

Scientific software engineering for a simple C model

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Exercises and Problems

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Goal.

This document illustrates *best practice* for developing scientific software in a reliable way. Not only will the outlined techniques save a lot of human time, also help assure reproducible science and higher quality of computational i

Key questions to be answered are

- How should I organize a program?
- How can I efficiently and safely provide input data and run my code?
- How can I verify that the implementation is correct?
- How should I reliably work with files and documents?
- How should I conduct large numerical experiments?

hpl 1: *Need to cover functions, classes, modules, cml, GUI, hand calc, exact num sol, MMS, qualitative results, Git, bitbucket/github, scripting, report*

Sample problem and code

his first introduction to good programming habits in scientific computing will m

mple mathematical problem to keep the mathematical details at the lowest po

roducing a series of computer science concepts. The simplicity of the mathe

bviously prevents us from treating several techniques that are only meaning

cientific software.

1 Mathematical problem

We consider a linear ordinary differential equation with variable coefficients:

$$u'(t) = -a(t)u(t) + b(t), \quad u(0) = U_0, \quad t \in (0, T].$$

This problem is numerically solved by the so-called θ -rule, which is a co

erge different formulas for the well-known Forward Euler, Backward Euler, and

midpoint/central) schemes. We introduce a uniform time mesh $t_n = n\Delta t$, $n =$

ek $u(t)$ at the mesh points. The numerical approximation to $u(t_n)$ is denoted u

se the symbol u both for the exact analytical solution of (1) and for the numerica

e sometimes introduce $u_e(t)$ to help distinguish the two types of solutions (i.e.

exact”)¹.

The θ -rule leads to an explicit updating formula for u^{n+1} , given u^n :

hpl 2: *not ready. Need more here!!!!!!*

¹In the literature, it is more common to put a subscript (like u_Δ or u_n) on the numerical sol

from the exact solution. However, we will use the variable u in the code for the numerical a

puted, and therefore adjust the mathematical notation to convenient conventions in the coc

ave as close correspondence as possible between the implementation and the mathematics.

at program implementation

mction implementation

```
ule import *
```

refixing functions by module names

```
odule as m
```

er interfaces

programming practice to let programs read input from the user rather than require the source code when trying out new values of input parameters. One reason for the code has a danger of introducing bugs. Another reason is that it is easier to supply data to a program instead of editing the program code. A third reason is that a program that reads input can easily be run by another program, and in this way a large number of runs in scientific investigations.

all make it a habit to equip any implementation of a numerical solver with a suitable user interface before testing out the code.

ing input data can be done in many ways. We have to decide on desired *user interface* we want to operate the program when providing input, and then use appropriate user interface. There are four basic types of user interface of relevance, listed here with increasing complexity of the implementation:

stions and answers in the terminal window

mand-line arguments

ding data from file

phical user interfaces

conceptually simple, alternative 1 involves more typing than the other alternatives abandoned. Below, we shall address alternative 2 and 4, which are most appropriate for the present problem.

reating command-line interfaces

input from the command line is a simple and flexible way of interacting with a program. It requires all the command-line arguments in the list `sys.argv`, and there are, in principle, many ways of programming with command-line arguments in Python:

ide upon a sequence of parameters on the command line and read their values from the `sys.argv[1:]` list (`sys.argv[0]` is the just program name).

- Use option-value pairs (`-option value`) on the command line to override of input parameters, and utilize the `argparse.ArgumentParser` tool to parse the command line.

Both strategies will be illustrated next.

Reading a sequence of command-line arguments. The `decay_plot_mpl.py` needs the following input data: I , a , T , an option to turn the plot on or off (most of Δt values).

The simplest way of reading this input from the command line is to say that the first four command-line arguments correspond to the first four points in the list above, in that the rest of the command-line arguments are the Δt values. The input given can be a string among 'on', 'off', 'True', and 'False'. The code for reading the input is most conveniently put in a function:

```
import sys

def read_command_line():
    if len(sys.argv) < 6:
        print 'Usage: %s I a T on/off dt1 dt2 dt3 ...' % \
              sys.argv[0]; sys.exit(1) # abort

    I = float(sys.argv[1])
    a = float(sys.argv[2])
    T = float(sys.argv[3])
    makeplot = sys.argv[4] in ('on', 'True')
    dt_values = [float(arg) for arg in sys.argv[5:]]

    return I, a, T, makeplot, dt_values
```

One should note the following about the constructions in the program above:

- Everything on the command line ends up in a *string* in the list `sys.argv`. Except for the option, e.g., a `float` object is required if the string is a number we want to convert to a float.
- The value of `makeplot` is determined from a boolean expression, which is true if the command-line argument is either 'on' or 'True', and False otherwise.
- It is easy to build the list of Δt values: we simply run through the list `sys.argv[5:]`, convert each command-line argument to `float`, and collect the objects in a list, using the compact and convenient *list comprehension* syntax.

The loops over θ and Δt values can be coded in a `main` function:

```
def main():
    I, a, T, makeplot, dt_values = read_command_line()
    for theta in 0, 0.5, 1:
        for dt in dt_values:
            E = explore(I, a, T, dt, theta, makeplot)
            print '%3.1f %6.2f: %12.3E' % (theta, dt, E)
```

The complete program can be found in `decay_cml.py`³.

²http://tinyurl.com/jvzzcfn/decay/decay_plot_mpl.py

³http://tinyurl.com/jvzzcfn/decay/decay_cml.py

with an argument parser. Python's `ArgumentParser` tool in the `argparse` module is easy to create a professional command-line interface to any program. The documentation⁴ demonstrates its versatile applications, so we shall here just list a few basic features. On the command line we want to specify option-value pairs like `python -a 3.5 -I 2 -T 2`. Including `-makeplot` turns the plot on and excluding this option turns it off. The Δt values can be given as `-dt 1 0.5 0.25 0.1 0.01`. Each pair has a sensible default value so that we specify the option on the command line only if its value is not suitable.

We introduce a function for defining the mentioned command-line options:

```
def define_command_line_options():
    parser = argparse.ArgumentParser()
    parser.add_argument('--I', '--initial_condition', type=float,
                        default=1.0, help='initial condition, u(0)',
                        metavar='I')
    parser.add_argument('--a', type=float,
                        default=1.0, help='coefficient in ODE',
                        metavar='a')
    parser.add_argument('--T', '--stop_time', type=float,
                        default=1.0, help='end time of simulation',
                        metavar='T')
    parser.add_argument('--makeplot', action='store_true',
                        help='display plot or not')
    parser.add_argument('--dt', '--time_step_values', type=float,
                        default=[1.0], help='time step values',
                        nargs='+', dest='dt_values')
    return parser
```

Each command-line option is defined through the `parser.add_argument` method. Unlike the short `-I` and the more explaining version `--initial_condition` can be used. The arguments are `type` for the Python object type, a default value, and a help string. The `metavar` is used if the command-line argument `-h` or `-help` is included. The `metavar` is the value associated with the option when the help string is printed. For example, `-I` has this help output:

```
python decay_argparse.py -h
--initial_condition I
                        initial condition, u(0)
```

The structure of this output is

```
--metavar, --initial_condition metavar
                        help-string
```

The `makeplot` option is a pure flag without any value, implying a true value if the option is used and otherwise a false value. The `action='store_true'` makes an option for such a flag. The `-dt` option demonstrates how to allow for more than one value (separated by spaces) through the `nargs='+'` keyword argument. After the command line is parsed, where the values of the options are stored as attributes. The attribute name is specified by the `dest` argument.

