Introduction to F#

Basics of Functional Programming

Remark

For beginners only.

About the Speaker

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Financial Engineer, Numerical Technologies

What is Functional Programming (FP)?

- Based on combinatory <u>logic</u>
- Uses <u>functions</u> to solve problem

- Other Good Properties (depend on language)
 - Purity/Type-check/Recursive/Lazy-evaluation/homoiconicity

FP Languages

- Ancestor:
 - ML (1973)
 - Haskell (1990)

- Cousins:
 - OCaml(1996)
 - Scala (2004)
 - **F#** (2005)
 - Elm (2012)
 - ReasonML (2018)

 Remark: Some also considers LISP (1958) and their dialects (e.g. Clojure 2007) functional languages.

Who uses FP?

Haskell









OCaml



Why Learn FP?

- Concise code
- Ability to reason
- Unlock problems

Better Salary

This Talk: F#

Should I switch from C# to F#?

- Eager Learner: Yes!
 - Fun! Easy to Learn!
 - Access other FP languages!
 - Change the way you think.
 - Call F# function from C#!

- Skeptics: Yes.
 - A lot of new features in C# comes from F#.
 - F# has better syntax to learn these concepts.

Core Concept

Functions are things



Compose functions

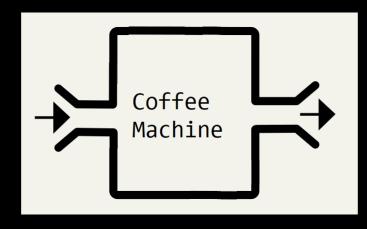




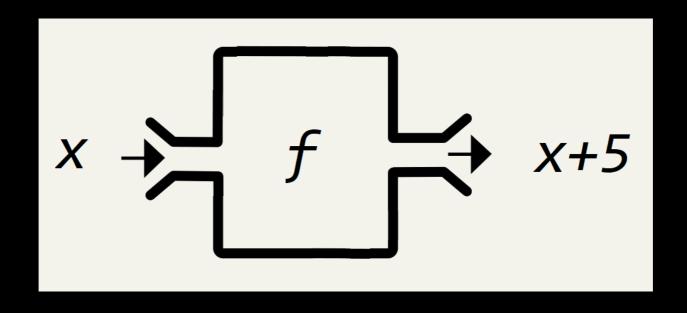
What is a function?

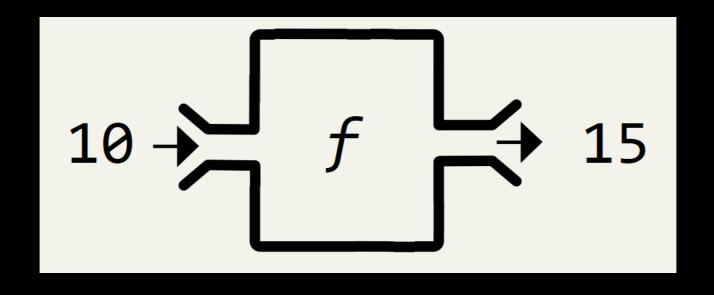
 Function is a machine that take an input, and returns an output

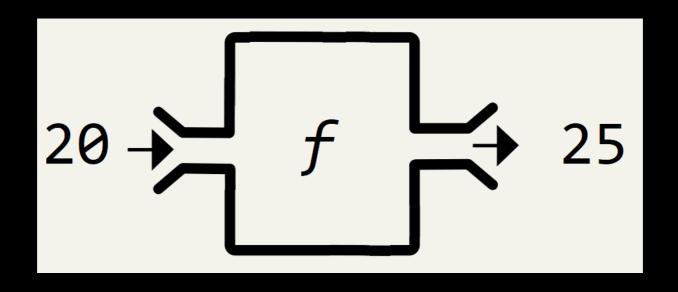












F# Example

• let f x = x + 5

```
f 30 // 35f 100 // 105
```

Notation

- (To Define)
- In Math:

$$let f(x) = x + 5$$

- In F#:
- let f x = x + 5

Notation

- (To Use)
- In Math:

