Python for scientific research

Number crunching with numpy and scipy

Bram Kuijper

University of Exeter, Penryn Campus, UK

March 20, 2019



Researcher Development



What we've done so far

- Declare variables using built-in data types and execute operations on them
- Use flow control commands to dictate the order in which commands are run and when
- Encapsulate programs into reusable functions, modules and packages
- Next: Number crunching using NumPy/SciPy

 We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficient)

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficient)
 - Signal processing (e.g Fourier transform, filtering)

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficient)
 - Signal processing (e.g Fourier transform, filtering)
 - Solving differential equations



- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficient)
 - Signal processing (e.g Fourier transform, filtering)
 - Solving differential equations
 - Optimisation



- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generator)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficient)
 - Signal processing (e.g Fourier transform, filtering)
 - Solving differential equations
 - Optimisation
 - ...



A taste of NumPy

```
1 import numpy as np
3 # 1D array/vector
4 x = np.array([1, 2, 3, 4])
5 x.min() # return min of array
6 x.max() # return max of array
7 x.sum() # sum all elements in array
9 # 2D array
10 x = np.array([[1, 2, 3], [4, 5, 6], [7, 8, 9]])
11 x*x # element-by-element multiplication
12 x.shape # return dimensions of matrix
13 np.dot(x, x) # matrix multiplication
14 np.mat(x)*np.mat(x) # matrix multiplication (cast as matrix)
```

A taste of NumPy

```
# Generate random numbers

np.random.rand() # from a uniform distribution

np.random.randn() # from a normal distribution

np.random.randn(5, 5) # 5 x 5 matrix of random numbers

# Create number sequences

np.arange(0, 1, 0.1) # 0 to 1 in steps of 0.1

np.linspace(0, 1, 100) # 100 values between 0 and 1

np.logspace(0, 1, 10) # 10 values between 10^0 and 10^1
```

A taste of SciPy

```
import scipy.stats as sp
3 # Create two random arrays
4 \times 1 = np.random.randn(30)
  x2 = np.random.randn(30)
6
  # Correlation coefficientss
8 sp.pearsonr(x1, x2) # pearson correlation
9 sp.spearmanr(x1, x2) # spearman correlation
  sp.kendalltau(x1, x2) # kendall correlation
11
  # Statistical tests
  sp.ttest_ind(x1, x2) # independent t-test
14 sp.mannwhitneyu(x1, x2) # Mann-Whitney rank test
  sp.wilcoxon(x1, x2) # Wilcoxon signed-rank test
16
  # Least-squares regression
18 sp.linregress(x1, x2)
```

Predator prey equations (Lotka Volterra)

$$\frac{\mathrm{d}u}{\mathrm{d}t} = \alpha u - \beta u v$$

$$\frac{\mathrm{d}v}{\mathrm{d}t} = -\gamma v + \delta u v$$

Where:

- u: is the number of prey (e.g rabbits)
- v: is the number of predators (e.g foxes)
- α : prey growth rate in the absence of predators
- β: dying rate of prey due to predation
- γ : dying rate of predators in the absence of prey
- δ : predator growth rate when consuming prey



Predator prey equations in Python

$$\frac{\mathrm{d}u}{\mathrm{d}t} = \alpha u - \beta uv$$

$$\frac{\mathrm{d}v}{\mathrm{d}t} = -\gamma v + \delta uv$$

```
def predator_prev(x, t):
2
       Predator prey model (Lotka Volterra)
3
       . . . .
4
5
       # Constants
       alpha = 1
6
       beta = 0.1
7
8
       gamma = 1.5
       delta = 0.075
9
10
       \# x = [u, v] describes prev and predator populations
11
12
       u \cdot v = x
13
       # Define differential equation (u = x[0], v = x[1])
14
15
       du = alpha*u - beta*u*v
       dv = -gamma*v + delta*u*v
16
17
18
       return du, dv
```

Solve differential equations

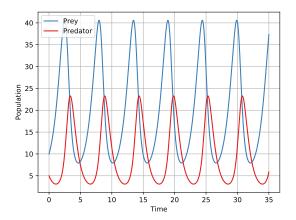
```
from scipy.integrate import odeint

time = np.linspace(0, 35, 1000) # time vector
init = [10, 5] # initial condition: 10 prey, 5 predators
x = odeint(predator_prey, init, time) # solve
```

Solve differential equations

```
from scipy.integrate import odeint

time = np.linspace(0, 35, 1000) # time vector
init = [10, 5] # initial condition: 10 prey, 5 predators
x = odeint(predator_prey, init, time) # solve
```



Fourier transform

```
from scipy.fftpack import fftfreq, fft

2

3 # Create frequency vector

4 N = len(time)

5 freq = fftfreq(N, np.mean(np.diff(time)))

6 freq = freq[range(int(N/2))]

7

8 # Compute Fast Fourier Transform

9 y = fft(x[:, 0])/N # compute and normalise fft

10 y = y[range(int(N/2))] # keep only positive frequencies
```

Fourier transform