⁴<https://docs.python.org/library/argparse.html>

the `dt_values` keyword argument, which for the `-dt` option is `dt_values`. Without the `dt_values` argument, the value of an option `-opt` is stored as the attribute `opt`.

The code below demonstrates how to read the command line and extract the option values:

```
def read_command_line():
    parser = define_command_line_options()
    args = parser.parse_args()
    print 'I={}, a={}, T={}, makeplot={}, dt_values={}'.format(
        args.I, args.a, args.T, args.makeplot, args.dt_values)
    return args.I, args.a, args.T, args.makeplot, args.dt_values
```

The main function remains the same as in the `decay_cml.py` code based on `sys.argv` directly. A complete program featuring the demo above of `ArgumentParser` is in the file `decay_argparse.py`⁵.

2.2 Creating a graphical web user interface

The Python package `Parampool`⁶ can be used to automatically generate a web-based user interface (GUI) for our simulation program. Although the programming technique simplifies the efforts to create a GUI, the forthcoming material on equipping a module with a GUI is quite technical and of significantly less importance than creating a command-line interface (Section 2.1). There is no danger in jumping right into it.

Making a compute function. The first step is to identify a function that performs computations and that takes the necessary input variables as arguments. This is the *compute function* in `Parampool` terminology. We may start with a copy of the `plot_mpl.py`⁷, which has a `main` function displayed in Section ?? for carrying out plotting for a series of Δt values. Now we want to control and view the same from a web GUI.

To tell `Parampool` what type of input data we have, we assign default values to all arguments in the main function and call it `main_GUI`:

```
def main_GUI(I=1.0, a=.2, T=4.0,
             dt_values=[1.25, 0.75, 0.5, 0.1],
             theta_values=[0, 0.5, 1]):
```

The `compute` function must return the HTML code we want for displaying the page. Here we want to show plots of the numerical and exact solution for different Δt values. The plots can be organized in a table with θ (methods) varying through the rows and Δt varying through the columns. Assume now that a new version of the `compute` function not only returns the error `E` but also HTML code containing the plot. Then we modify the `main_GUI` function as

```
def main_GUI(I=1.0, a=.2, T=4.0,
             dt_values=[1.25, 0.75, 0.5, 0.1],
             theta_values=[0, 0.5, 1]):
    # Build HTML code for web page. Arrange plots in columns
    # corresponding to the theta values, with dt down the rows
```

⁵http://tinyurl.com/jvzzcfn/decay/decay_argparse.py

⁶<https://github.com/hplgit/parampool>

⁷http://tinyurl.com/jvzzcfn/decay/decay_plot_mpl.py

```

a2name = {0: 'FE', 1: 'BE', 0.5: 'CN'}
_text = '<table>\n'
dt in dt_values:
    html_text += '<tr>\n'
for theta in theta_values:
    E, html = explore(I, a, T, dt, theta, makeplot=True)
    html_text += ""

<b>%s, dt=%g, error: %s</b></center><br>

heta2name[theta], dt, E, html)
html_text += '</tr>\n'
_text += '</table>\n'
return html_text

```

r than creating plot files and showing the plot on the screen, the new version function makes a string with the PNG code of the plot and embeds that string in its action is conveniently performed by Parampool's `save_png_to_str` function

```

atplotlib.pyplot as plt

```

```

(t, u, r-)
el('t')
el('u')

from parampool.utils import save_png_to_str
t = save_png_to_str(plt, plotwidth=400)

```

we now write `plt.plot`, `plt.xlabel`, etc. The `html_text` string is long and contains characters that build up the PNG file of the current plot. The new `explore` function of the above code snippet and return `html_text` along with `E`.

Running the user interface. The web GUI is automatically generated by the function defined in a file `decay_GUI_generate.py`⁸

```

from parampool.generator.flask import generate
from decay_GUI import main
if __name__ == '__main__':
    generate(
        output_controller='decay_GUI_controller.py',
        output_template='decay_GUI_view.py',
        output_model='decay_GUI_model.py')

```

The `decay_GUI_generate.py` program results in three new files whose names are suggested by the `generate` function:

`decay_GUI_model.py` defines HTML widgets to be used to set input data in the user interface,

`templates/decay_GUI_views.py` defines the layout of the web page,

`decay_GUI_controller.py` runs the web application.

To run the last program, and there is no need to look into these files.

https://tinyurl.com/jvzzcfn/decay/decay_GUI_generate.py

Running the web application. The web GUI is started by

```

terminal> python decay_GUI_controller.py

```

Open a web browser at the location `127.0.0.1:5000`. Input fields for `I`, `a`, `T`, `theta_values` are presented. Setting the latter two to `[1.25, 0.5]` and `[1, 0]` and pressing `Compute` results in four plots, see Figure 1. With the technique presented here, one can easily create a tailored web GUI for a particular type of application to interactively explore physical and numerical effects.

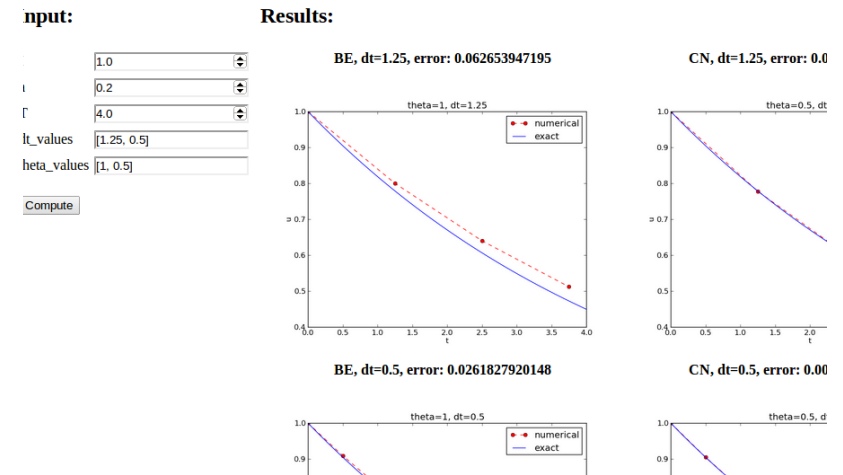


Figure 1: Automatically generated graphical web interface.

2 Verification

2.1 Comparison with hand calculations

One of the simplest and most powerful methods for verifying numerical codes is to repeat steps of the algorithm by hand and compare the results with those produced by the present case, we may choose some test problem and run three steps by hand. Problem 3: *Not ready. Time-dependent?*

2.2 Test function

Caution: choice of parameter values.