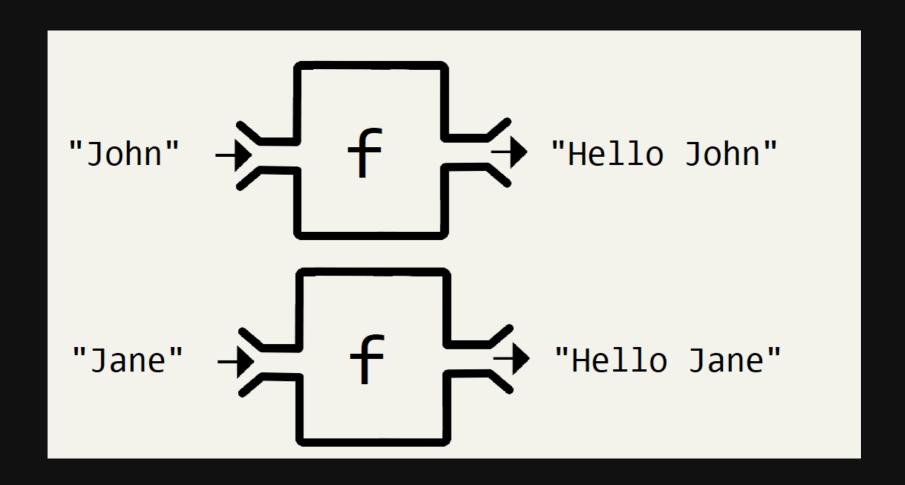
$$let y = f(100)$$

- In F#:
- let y = f 100

Example

```
• let f x = "Hello" + x
```

```
f "John" // "Hello John"f "Jane" // "Hello Jane"
```

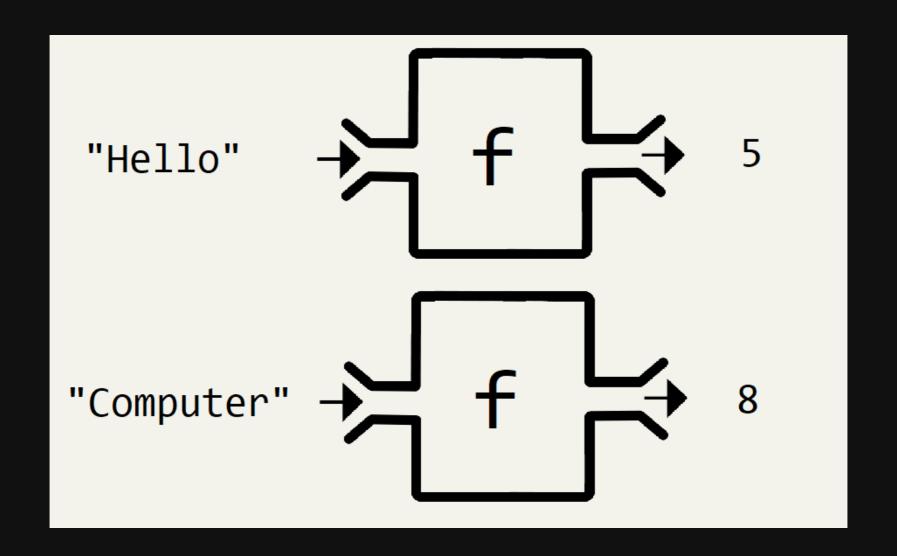


Example

• let f x = String.length x

```
f "Hello" // 5f "Computer" // 8
```

• f : string -> int

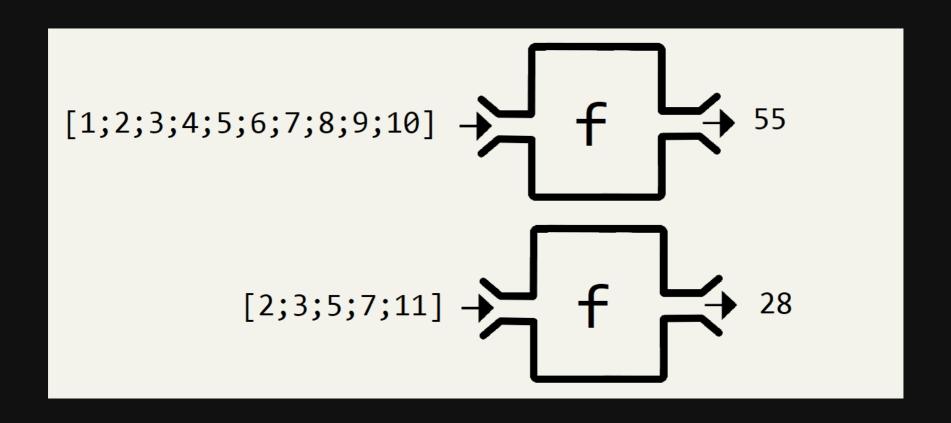


Example

• let f xs = List.sum xs

• f [2;3;5;7;11] // 28

• f : List<int> -> int



Multiple inputs

```
• let f x y = x + y
```

```
f 2 3 // 5
f 30 70 // 100
f: int -> int -> int
```

Notation

- (To Define)
- In Math:

let
$$f(x,y) = x + y$$

- In F#:
- let f x y = x + y

Notation

- (To Use)
- In Math:

$$let z = f(2,3)$$

- In F#:
- let z = f 2 3

Multiple inputs

```
• let f x y z = x + y + z
```

```
f 2 3 7 // 12
f 30 70 200 // 300
f: int -> int -> int -> int
```

Multiple inputs

• <u>let</u> f a b c d =

```
• f : A -> B -> C -> D -> output
```

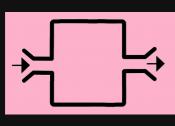
Function Composition

• Functions can be "connected" if the first output is the input of the second function.



