MIT Course 18.S096, IAP 2017 Performance Computing in a High-Level Language

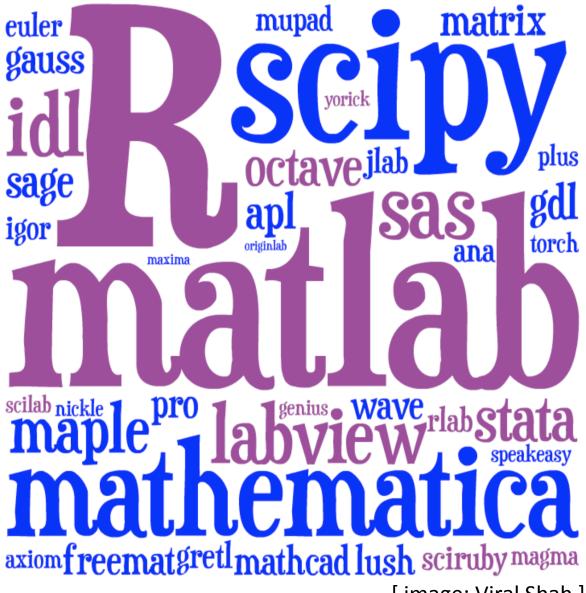
Alan Edelman & Steven G. Johnson, MIT Appl. Math David P. Sanders, UNAM Jeff Bezanson, Julia Computing

https://math.mit.edu/classes/18.S096/iap17/

Administrivia

- Lectures Tues/Wed/Fri at 2pm
- "Lab" Thursday 2pm: Programming practice
- Weekly psets, due Monday
 - We give you slow code, you give us fast code
 - Token prize (unrelated to grade) for fastest code
- 4 units, A–F grading

Lots of choices for interactive math...



[image: Viral Shah]

Course goals

- Understand the connection between the lowlevel architecture of the computer and the performance characteristics of high-level languages.
- Learn how to write and optimize your own performance-critical code
- Have fun!

Need a language for all three

- Matlab/Python/R: Too slow
- C/C++/Fortran: Too low-level/insane
- Go/Rust/Haskell: Not interactive enough (statically typed, not dynamically typed)
- ... 5

A new programming language?



[30+ developers with 100+ commits, 800+ external packages, 2nd JuliaCon in 2015]

[begun 2009, "0.1" in 2013, ~30k commits, "0.5" release in Fall 2016]

As high-level and interactive as Matlab or Python+IPython, as general-purpose as Python, as productive for technical work as Matlab or Python+SciPy, but as fast as C.

Installing Julia

- Quick start: run it "in the cloud": juliabox.com
- Install it on your own machine:
 - Download Julia 0.5 from julialang.org
 - Launch julia
 - Install IJulia/Jupyter notebook interface

```
ENV["JUPYTER"] = "'
Pkg.add("IJulia")
```

– Run:

```
using IJulia
notebook()
```