For the choice of values of parameters in verification tests one should stay away from especially 0 and 1, as these can simplify formulas too much for test purposes.

$= 1$ the nominator in the formula for u^n will be the same for all a and Δt v
ould therefore choose more “arbitrary” values, say $\theta = 0.8$ and $I = 0.1$.

omparison with an exact discrete solution

s it is possible to find a closed-form *exact discrete solution* that fulfills the discre
equations. The implementation can then be verified against the exact discrete :
ually the best technique for verification.

$$A = \frac{1 - (1 - \theta)a\Delta t}{1 + \theta a\Delta t}.$$

omputations with the θ -rule results in

$$\begin{aligned} u^0 &= I, \\ u^1 &= Au^0 = AI, \\ u^2 &= Au^1 = A^2I, \\ &\vdots \\ u^n &= A^n u^{n-1} = A^n I. \end{aligned}$$

hen established the exact discrete solution as

$$u^n = IA^n.$$

m.

ould be conscious about the different meanings of the notation on the left-
and side of (2): on the left, n in u^n is a superscript reflecting a counter of
(t_n), while on the right, n is the power in the exponentiation A^n .

arison of the exact discrete solution and the computed solution is done in the f

```
fy_exact_discrete_solution():
    exact_discrete_solution(n, I, a, theta, dt):
    A = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)
    return I*A**n

a = 0.8; a = 2; I = 0.1; dt = 0.8
int(8/dt) # no of steps
= solver(I=I, a=a, T=Nt*dt, dt=dt, theta=theta)
= array([exact_discrete_solution(n, I, a, theta, dt)
        for n in range(Nt+1)])
erence = abs(u_de - u).max() # max deviation
= 1E-15 # tolerance for comparing floats
ess = difference <= tol
rn success
```

he complete program is found in the file `decay_verf2.py`⁹ (`verf2` is a short name
ersion 2").

Local functions.

One can define a function inside another function, here called a *local function*
as *closure*) inside a *parent function*. A local function is invisible outside the pe
A convenient property is that any local function has access to all variables c
parent function, also if we send the local function to some other function
(!). In the present example, it means that the local function `exact_discre`
does not need its five arguments as the values can alternatively be accessed
local variables defined in the parent function `verify_exact_discrete_solu`
send such an `exact_discrete_solution` without arguments to any other
`exact_discrete_solution` will still have access to `n`, `I`, `a`, and so forth define
function.

.4 Computing convergence rates

ie expect that the error E in the numerical solution is reduced if the mesh size
fore specifically, many numerical methods obey a power-law relation between

$$E = C\Delta t^r,$$

here C and r are (usually unknown) constants independent of Δt . The formu
s an asymptotic model valid for sufficiently small Δt . How small is normally l
ithout doing numerical estimations of r .

The parameter r is known as the *convergence rate*. For example, if the conve
alving Δt reduces the error by a factor of 4. Diminishing Δt then has a great
ror compared with methods that have $r = 1$. For a given value of r , we refer t
f r -th order. First- and second-order methods are most common in scientific c

estimating r . There are two alternative ways of estimating C and r base
mulations with corresponding pairs $(\Delta t_i, E_i)$, $i = 0, \dots, m-1$, and $\Delta t_i < \Delta t_{i-1}$
all size).

1. Take the logarithm of (3), $\ln E = r \ln \Delta t + \ln C$, and fit a straight line to
($\Delta t_i, E_i$), $i = 0, \dots, m-1$.
2. Consider two consecutive experiments, $(\Delta t_i, E_i)$ and $(\Delta t_{i-1}, E_{i-1})$. Divid
 $E_{i-1} = C\Delta t_{i-1}^r$ by $E_i = C\Delta t_i^r$ and solving for r yields

$$r_{i-1} = \frac{\ln(E_{i-1}/E_i)}{\ln(\Delta t_{i-1}/\Delta t_i)}$$

or $i = 1, \dots, m-1$.

The disadvantage of method 1 is that (3) might not be valid for the coarsest m
alues). Fitting a line to all the data points is then misleading. Method 2 comp
ates for pairs of experiments and allows us to see if the sequence r_i converges t

⁹http://tinyurl.com/jvzzcfn/decay/decay_verf2.py

2. The final r_{m-2} can then be taken as the convergence rate. If the coarsest time steps lie outside the asymptotic range of Δt values where the error behaves

Annotation. It is straightforward to extend the `main` function in the program `decay_rates` for computing r_0, r_1, \dots, r_{m-2} from (3):

```
h import log

():
, T, makeplot, dt_values = read_command_line()
} # estimated convergence rates
theta in 0, 0.5, 1:
E_values = []
for dt in dt_values:
    E = explore(I, a, T, dt, theta, makeplot=False)
    E_values.append(E)

# Compute convergence rates
m = len(dt_values)
r[theta] = [log(E_values[i-1]/E_values[i])/
            log(dt_values[i-1]/dt_values[i])
            for i in range(1, m, 1)]

theta in r:
print '\nPairwise convergence rates for theta=%g:' % theta
print ' '.join(['%.2f' % r_ for r_ in r[theta]])
rn r
```

am containing this `main` function is called `decay_convrate.py`¹⁰. For object is a *dictionary of lists*. The keys in this dictionary are the θ values. For $\theta = 1$, the list of the r_i values corresponding to $\theta = 1$. In the loop `for theta in r`, `theta` takes on the values of the keys in the dictionary `r` (in an undetermined order). We can simply do a `print r[theta]` inside the loop, but this would typically yield convergence rates with 16 decimals:

```
1919482274763, 1.1488178494691532, ...]
```

And, we format each number with 2 decimals, using a list comprehension to turn the numbers, `r[theta]`, into a list of formatted strings. Then we join these strings together to get a sequence of rates on one line in the terminal window. More generally, `list.join()` joins the strings in the list `list` to one string, with `d` as delimiter between 1 etc.

As an example on the outcome of the convergence rate computations:

```
python decay_convrate.py --dt 0.5 0.25 0.1 0.05 0.025 0.01

convergence rates for theta=0:
1.07 1.03 1.02

convergence rates for theta=0.5:
2.03 2.01 2.01

convergence rates for theta=1:
0.99 1.00 1.00
```

[/tinyurl.com/jvzzcfn/decay/decay_convrate.py](http://tinyurl.com/jvzzcfn/decay/decay_convrate.py)

the Forward and Backward Euler methods seem to have an r value which stabilizes. Crank-Nicolson seems to be a second-order method with $r = 2$.

Very often, we have some theory that predicts what r is for a numerical method. Theoretical error measures for the θ -rule point to $r = 2$ for $\theta = 0.5$ and $r = 1$ for the Forward Euler method. Computed estimates of r are in very good agreement with these theoretical values.

Why convergence rates are important.

The strong practical application of computing convergence rates is for verifying convergence rates point to errors in the code, and correct convergence rates by that the implementation is correct. Experience shows that bugs in the code can lead to the expected convergence rate.