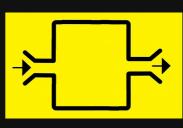




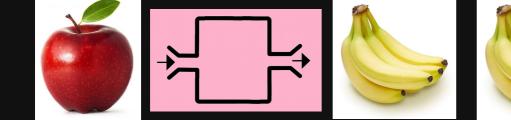




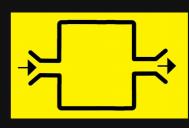




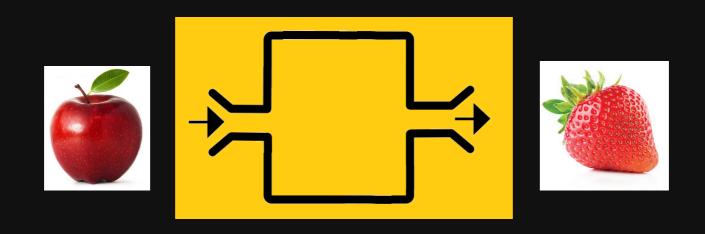










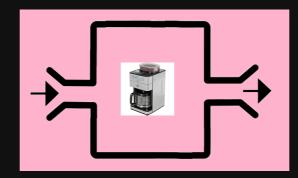


A bigger machine/function!

Banana is "hidden"

Coffee Machine







Programmer





```
for i in people.data.users:
    response = client.api.statuses.user_timeline.get(screen_name=i.scre
    print 'Got', len(response.data), 'tweets from', i.screen_name
if len(response.data) = 0:
    ltdate = response.data|0||'created_at'|
    ltdate2 = datetime.now()
    howlong = (today-ttdate2).days
    if howlong = (today-ttdate2).days
    if howlong = (day-ttdate2).days
    if howlong = (today-ttdate2).days
    if jentites.urls:
        for k in jentities.urls:
        for k in jen
```

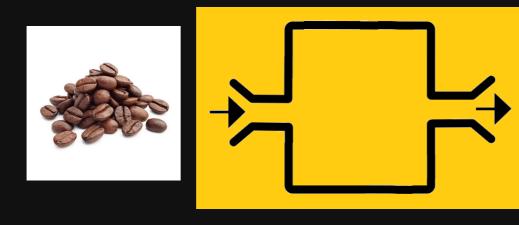
Coffee Machine

Programmer









```
    f: A -> B
    g: B -> C
```

Example

```
let f xs = List.sum xs
let g x =
    if x > 80 then "A"
    else if x > 60 then "B"
    else "C"
f: List<int> -> int
    int -> string
```

```
    let f xs = List.sum xs
    let g x =
        if x > 80 then "A"
        else if x > 60 then "B"
        else "C"
    g (f [20; 20; 50]) // g (90)
        // "A"
```

Types must match

f: A -> Bg: C -> D

- g (f a) ERROR!
- Output of f not accepted by g



Key idea in F#

Pipe-forward operator

What does pipe-forward do?

Change the <u>order</u> of the function and input

```
• let f x = x + 5
```

• f 100 // 105

• 100 |> f // 105

- f : A -> B
- g : B -> C
- g (f a)
- a |> f |> g

- f : A -> B
- g : B -> C
- g (f a)
- a

|> g

```
• f : A -> B
```

a(then do) f(then do) g

```
X|> f|> g
```

Start with input x,
 Apply input to f,
 Apply previous result to g.

```
X|> f|> g|> h
```

Start with input x,
 Apply input to f,
 Apply previous result to g,
 Apply previous result to h.

```
X|> f|> g|> h|> k
```

Start with input x,
 Apply input to f,
 Apply previous result to g,
 Apply previous result to h,
 Apply previous result to k.

```
X|> f|> g|> h|> k
```

```
1st output = 2nd input
2nd output = 3rd input
2nd output
```

Start with input x,
 Apply input to f,
 Apply previous result to g,
 Apply previous result to h,
 Apply previous result to k.

```
• X
```

- |> f
- > g
- > h
- | > k

- In C#:
- X
 - .Then(f)
 - .Then(g)
 - .Then(h)
 - .Then(k);

Need to self define

Need to

Benefit

- Express Logic Step-by-Step
- Easier to read

Example

- Questions from Project Euler
- https://projecteuler.net/

Project Euler_{net}



```
• [1 .. 999]
|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
|> List.sum
```

```
    [1 .. 999]
    |> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
    |> List.sum
```

