- Let's run together the notebook profiling/01_line_profile.ipynb.
- After that we run together the scripts 02_memprofiler.py and 03_memprofiler.py.



Cityblock distance matrix

$$\sum_{k} |x_{ik} - y_{jk}|$$

The trick we used for the Euclidean distance matrix doesn't work here!



Numba is an open source just-in-time (JIT) compiler that translates a subset of Python and NumPy code into fast machine code.



- Translation of python functions to machine code at runtime using the LLVM compiler library
- Designed to be used with NumPy arrays
- Options to parallelize code for CPUs and GPUs and automatic SIMD Vectorization
- Support for both NVIDIA's CUDA and AMD's ROCm driver allowing to write parallel GPU code from Python.



```
def reduce(x):
    x_sum = 0.0
    for i in range(x.shape[0]):
        x_sum += x[i]
```

return x_sum



import numba

```
@numba.jit(nopython=True)
def reduce(x):
    x_sum = 0.0
    for i in range(x.shape[0]):
        x_sum += x[i]

return x_sum
```

[lab] Cityblock distance matrix with Numba's just-in-time compilation

- Let's run the notebook numba/simple/cityblock-distance-matrix-numba.jit.ipynb.
 - Notice that the function to be decorated with @numba.jit is not written in a pythonic style.
 Instead, with the loops it resembles more the C or Fortran styles.
 - What are the diferences between the two Numba implementations?
 - Notice that on the innermost loop we use numba.prange to run it in parallel.
- Run all cells and compare the execution times of the different approaches.
- While running the %timeit function calls, you may open a terminal and check with top that the decorated functions run in multiple threads.





Dask is a flexible library for parallel computing in Python. It provides dynamic task scheduling optimized for computation as well as big data collections like parallel arrays, dataframes, and lists that extend common interfaces like NumPy and Pandas to larger-thanmemory or distributed environments.

• dask.delayed can be used to parallelize custom algorithms by creating computational graphs.



```
# regular code
                         # with dask
x = func1(\langle args \rangle)
                     | x = dask.delayed(func1)(<args>)
y = func2(<args>)
                         y = dask.delayed(func2)(<args>)
z = func3(x, y)
                         z = dask.delayed(func3)(x, y)
                                  func1
                                         func2
                                     func3
                         z.compute(scheduler='threads')
```



 dask.delayed can be used to parallelize custom algorithms by creating computational graphs.





- dask.array implements a subset of the NumPy array interface using blocked algorithms, cutting up the large array into chunks of small arrays.
- dask.bag parallelizes computations across a large collection of generic Python objects.
- dask.dataframe is a large parallel DataFrame composed of many smaller Pandas DataFrames which may live on disk for larger-than-memory computing on a single machine or a cluster.

[lab] Simple Dask graphs

- Let's run the notebook dask/01-dask-intro.ipynb.
 - The goal is the go over the cells and questions and annotate the code with dask.delayed to make the execution lazy.
 - Before running predict how much time it will take.
 - The processor on Piz Daint's 'gpu' nodes have 24 threads. Try a number of tasks higher and lower than 24 a see what happens.



[lab] Cityblock distance matrix with SciPy and Dask

- Let's run the notebook dask/02-exercise-cityblock-distance-matrix-scipy.dask.ipynb.
- scipy.spatial.distance.cdist can be used to compute the cityblock distance matrix. It is fast but doesn't use OpenMP threads. We can easily write a distributed Cityblock distance matrix function based on cdist with the help of Dask.
 - Same as the previous exercise, go over the cells and annotate the code to execute it lazily. This time you have to
 go over the notebook and find what needs to be changed.
 - While timing cdist check with top that it runs on a single thread.
 - Why is it relevant for the implementation of such distributed function that cdist runs on a single thread?
 - Check that when we create the list of delayed functions the execution is deferred to when compute is called.
- Run all cells and compare the execution times of the different approaches.
- While running the %timeit function calls, you may open a terminal and check with top that the new distributed function is running in multiple threads.

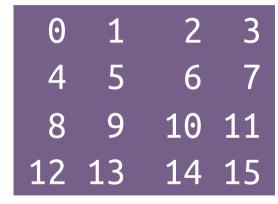


[lab] dask.delayed threads vs processes

- Let's run the notebook dask/06-dask-processes-vs-threads.ipynb.
 - Run the notebook and reply the questions.



Dask array





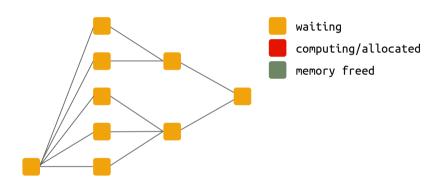
Dask array

0	1	2	3
4	5	6	7
8	9	10	11
12	13	14	15

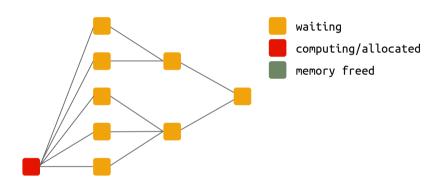


Dask Array				
NumPy	NumPy	NumPy	NumPy	
Array	Array	Array	Array	
NumPy	NumPy	NumPy	NumPy	
Array	Array	Array	Array	
NumPy	NumPy	NumPy	NumPy	
Array	Array	Array	Array	

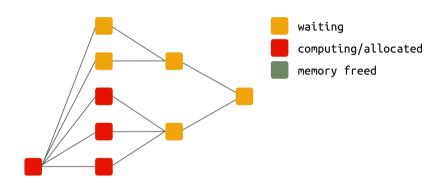
- A Dask array consists of many NumPy arrays arranged into a grid
- Those NumPy arrays may live on memory, disk or remote machines
- dask.array implements many of the numpy functions but in block-wise fashion and are executed through a graph.
- For equal sizes, operations on Dask arrays are in general slower than the corresponding NumPy ones.