Debugging via convergence rates. Let us experiment with bugs and see the effect on convergence rate. We may, for instance, forget to multiply by `a` in the denominator of the formula for `u[n+1]`:

```
u[n+1] = (1 - (1-theta)*a*dt)/(1 + theta*dt)*u[n]
```

Running the same `decay_convrate.py` command as above gives the expected convergence rates. Why? The reason is that we just specified the Δt values are relied on default parameters. The default value of `a` is 1. Forgetting the factor `a` has then no effect on the convergence rates. It is to avoid parameters that are 1 or 0 when verifying it. Running the code `decay_v0.py` with `a = 2.1` and `I = 0.1` yields

```
terminal> python decay_convrate.py --a 2.1 --I 0.1 \
--dt 0.5 0.25 0.1 0.05 0.025 0.01

..
Pairwise convergence rates for theta=0:
1.49 1.18 1.07 1.04 1.02

Pairwise convergence rates for theta=0.5:
1.42 -0.22 -0.07 -0.03 -0.01

Pairwise convergence rates for theta=1:
0.21 0.12 0.06 0.03 0.01
```

This time we see that the expected convergence rates for the Crank-Nicolson and Backward Euler methods are not obtained, while $r = 1$ for the Forward Euler method. The reason for the error in the latter case is that $\theta = 0$ and the wrong `theta*dt` term in the denominator.

The error

```
u[n+1] = ((1-theta)*a*dt)/(1 + theta*dt*a)*u[n]
```

manifests itself through wrong rates $r \approx 0$ for all three methods. About the same for an erroneous initial condition, `u[0] = 1`, or wrong loop limits, `range(1, Nt)`. In this simple problem, most bugs we can think of are detected by the convergence rates. Provided the values of the input data do not hide the bug.

ify_convergence_rate function could compute the dictionary of list via the final rate estimates (r_{m-2}) are sufficiently close to the expected ones. A tolerance is appropriate, given the uncertainty in estimating r :

```
def ify_convergence_rate():
    main()
    tol = 0.1
    expected_rates = {0: 1, 1: 1, 0.5: 2}
    for theta in r:
        r_final = r[theta][-1]
        diff = abs(expected_rates[theta] - r_final)
        if diff > tol:
            return False
    return True # all tests passed
```

Notice that `r[theta]` is a list and the last element in any list can be extracted by `-1`.

Software engineering

The use of differential equation models requires software that is easy to test and flexible enough to set up extensive numerical experiments. This section introduces three important concepts:

• Modules

• Testing frameworks

• Implementation with classes

Concepts are introduced using the differential equation problem $u' = -au$, $u(0) = 1$.

Making a module

DRY principle.

Previous sections have outlined numerous different programs, all of them having copies of the `solver` function. Such copies of the same piece of code is against the *Don't Repeat Yourself* (DRY) principle in programming. If we want to change the `solver` function there should be *one and only one* place where the change needs to be made.

By pulling up the repetitive code snippets scattered among the `decay_*.py` files, we can put the various functions we want to keep for the future in one file, now called `decay_mod.py` (stands for "module"). The following functions are copied to this file:

[/tinyurl.com/jvzzcfn/decay/decay_mod.py](https://tinyurl.com/jvzzcfn/decay/decay_mod.py)

- `solver` for computing the numerical solution
- `verify_three_steps` for verifying the first three solution points against the exact solution
- `verify_discrete_solution` for verifying the entire computed solution against the exact formula for the numerical solution
- `explore` for computing and plotting the solution
- `define_command_line_options` for defining option-value pairs on the command line
- `read_command_line` for reading input from the command line, now extended to work with `sys.argv` directly and with an `ArgumentParser` object
- `main` for running experiments with $\theta = 0, 0.5, 1$ and a series of Δt values, computing convergence rates
- `main_GUI` for doing the same as the `main` function, but modified for a graphical user interface
- `verify_convergence_rate` for verifying the computed convergence rates against the analytically expected values

To use Matplotlib for plotting. A sketch of the `decay_mod.py` file, with complete definitions of the modified functions, looks as follows:

```
from numpy import *
from matplotlib.pyplot import *
import sys

def solver(I, a, T, dt, theta):
    ...

def verify_three_steps():
    ...

def verify_exact_discrete_solution():
    ...

def u_exact(t, I, a):
    ...

def explore(I, a, T, dt, theta=0.5, makeplot=True):
    ...

def define_command_line_options():
    ...

def read_command_line(use_argparse=True):
    if use_argparse:
        parser = define_command_line_options()
        args = parser.parse_args()
        print 'I={}, a={}, makeplot={}, dt_values={}'.format(
            args.I, args.a, args.makeplot, args.dt_values)
        return args.I, args.a, args.makeplot, args.dt_values
    else:
        if len(sys.argv) < 6:
            print 'Usage: %s I a on/off dt1 dt2 dt3 ...' % \
                sys.argv[0]; sys.exit(1)

        I = float(sys.argv[1])
```



```

a = float(sys.argv[2])
T = float(sys.argv[3])
makeplot = sys.argv[4] in ('on', 'True')
dt_values = [float(arg) for arg in sys.argv[5:]]

return I, a, makeplot, dt_values

():

```

decay_mod.py file is already a module such that we can import desired functions. For example, we can in a file do

```

ay_mod import solver
olver(I=1.0, a=3.0, T=3, dt=0.01, theta=0.5)

```

er, it should also be possible to both use decay_mod.py as a module *and* execute a program that runs main(). This is accomplished by ending the file with a test

```

e__ == '__main__':
()

```

ay_mod.py is used as a module, __name__ equals the module name decay_mod. If __name__ equals '__main__' when the file is run as a program. Optionally, we could run tests if the word verify is present on the command line and verify_convergence if verify_rates is found on the command line. The verify_rates can be removed before we read parameter values from the command line, otherwise the command_line function (called by main) will not work properly.

```

e__ == '__main__':
verify' in sys.argv:
if verify_three_steps() and verify_discrete_solution():
    pass # ok
else:
    print 'Bug in the implementation!'
'verify_rates' in sys.argv:
sys.argv.remove('verify_rates')
if not '--dt' in sys.argv:
    print 'Must assign several dt values'
    sys.exit(1) # abort
if verify_convergence_rate():
    pass
else:
    print 'Bug in the implementation!'
:
# Perform simulations
main()

```

Prefixing imported functions by the module name

Statements of the form from module import * import functions and variables in the current file. For example, when doing

```

py import *
matplotlib.pyplot import *

```

we get mathematical functions like sin and exp as well as MATLAB-style functions and plot, which can be called by these well-known names. Unfortunately, it comes confusing to know where a particular function comes from. Is it from matplotlib.pyplot? Or is it our own function?

An alternative import is

```

import numpy
import matplotlib.pyplot

```

and such imports require functions to be prefixed by the module name, e.g.,

```

t = numpy.linspace(0, T, Nt+1)
u_e = I*numpy.exp(-a*t)
matplotlib.pyplot.plot(t, u_e)

```

This is normally regarded as a better habit because it is explicitly stated from where a function comes from.