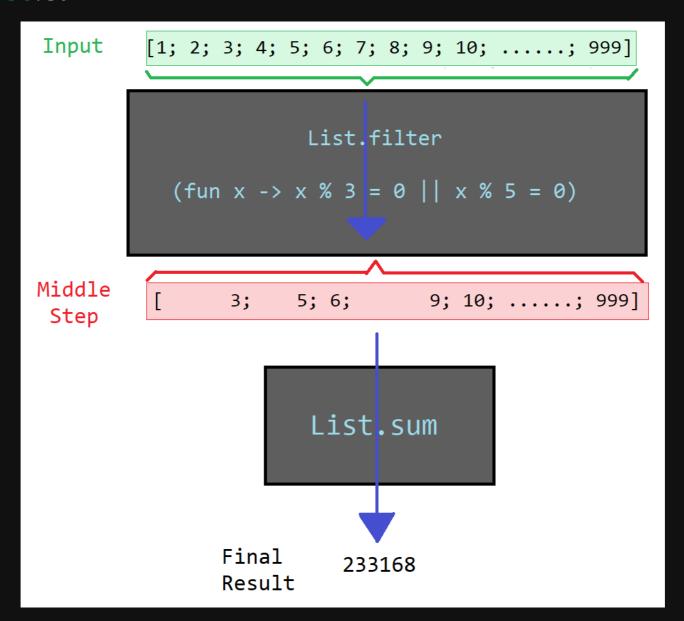
- Start with a list from 1 to 999
- (then do) filter to keep the numbers you want
- (then do) sum those remaining numbers.

```
• [1 .. 999]
|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
|> List.sum
```

- C# LINQ
- Enumerable.Range(1, 999)

```
.Where(x => x % 3 == 0 || x % 5 == 0)
.Sum();
```

```
• [1 .. 999]
|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
|> List.sum
```



• (Question 6 Modified)

Calculate
$$1^2 + 2^2 + ... + 100^2$$

(Question 6 Modified)

Calculate $1^2 + 2^2 + ... + 100^2$

```
• [1 .. 100]
|> List.map (fun x -> x * x)
|> List.sum
```

(Question 6 Modified)
 Calculate 1² + 2² + ... + 100²

```
• [1 .. 100]
|> List.map (fun x -> x * x)
|> List.sum
```

Start with a list from 1 to 100
 (then do) convert each element to its square
 (then do) sum up the previous list.

• (Question 6 Modified)

Calculate 1² + 2² + ... + 100²

```
• [1 .. 100]
|> List.map (fun x -> x * x)
|> List.sum
```

- C# LINQ:
- Enumerable.Range(1,100)

```
.Select(x => x * x)
```

.Sum();

```
• [1 .. 100]
   > List.map (fun x -> x * x)
   > List.sum
           Input
                    [1; 2; 3; 4; 5; 6; 7; 8; 9; 10; .....; 100]
                                  List. map
                                (fun x \rightarrow x * x)
           Middle
                     [1; 4; 9;16;25;36;49;64;81;100; ...; 10000 ]
            Step
                                  List.sum
                          Final
                                     338350
                          Result
```

- (Additional Example)
- Calculate Squares of Prime Numbers
- Calculate $2^2 + 3^2 + 5^2 + 7^2 + 11^2 + 13^2 + 17^2 + \dots + 97^2$

- (Additional Example)
- Calculate Squares of Prime Numbers
- Calculate $2^2 + 3^2 + 5^2 + 7^2 + 11^2 + 13^2 + 17^2 + \dots + 97^2$

```
• [1 .. 100]
|> List.filter (fun x -> isPrime x)
|> List.map (fun x -> x * x)
|> List.sum
```

Need "isPrime" Helper Function

Example

• There are three events, each will occur with probability 0.2, 0.3, 0.4 respectively (independent of each other)

What is the probability of no event happening?

$$(1 - 0.2) \times (1 - 0.3) \times (1 - 0.4)$$

 There are three events, each will occur with probability 0.2, 0.3, 0.4 respectively (independent of each other)

What is the probability of no event happening?
 (1 - 0.2) x (1 - 0.3) x (1 - 0.4)

- What is the probability of at least one event happening?
- 1 [(1 0.2) x (1 0.3) x (1 0.4)]

• There are multiple events, each will occur with probability $p_1, p_2,, p_n$ respectively (independent of each other)

• What is the probability of no event happening?

$$(1 - p_1) \times (1 - p_2) \times \times (1 - p_n)$$

- What is the probability of at least one event happening?
- 1 [$(1 p_1) \times (1 p_2) \times \times (1 p_n)$]

- Given a list of number p, how do you calculate:
- 1 [$(1 p_1) \times (1 p_2) \times \dots \times (1 p_n)$]

```
• xs
|> List.map (fun x -> 1.0 - x)
|> List.product
|> fun z -> 1.0 - z
```

Need to self define
"List.product"