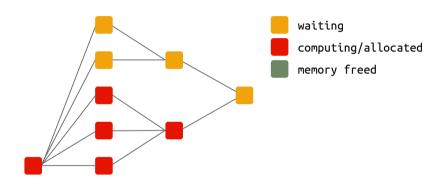




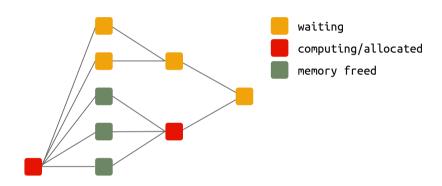




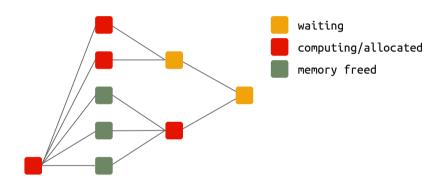




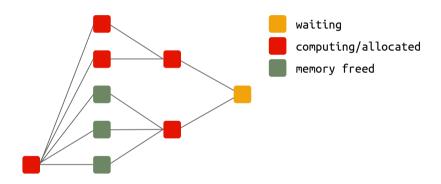




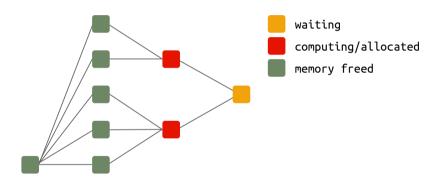




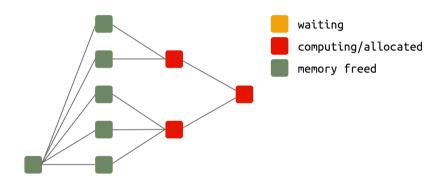




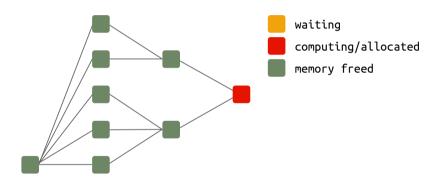




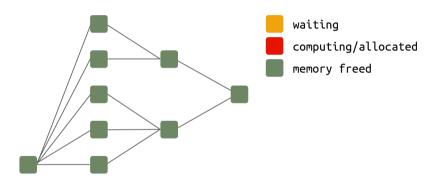










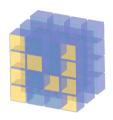




[lab] Dask arrays

• Let's run together the notebooks dask/03-dask-array.ipynb and 04-dask-array-from-file.ipynb





F2PY is a Fortran to Python interface generator. It's part of NumPy and also is available as a standalone command line tool f2py that's installed with NumPy. It facilitates creating and building Python C/API extension modules that provide a connection between Python and Fortran.

[lab] Python binding with F2PY for a Cityblock distance matrix Fortran90 subroutine

- Let's go to the notebook cityblock-distance-matrix-fortran.ipynb.
 - Open a terminal and build the libraries. The same python executable that's used for the kernel must be used to build the libraries. You can find the path to it on the kernel's launcher script.
 - Notice that the empty array is created with order='F'. and that the x array containing the
 dataset is passed transposed.
 - You may try to build the libraries using the 'by hand' command described on the notebook.
 Make sure that you copy the .so files to the folder metrics to the directory level where the
 notebooks are running. Alternatively you could add the directory that contains the .so files to
 the PYTHONPATH.
- Run all cells and compare the execution times of the different approaches.
- While running the %timeit function calls, you may open a terminal and check with top that the function runs in multiple threads.



CFFI

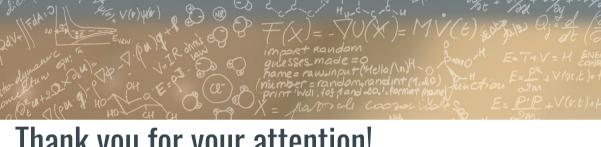
CFFI (C Foreign Function Interface for Python) enables calling C code from Python without learning a third language, to be used as interface. CFFI interacts with almost any C code from Python, based on C-like declarations.



[lab] Python binding with CFFI for a Cityblock distance matrix C function

- Let's go to the folder cityblock-cffi.
 - Open a terminal and build the libraries following the instructions on the README.md file. The same python executable that was used for the kernel on the other tutorials must be used to build the libraries. You can find the path to it on the kernel's launcher script.
 - Notice that in this case two libraries are generated. A C library that contains the Cityblock distance matrix function and a python-importable library that's linked to it, which does the biding from C to Python.
 - You may create a notebook similar to the one with F2PY where you write a wrapper function for the cbdm C function. You can time it then and compare it to the NumPy implementation.
 While running the %timeit function calls, you may open a terminal and check with top that the function runs in multiple threads.





Thank you for your attention!