The modules numpy and matplotlib.pyplot are so frequently used, and their tedious to write, so two standard abbreviations have evolved in the Python scientific community:

```

import numpy as np
import matplotlib.pyplot as plt

t = np.linspace(0, T, Nt+1)
u_e = I*np.exp(-a*t)
plt.plot(t, u_e)

```

A version of the decay_mod module where we use the np and plt prefixes is decay_mod_prefix.py¹².

The downside of prefixing functions by the module name is that mathematical expressions like $e^{-at} \sin(2\pi t)$ get cluttered with module names,

```

numpy.exp(-a*t)*numpy.sin(2*numpy.pi*t)
# or
np.exp(-a*t)*np.sin(2*np.pi*t)

```

Such an expression looks like $\exp(-a*t)*\sin(2*\pi*t)$ in most other programs. Similarly, np.linspace and plt.plot look less familiar to people who are used to those who have not adopted Python's prefix style. Whether to do from module import * depends on personal taste and the problem at hand. In these writing, module import in shorter programs where similarity with MATLAB could be an advantage. Here a one-to-one correspondence between mathematical formulas and Python code is important. The style import module is preferred inside Python modules (see demonstration).

3 Doctests

We have emphasized how important it is to be able to run tests in the program as was solved by calling various verify* functions in the previous examples. However, well-established procedures and corresponding tools for automating the execution

¹²http://tinyurl.com/jvzzcfn/decay/decay_mod_prefix.py

ly demonstrate two important techniques: *doctest* and *unit testing*. The corresponding modules `decay_mod_doctest.py`¹³ and `decay_mod_nosetest.py`¹⁴.

A docstring (the first string after the function header) is used to document the purpose and their arguments. Very often it is instructive to include an example on how to use the function. Interactive examples in the Python shell are most illustrative as we can see the results of function calls. For example, we can in the `solver` function include an example of calling this function and printing the computed `u` and `t` arrays:

```
def(I, a, T, dt, theta):
    """
    Solve the differential equation u' = -a*u, u(0)=I, for t in (0,T] with steps of dt.

    Parameters
    ----------
    I : float
        Initial value of u
    a : float
        Decay constant
    T : float
        Final time
    dt : float
        Time step
    theta : float
        Angle of observation

    Returns
    -------
    t : array
        Time values
    u : array
        Solution values
    """
    u, t = solver(I=0.8, a=1.2, T=4, dt=0.5, theta=0.5)
    for t_n, u_n in zip(t, u):
        print 't=%.1f, u=%.14f' % (t_n, u_n)
    0, u=0.8000000000000000
    5, u=0.4307692307692308
    10, u=0.2319526627218905
    15, u=0.1248975876194805
    20, u=0.0672525471797205
    25, u=0.0362129100198505
    30, u=0.0194992592414605
    35, u=0.0104996011300205
    40, u=0.0056536313777005
```

such interactive demonstrations are inserted in doc strings, Python's `doctest`¹⁵ is used to automate running all commands in interactive sessions and compare new output appearing in the doc string. All we have to do in the current example is

```
> python -m doctest decay_mod_doctest.py
```

which command imports the `doctest` module, which runs all tests. No additional command is allowed when running doctests. If any test fails, the problem is reported, e.

```
python -m doctest decay_mod_doctest.py
*****
decay_mod_doctest.py", line 12, in decay_mod_doctest...
Example:
    _n, u_n in zip(t, u):
    print 't=%.1f, u=%.14f' % (t_n, u_n)
    , u=0.8000000000000000
    , u=0.4307692307692308
    , u=0.2319526627218905
    , u=0.1248975876194805
    , u=0.0672525471797205
    , u=0.8000000000000000
    , u=0.4307692307692308
    , u=0.2319526627218905
    , u=0.1248975876194805
    , u=0.0672525471875605
```

[/tinyurl.com/jvzzcfn/decay/decay_mod_doctest.py](http://tinyurl.com/jvzzcfn/decay/decay_mod_doctest.py)
[/tinyurl.com/jvzzcfn/decay/decay_mod_nosetest.py](http://tinyurl.com/jvzzcfn/decay/decay_mod_nosetest.py)
[/docs.python.org/library/doctest.html](http://docs.python.org/library/doctest.html)

```
*****
items had failures:
  1 of 2 in decay_mod_doctest.solver
**Test Failed** 1 failures.
```

Note that in the output of `t` and `u` we write `u` with 14 digits. Writing all 15 digits is a good idea: if the tests are run on different hardware, round-off errors might be detected. The `doctest` module detects that the numbers are not precisely the same and reports the present application, where $0 < u(t) \leq 0.8$, we expect round-off errors to be small. Comparing 15 digits would probably be reliable, but we compare 14 to be on the safe side. Doctests are highly encouraged as they do two things: 1) demonstrate how a function works and 2) test that the function works.

Here is an example on a doctest in the `explore` function:

```
def explore(I, a, T, dt, theta=0.5, makeplot=True):
    """
    Run a case with the solver, compute error measure,
    and plot the numerical and exact solutions (if makeplot=True).

    Parameters
    ----------
    I : float
        Initial value of u
    a : float
        Decay constant
    T : float
        Final time
    dt : float
        Time step
    theta : float
        Angle of observation
    makeplot : bool
        Whether to plot the solutions

    Returns
    -------
    E : float
        Error measure
    """
    >>> for theta in 0, 0.5, 1:
    ...     E = explore(I=1.9, a=2.1, T=5, dt=0.1, theta=theta,
    ...                 makeplot=False)
    ...     print '%.10E' % E
    ...
    7.3565079236E-02
    2.4183893110E-03
    6.5013039886E-02
    """
    ...
```

At this time we limit the output to 10 digits.

Caution.

Doctests requires careful coding if they use command-line input or print statements in a terminal window. Command-line input must be simulated by filling `sys.argv` with the appropriate values. The output lines of print statements must be exactly as they appear when running the statements in an interactive Python session.

4 Unit testing with nose

The unit testing technique consists of identifying small units of code, usually functions, and write one or more tests for each unit. One test should, ideally, not depend on other tests. For example, the doctest in function `solver` is a unit test, and the doctest in `explore` as well, but the latter depends on a working `solver`. Putting the error checking in `explore` in two separate functions would allow independent unit tests. The design of unit tests impacts the design of functions. The recommended practice is to design and write the unit tests first and *then* implement the functions!