- Given a list of number p_i, how do you calculate:
- 1 [$(1 p_1) \times (1 p_2) \times ... \times (1 p_n)$]

- XS
 - .Select(x => 1.0 x)
 - .Product()
 - .Then($z \Rightarrow 1.0 z$)

Need to self define "Product"

Need to "LINQ. Aggregate"

or use "LINQ "Then"

Need to self define

Partial Application

Useful Language Design

• let AddAll w x y z = w + x + y + z

• let result = AddAll 1 2 3 4

// result = 10

• let AddAll w x y z = w + x + y + z

• let result = AddAll 1 2 3

// Missing one variable?

```
• let AddAll w x y z = w + x + y + z
```

• let result = AddAll 1 2 3

```
// No compilation error.
// result : int -> int
```

If a function/machine:

- Needs 5 inputs
- But only 2 inputs provided,

Still needs 3 additional inputs.

If a function/machine:

- Needs 5 inputs
- But only 2 inputs provided,

 Becomes a brand new function/machine that needs 3 inputs. • let f u v w x y =

• let result = f u v

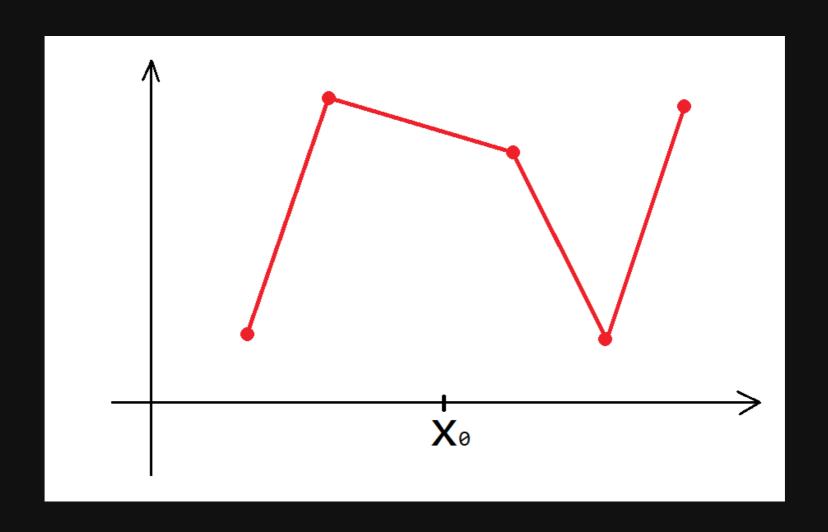
// result : W -> X -> Y -> output

in C#

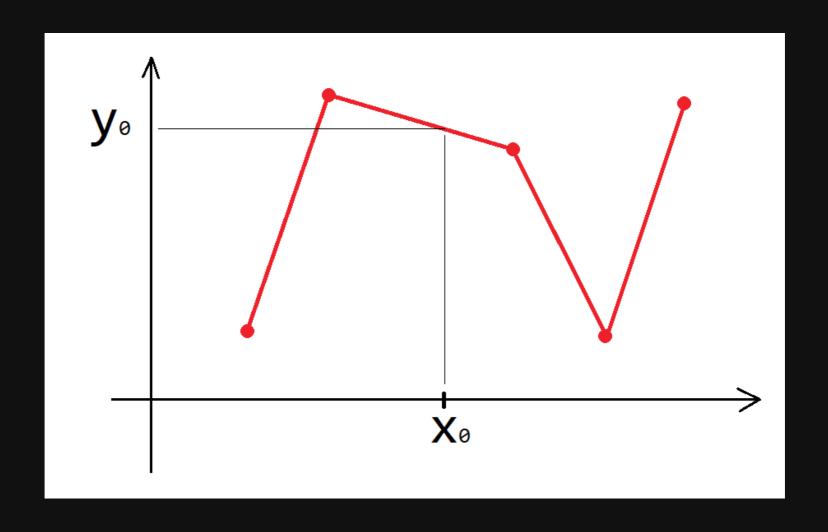
```
    public static int Add (int x, int y){
        return x + y;
    }
    var z = Add(1);
    Compile ERROR!
```

Example

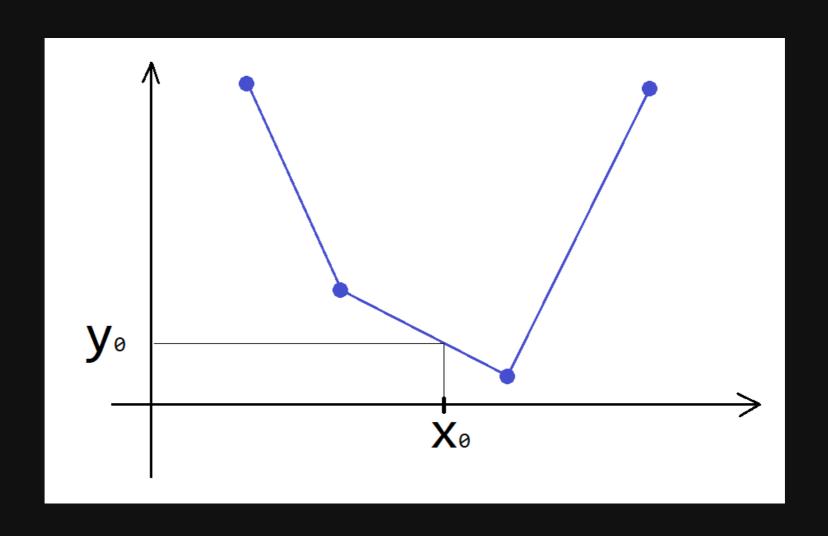
Linear Interpolation



Linear Interpolation



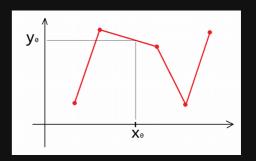
Linear Interpolation

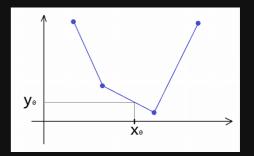


• let Interpolate dataSet x0 =

• let Interpolate dataSet x0 =

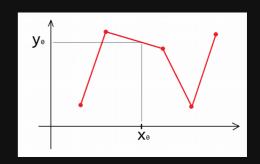
- let f = Interpolate dataSet1
- let g = Interpolate dataSet2

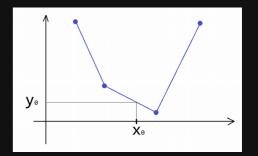




• let Interpolate dataSet x0 =

- let f = Interpolate dataSet1
- let g = Interpolate dataSet2



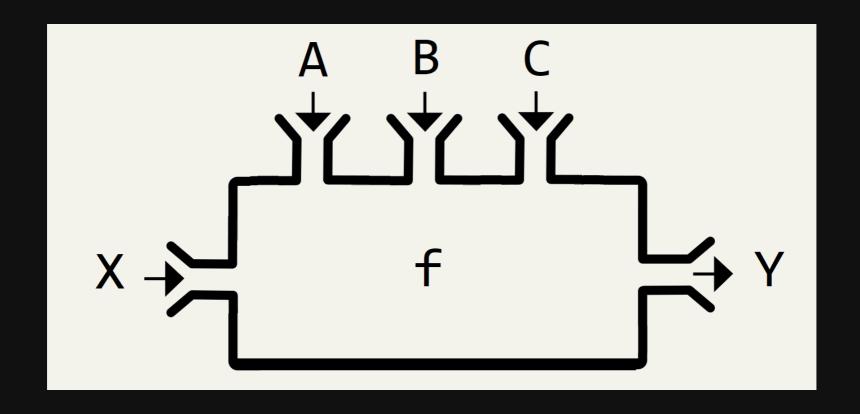


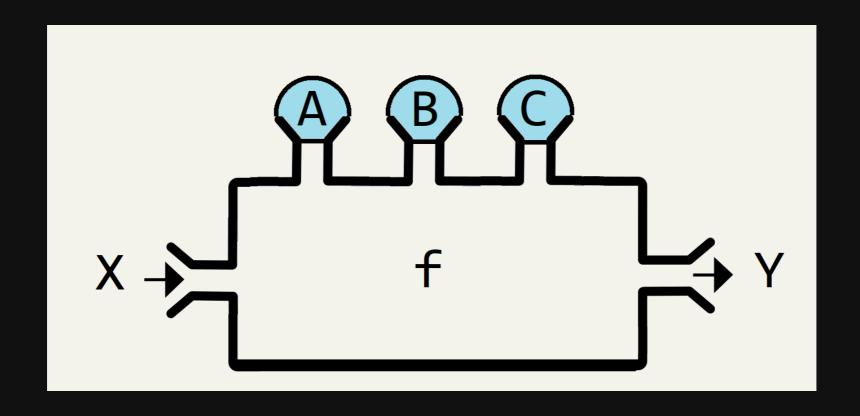
- f: x0 -> y0
- g: x0 -> y0

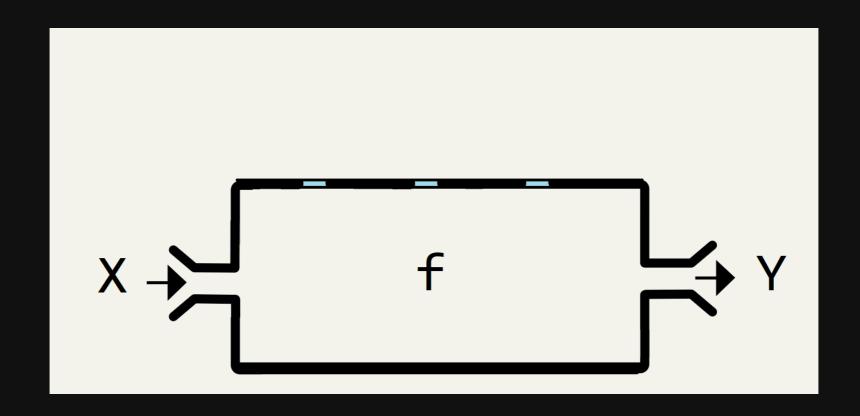
Special Case

Special Case (n - 1)