In scientific computing it is not always obvious how to best perform unit tests. The number of unit tests is naturally larger than in non-scientific software. Very often the solution to a mathematical problem identifies a unit.

e of nose. The `nose` package is a versatile tool for implementing unit tests in short explanation of the usage of nose:

lement tests in functions with names starting with `test_`. Such functions can arguments.

test functions perform assertions on computed results using `assert` functions from the `nose.tools` module.

test functions can be in the source code files or be collected in separate files with `test*.py`.

as a very simple illustration of the three points. Assume that we have this function `double` in `mymod.py`:

```
def double(n):  
    return 2*n
```

in this file, or in a separate file `test_mymod.py`, we implement a test function `test_double` to test that the function `double` works as intended:

```
from nose.tools import assert_equal  
  
def test_double():  
    result = double(4)  
    assert_equal(result, 8)
```

at `test_double` has no arguments. We need to do an `import mymod` or `from mymod import double` if this test resides in a separate file. Running

```
nosetests -s mymod
```

the `nose` tool run all functions with names matching `test_*` in `mymod.py`. Alternatively, if functions are in some `test_mymod.py` file, we can just write `nosetests -s`. Then `nose` look for all files with names matching `test*.py` and run all functions to test.

you have nose tests in separate test files with names `test*.py` it is common to have them in a subdirectory `tests`, or `*_tests` if you have several test subdirectories. If you run `s -s` will then recursively look for all `tests` and `*_tests` subdirectories and `test_*` in all files `test_*.py` in these directories. Just one command can then run all tests in a directory tree!

example of a `tests` directory with different types of `test*.py` files are found in [\[6\]](#). Note that these perform imports of modules in the parent directory. These imports are needed because the tests are supposed to be run by `nosetests -s` executed in the parent directory (`decay`).

[/tinyurl.com/jvzzcfn/decay/tests](http://tinyurl.com/jvzzcfn/decay/tests)

Tip.

The `-s` option to `nosetests` assures that any print statement in the test appears in the output. Without this option, `nosetests` suppressed what it writes to the terminal window (standard output). Such behavior is annoying when developing and testing tests.

The number of failed tests and their details are reported, or an OK is printed if all tests pass. The advantage with the `nose` package is two-fold:

1. tests are written and collected in a structured way, and
2. large collections of tests, scattered throughout a tree of directories, can be run with one command `nosetests -s`.

Alternative assert statements. In case the `nt.assert_equal` function finds arguments are equal, the test is a success, otherwise it is a failure and an `AssertionError` is raised. The particular exception is the indicator that a test

Instead of calling the convenience function `nt.assert_equal`, we can use the `assert` statement, which tests if a boolean expression is true and raises an `AssertionError` otherwise. Here, the statement is `assert result == 8`.

A completely manual alternative is to explicitly raise an `AssertionError` if the computed result is wrong:

```
if result != 8:  
    raise AssertionError()
```

Applying nose. Let us illustrate how to use the `nose` tool for testing key functions in the `decay_mod` module. Or more precisely, the module is called `decay_mod_unittest` to verify functions removed as these now are outdated by the unit tests.

We design three unit tests:

1. A comparison between the computed u^n values and the exact discrete solution.
2. A comparison between the computed u^n values and precomputed, verified values.
3. A comparison between observed and expected convergence rates.

These tests follow very closely the code in the previously shown `verify*` function which comparing u^n , as computed by the function `solver`, to the formula for the exact solution:

```
import nose.tools as nt  
import decay_mod_unittest as decay_mod  
import numpy as np  
  
def exact_discrete_solution(n, I, a, theta, dt):  
    """Return exact discrete solution of the theta scheme."""  
    dt = float(dt) # avoid integer division  
    factor = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)  
    return I*factor**n
```

```
_exact_discrete_solution():

are result from solver against
ula for the discrete solution.

a = 0.8; a = 2; I = 0.1; dt = 0.8
int(8/dt) # no of steps
= decay_mod.solver(I=I, a=a, T=N*dt, dt=dt, theta=theta)
= np.array([exact_discrete_solution(n, I, a, theta, dt)
            for n in range(N+1)])
= np.abs(u_de - u).max()
nt.assert_almost_equal(diff, 0, delta=1E-14)
```

`nt.assert_almost_equal` is the relevant function for comparing two real numbers. The second argument specifies a tolerance for the comparison. Alternatively, one can specify a number for the number of decimal places to be used in the comparison.

After having carefully verified the implementation, we may store correctly computed results in a test program or in files for use in future tests. Here is an example on how the `decay_mod.solver` function can be compared to what is considered to be correct results:

```
_solver():

are result from solver against
precomputed arrays for theta=0, 0.5, 1.

8; a=1.2; T=4; dt=0.5 # fixed parameters
precomputed = {
't': np.array([ 0. , 0.5, 1. , 1.5, 2. , 2.5,
               3. , 3.5, 4. ]),
0.5: np.array(
[ 0.8      , 0.43076923, 0.23195266, 0.12489759,
  0.06725255, 0.03621291, 0.01949926, 0.0104996 ,
  0.00565363]),
0: np.array(
[ 8.00000000e-01, 3.20000000e-01,
  1.28000000e-01, 5.12000000e-02,
  2.04800000e-02, 8.19200000e-03,
  3.27680000e-03, 1.31072000e-03,
  5.24288000e-04]),
1: np.array(
[ 0.8      , 0.5      , 0.3125   , 0.1953125 ,
  0.12207031, 0.07629395, 0.04768372, 0.02980232,
  0.01862645]),
}

for theta in 0, 0.5, 1:
    u, t = decay_mod.solver(I, a, T, dt, theta=theta)
    diff = np.abs(u - precomputed[theta]).max()
    # Precomputed numbers are known to 8 decimal places
    nt.assert_almost_equal(diff, 0, places=8,
                           msg='theta=%s' % theta)
```

The `precomputed` object is a dictionary with four keys: `'t'` for the time mesh, and three keys corresponding to $\theta = 0, 0.5, 1$. The dictionary is a good way for storing data that may cause trouble constitutes a common way for writing unit tests. For example, the updating formula for u^{n+1} may be incorrectly evaluated if unintended integer divisions. With

```
1; a = 1; I = 1; dt = 2
```

the numerator and denominator in the updating expression,

```
(1 - (1-theta)*a*dt)
(1 + theta*dt*a)
```

evaluate to 1 and 3, respectively, and the fraction $1/3$ will call up integer division instead of floating point division. We construct a unit test to make sure `decay_mod.solver` is smart enough to avoid this problem:

```
def test_potential_integer_division():
    """Choose variables that can trigger integer division."""
    theta = 1; a = 1; I = 1; dt = 2
    N = 4
    u, t = decay_mod.solver(I=I, a=a, T=N*dt, dt=dt, theta=theta)
    u_de = np.array([exact_discrete_solution(n, I, a, theta, dt)
                    for n in range(N+1)])
    diff = np.abs(u_de - u).max()
    nt.assert_almost_equal(diff, 0, delta=1E-14)
```

The final test is to see that the convergence rates corresponding to $\theta = 0, 0.5, 1$, respectively:

```
def test_convergence_rates():
    """Compare empirical convergence rates to exact ones."""
    # Set command-line arguments directly in sys.argv
    import sys
    sys.argv[1:] = '--I 0.8 --a 2.1 --T 5 '\
                  '--dt 0.4 0.2 0.1 0.05 0.025'.split()

    r = decay_mod.main()
    for theta in r:
        nt.assert_true(r[theta]) # check for non-empty list

    expected_rates = {0: 1, 1: 1, 0.5: 2}
    for theta in r:
        r_final = r[theta][-1]
        # Compare to 1 decimal place
        nt.assert_almost_equal(expected_rates[theta], r_final,
                               places=1, msg='theta=%s' % theta)
```

Nothing more is needed in the `test_decay_nose.py`¹⁷ file where the tests are defined. Running `nosetests -s` will report Ran 3 tests and an OK for success. Every time we edit the `decay_mod` module we can run `nosetests` to quickly see if the edits affect the verification tests.