- A function that needs n inputs,
- but only given (n-1) inputs,
- ullet then you still need $oldsymbol{1}$ more input.
- i.e. a brand new 1-input, 1-output function.







• f a b c : X -> Y

Assemble almost everything except the final component

- f a b c x = y
- g m n o y = z

- f a b c : X -> Y
- g m n o : Y -> Z

f a b c x = y
g m n o y = z

- f a b c : X -> Y
- g m n o : Y -> Z
- x|> f a b c|> g m n o

•
$$g m n o y = z$$

- f a b c : X -> Y
- g m n o : Y -> Z

Assemble almost everything except the final component

Example (n - 1)

```
• [1 .. 100]
|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
|> List.map (fun x -> x * x)
|> List.sum
```

Example (n - 1)

```
• [1 .. 100]

|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)

|> List.map (fun x -> x * x)

|> List.sum
```

Assemble almost everything almost everything component the final component

C# Extension Method "this"

```
public static B1 f(this A1 a1, A2 a2, A3 a3){.....}
public static C1 g(this B1 b1, B2 b2, B3 b3){.....}
public static D1 h(this C1 c1, C2 c2, C3 c3){.....}
f: A1, A2, A3 -> B1
g: B1, B2, B3 -> C1
```

• h:

 $C1,C2,C3 \rightarrow D1$

C# Extension Method "this"

```
a1
  .f(a2,a3)
  .g(b2,b3)
  .h(c2,c3);
• f: A1,A2,A3 -> B1
                  B1, B2, B3 -> C1
• g:
• h:
                                C1, C2, C3 -> D1
```

a1 .f(a2,a3) .g(b2,b3).h(c2,c3); • h(g(f(a1,a2,a3),b2,b3),c2,c3);• f(a1,a2,a3) • g(f(a1,a2,a3),b2,b3) .g(b2,b3) .h(c2,c3); .h(c2,c3); Syntactic sugar

General Case

General Case in C#

• Func<A,B,C,D,Z> f(a,b,c,d)

```
    f(a) // COMPILE ERROR!
    f(a,b) // COMPILE ERROR!
    f(a,b,c) // COMPILE ERROR!
```

"Currying"

- Func<A, Func<B,Func<C,Func<D,Z>>>>
- Flexible

- Func<A,B,C,D,Z>
- Not flexible (need to assemble everything)

Func<A, Func<B,Func<C,Func<D,Z>>>>

Func<A, Func B, Func<C, Func<D,Z>>>

Func<A, Func<B, Func<C, Func<D, Z>>>>

Func<A, Func<B, Func<C, Func

"Currying"

```
Func<A, Func<B,Func<C,Func<D,Z>>>> Curry
  (Func < A, B, C, D, Z > f) {
      return a => b => c => d => f(a,b,c,d);
var g = Curry(f);
                   Compiles!
• g(a)
g(a)(b)
                   Compiles!
• g(a)(b)(c)
                   Compiles!
```

Higher Order Functions

Function as inputs

Primitive Types

public double f(double a, int b, string c) {.....}

Basic data types as inputs/outputs

Functions as input

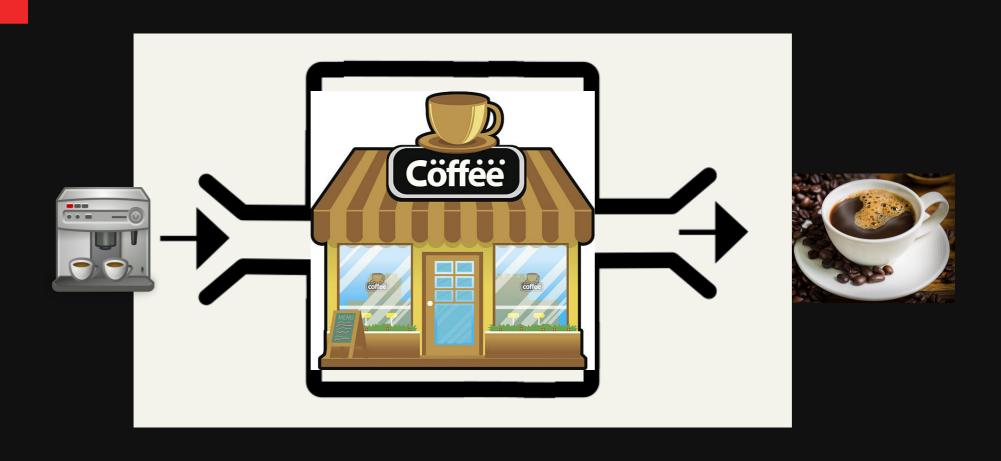
```
• public double f(Func<double,int> g, string c)
{.....}
```

Function "f" accepts another function "g" as input.