Installation of nose. The `nose` package does not come with a standard Python distribution and must therefore be installed separately. The procedure is standard and described in the next section¹⁸. On Debian-based Linux systems the command is `sudo apt-get install python-nose` and with MacPorts you run `sudo port install py27-nose`.

Using nose to test modules with doctests. Assume that `mod` is the name of the module that contains doctests. We may let `nose` run these doctests and report errors using the code set-up

¹⁷http://tinyurl.com/jvzzcfn/decay/tests/test_decay_nose.py

¹⁸<http://nose.readthedocs.org/en/latest/>

```

doctest
od

_mod():
    failure_count, test_count = doctest.testmod(m=mod)
    assert_equal(failure_count, 0,
        msg='%d tests out of %d failed' %
            (failure_count, test_count))

```

doctest.testmod runs all doctests in the module file mod.py and returns the (failure_count) and the total number of tests (test_count). A real example test_decay_doctest.py¹⁹.

Classical class-based unit testing

Classical way of implementing unit tests derives from the JUnit tool in Java where tests are defined in a class for testing. Python comes with a module unittest for doing this. While nose allows simple functions for unit tests, unittest requires deriving from unittest.TestCase and implementing each test as methods with names test_*. I strongly recommend to use nose over unittest, because it is much simpler and faster, but class-based unit testing is a very classical subject that computational scientists should have some knowledge about. That is why a short introduction to unittest is included here.

Example of unittest. We apply the double function in the mymod module introduced in section 4.1 as example. Unit testing with the aid of the unittest module consists of writing test_mymod.py with the content

```

import unittest
from mymod import double

class TestMyCode(unittest.TestCase):
    def test_double(self):
        result = mymod.double(4)
        self.assertEqual(result, 8)

if __name__ == '__main__':
    unittest.main()

```

test_mymod.py is run by executing the test file test_mymod.py as a standard Python program. unittest reports in unittest for automatically locating and running all tests in all test files.

Who have experience with object-oriented programming will see that the difference between using unittest and nose is minor.

Comparison of unittest. The same tests as shown for the nose framework are shown here with the TestCase classes in the file test_decay_unittest.py²⁰. The tests are identical, the difference being that with unittest we must write the tests as methods in a class. The function names have slightly different names.

¹⁹tinyurl.com/jvzzcfn/decay/tests/test_decay_doctest.py
²⁰tinyurl.com/jvzzcfn/decay/tests/test_decay_nose.py

```

import unittest
import decay_mod_unittest as decay
import numpy as np

def exact_discrete_solution(n, I, a, theta, dt):
    factor = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)
    return I*factor**n

class TestDecay(unittest.TestCase):

    def test_exact_discrete_solution(self):
        ...
        diff = np.abs(u_de - u).max()
        self.assertAlmostEqual(diff, 0, delta=1E-14)

    def test_solver(self):
        ...
        for theta in 0, 0.5, 1:
            ...
            self.assertAlmostEqual(diff, 0, places=8,
                msg='theta=%s' % theta)

    def test_potential_integer_division(self):
        ...
        self.assertAlmostEqual(diff, 0, delta=1E-14)

    def test_convergence_rates(self):
        ...
        for theta in r:
            ...
            self.assertAlmostEqual(...)

if __name__ == '__main__':
    unittest.main()

```

6.6 Implementing simple problem and solver classes

The θ -rule was compactly and conveniently implemented in a function solver in section 6.1. For more complicated problems it might be beneficial to use classes and introduce a class Solver to hold the data and the definition of the physical problem, a class Visualizer to make plots. This is illustrated, resulting in code that represents an alternative to the solver and exact_solution found in the decay_mod module.

Explaining the details of class programming in Python is considered beyond the scope of this text. Readers who are unfamiliar with Python class programming should first consult many electronic Python tutorials or textbooks to come up to speed with concepts of Python classes before reading on. The author has a gentle introduction to class programming for scientific applications in [1], see Chapter 7 and 9 and Appendix E. Other useful

- The Python Tutorial: <http://docs.python.org/2/tutorial/classes.html>
- Wiki book on Python Programming: http://en.wikibooks.org/wiki/Python_Programming
- tutorialspoint.com: http://www.tutorialspoint.com/python/python_classes.htm

blem class. The purpose of the problem class is to store all information about the physical model. This usually means all the physical parameters in the problem. For example, with exponential decay we may also add the exact solution of the ODE to the class. The simplest form of a problem class is therefore

```

import exp

class Problem:
    def __init__(self, I=1, a=1, T=10):
        self.T, self.I, self.a = I, float(a), T

    def exact(self, t):
        I, a = self.I, self.a
        return I*exp(-a*t)

```

In the `exact` method we have written `self.I*exp(-self.a*t)`, but using local variables allows the formula `I*exp(-a*t)` which looks closer to the mathematical expression. This is not an important issue with the current compact formula, but is beneficial for problems with longer formulas to obtain the closest possible relationship to the mathematical formulas. My coding style is to strip off the `self` prefix when the code is clear.

Class data can be set either as arguments in the constructor or at any time later.

```

p = Problem(T=5)
p.T = 8
p.dt = 1.5

```

Programmers prefer `set` and `get` functions for setting and getting data in classes, but I consider that overkill when we just have a few attributes in a class.)

It would be convenient if class `Problem` could also initialize the data from the command line. For this end, we add a method for defining a set of command-line options and a class `Solver` with the command-line options are taken as the values provided to the constructor. The `Problem` class now becomes

```

class Problem:
    def __init__(self, I=1, a=1, T=10):
        self.T, self.I, self.a = I, float(a), T

    def define_command_line_options(self, parser=None):
        if parser is None:
            import argparse
            parser = argparse.ArgumentParser()

        parser.add_argument(
            '--I', '--initial_condition', type=float,
            default=self.I, help='initial condition, u(0)',
            metavar='I')
        parser.add_argument(
            '--a', type=float, default=self.a,
            help='coefficient in ODE', metavar='a')
        parser.add_argument(
            '--T', '--stop_time', type=float, default=self.T,
            help='end time of simulation', metavar='T')
        return parser

```

```

def init_from_command_line(self, args):
    self.I, self.a, self.T = args.I, args.a, args.T

def exact_solution(self, t):
    I, a = self.I, self.a
    return I*exp(-a*t)

```

Observe that if the user already has an `ArgumentParser` object it can be supplied. If not, class `Problem` makes one. Python's `None` object is used to indicate that the variable is not initialized with a proper value.