Functions as output

```
public Func<int,double> f(double a, int b, string c){.....}
```

Function "f" returns another function as output.



filter, map

```
• [1 .. 999]
|> List.filter (fun x -> x % 3 = 0 || x % 5 = 0)
|> List.sum
```

```
• [1 .. 100]
|> List.map (fun x -> x * x)
|> List.sum
```

Filter

• let filter f xs =



• (X -> bool) -> List<X> -> List<X>

- List<X> filter(Func<X,bool> f, List<X> xs)
- LINQ.Where

Map

• let map f xs =



• (X -> Y) -> List<X> -> List<Y>

- List<Y> map(Func<X,Y> f, List<X> xs)
- LINQ.Select

Example

Insurance Pricing Example

 How much to charge a customer for an insurance product?

• let Price =

• let Price =

• e.g. Depends on Age.

• let Price age =

age : int

• int -> \$\$\$

e.g. Depends on probability of injury.

• let Price age prob =

age : int

• prob: double

• int -> double -> \$\$\$

What if the probability depends on time?

```
• let Price age prob = .....
```

- age : int
- prob: ??????

• int -> ?????? -> \$\$\$

Pass in a function

• let Price age probFunc =

age : int

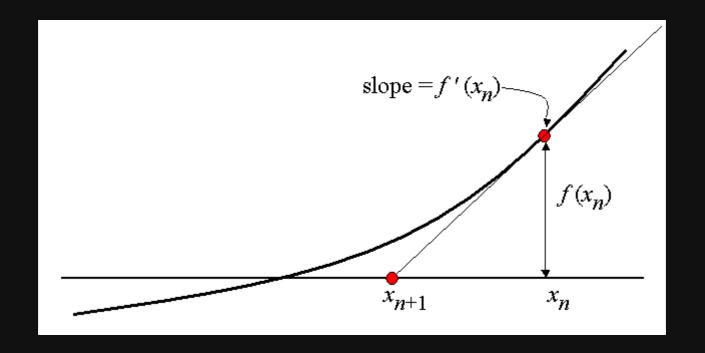
• probFunc: DateTime -> double

• int -> (DateTime -> double) -> \$\$\$

Example

Newton's Method Example

$$x_{n+1}=x_n-rac{f(x_n)}{f'(x_n)}$$



Newton's Method Example

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

float -> Func -> Func -> float



• let Newton start f df =

```
let mutable counter = start
while (....) do
    counter <- counter - (f counter) / (df counter)</pre>
```

Summary

Summary of Tricks

Chain/pipe functions as much as possible.

- Use partial application for get a new function.
 - "this" keyword for special case (n-1)

- Higher order functions.
 - Use Functions as inputs and outputs.

Future Topics

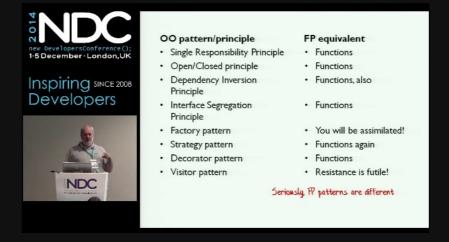
- Sets, Lists, Dictionary
- Pattern Matching
- Union Type, Tuples, Records
- Option Type (Missing/null Values)
- Async
- Impure Operations

Where to learn?

- FSharpforfunandprofit blog
 - https://fsharpforfunandprofit.com/

- Real-World Functional Programming
 - https://www.manning.com/books/real-worldfunctional-programming

Conference videos?



- Scott Wlaschin (author for F#forfunandprofit)
 - Great tech educator.
 - Given many good talks during NDC Conference. (Available on Youtube)

How to learn?

FSharpForFunAndProfit blog

Try out Project Euler Questions.

I have some training materials for interns.

Sources (Who uses FP)

- https://www.janestreet.com/technology/
- https://reasonml.github.io/
- https://fsharp.org/testimonials/
- https://devblogs.nvidia.com/jet-gpu-powered-fulfillment/
- https://www.scala-lang.org/old/node/1658
- https://clojure.org/community/companies
- https://www.slideshare.net/naughty_dog/statebased-scripting-inuncharted-2-among-thieves

Q&A