The solver class. The solver class stores data related to the numerical solution and provides a function `solve` for solving the problem. A problem object must be passed to the constructor so that the solver can easily look up physical data. In the present example, the numerical solution method consists of Δt and θ . We add, as in the previous example, functionality for reading Δt and θ from the command line:

```

class Solver:
    def __init__(self, problem, dt=0.1, theta=0.5):
        self.problem = problem
        self.dt, self.theta = float(dt), theta

    def define_command_line_options(self, parser):
        parser.add_argument(
            '--dt', '--time_step_value', type=float,
            default=0.5, help='time step value', metavar='dt')
        parser.add_argument(
            '--theta', type=float, default=0.5,
            help='time discretization parameter', metavar='dt')
        return parser

    def init_from_command_line(self, args):
        self.dt, self.theta = args.dt, args.theta

    def solve(self):
        from decay_mod import solver
        self.u, self.t = solver(
            self.problem.I, self.problem.a, self.problem.T,
            self.dt, self.theta)

    def error(self):
        u_e = self.problem.exact_solution(self.t)
        e = u_e - self.u
        E = sqrt(self.dt*sum(e**2))
        return E

```

Note that we here simply reuse the implementation of the numerical method from the `decay_mod` module. The `solve` function is just a *wrapper* of the previously developed `staircase` function.

The visualizer class. The purpose of the visualizer class is to plot the numerical solution. In class `Solver`. We also add the possibility to plot the exact solution. For this, a problem and solver objects is required when making plots so the constructor must take these objects:

```

class Visualizer:
    def __init__(self, problem, solver):
        self.problem, self.solver = problem, solver

```



```

plot(self, include_exact=True, plt=None):
    """
    Add solver.u curve to the plotting object plt,
    and include the exact solution if include_exact is True.
    This plot function can be called several times (if
    the solver object has computed new solutions).
    """
    if plt is None:
        import scitools.std as plt # can use matplotlib as well

    plt.plot(self.solver.t, self.solver.u, '--o')
    plt.hold('on')
    theta2name = {0: 'FE', 1: 'BE', 0.5: 'CN'}
    name = theta2name.get(self.solver.theta, '')
    legends = ['numerical %s' % name]
    if include_exact:
        t_e = linspace(0, self.problem.T, 1001)
        u_e = self.problem.exact_solution(t_e)
        plt.plot(t_e, u_e, 'b-')
        legends.append('exact')
    plt.legend(legends)
    plt.xlabel('t')
    plt.ylabel('u')
    plt.title('theta=%g, dt=%g' %
              (self.solver.theta, self.solver.dt))
    plt.savefig('%s_%g.png' % (name, self.solver.dt))
    return plt

```

lt object in the plot method is worth a comment. The idea is that plot call solution curve to an existing plot. Calling plot with a plt object (which has matplotlib.pyplot or scitools.std object in this implementation), will just add the solver.u as a dashed line with circles at the mesh points (leaving the color of the plotting tool). This functionality allows plots with several solutions: just make sure data is set in the problem and/or solver classes, the solver's solve() method, the most recent numerical solution is plotted by the plot(plt) method in the visualizer. Exercise 6 describes a problem setting where this functionality is explored.

Using the objects. Eventually we need to show how the classes Problem, Solver, and Visualizer play together:

```

def main():
    problem = Problem()
    solver = Solver(problem)
    viz = Visualizer(problem, solver)

    # Get input from the command line
    parser = problem.define_command_line_options()
    solver.define_command_line_options(parser)
    args = parser.parse_args()
    problem.init_from_command_line(args)
    solver.init_from_command_line(args)

    # Solve and plot
    solver.solve()
    plt = matplotlib.pyplot
    import scitools.std as plt
    viz.plot(plt=plt)
    solver.error()
    if solver.error is not None:
        print 'Error: %.4E' % E
    show()

```

The file `decay_class.py`²¹ constitutes a module with the three classes and the

Test the understanding.

Implement the problem in Exercise ?? in terms of problem, solver, and visualizer. Equip the classes and their methods with doc strings with tests. Also include

7 Improving the problem and solver classes

In the previous Problem and Solver classes containing parameters soon get much more compact when the number of parameters increases. Much of this code can be parameterized more compact. For this purpose, we decide to collect all parameters in a dictionary with two associated dictionaries `self.types` and `self.help` for holding associations and help strings. Provided a problem, solver, or visualizer class defines these three constructors, using default or user-supplied values of the parameters, we can use the class `Parameters` with general code for defining command-line options and reading methods for setting and getting a parameter. A Problem or Solver class can use the command-line functionality and the set/get methods from the `Parameters` class.

A generic class for parameters. A simplified version of the parameter class

```

class Parameters:
    def set(self, **parameters):
        for name in parameters:
            self.prms[name] = parameters[name]

    def get(self, name):
        return self.prms[name]

    def define_command_line_options(self, parser=None):
        if parser is None:
            import argparse
            parser = argparse.ArgumentParser()

        for name in self.prms:
            tp = self.types[name] if name in self.types else str
            help = self.help[name] if name in self.help else None
            parser.add_argument(
                '--' + name, default=self.get(name), metavar=name,
                type=tp, help=help)

        return parser

    def init_from_command_line(self, args):
        for name in self.prms:
            self.prms[name] = getattr(args, name)

```

The file `class_decay_oo.py`²² contains a slightly more advanced version of the class where we in the set and get functions test for valid parameter names and raise informative messages if any name is not registered.

²¹http://tinyurl.com/jvzzcfn/decay/decay_class.py

²²http://tinyurl.com/jvzzcfn/decay/class_decay_oo.py

blem class. A class `Problem` for the problem $u' = -au$, $u(0) = I$, $t \in (0, T]$. Its input a , I , and T can now be coded as

```

class Problem(Parameters):
    """
    Problem class for the problem u'=-a*u, u(0)=I,
    t in [0,T].
    """
    def __init__(self):
        self.prms = dict(I=1, a=1, T=10)
        self.types = dict(I=float, a=float, T=float)
        self.help = dict(I='initial condition, u(0)',
                        a='coefficient in ODE',
                        T='end time of simulation')

    def exact_solution(self, t):
        I, a = self.get('I'), self.get('a')
        return I*np.exp(-a*t)

```

Solver class. Also the solver class is derived from class `Parameters` and works with `Problem` objects, and `help` dictionaries in the same way as class `Problem`. Otherwise, the code for class `Solver` in the `decay_class.py` file:

```

class Solver(Parameters):
    """
    Solver class for the problem u'=-a*u, u(0)=I,
    t in [0,T].
    """
    def __init__(self, problem):
        self.problem = problem
        self.prms = dict(dt=0.5, theta=0.5)
        self.types = dict(dt=float, theta=float)
        self.help = dict(dt='time step value',
                        theta='time discretization parameter')

    def solve(self):
        from decay_mod import solver
        self.u, self.t = solver(
            self.problem.get('I'),
            self.problem.get('a'),
            self.problem.get('T'),
            self.get('dt'),
            self.get('theta'))

    def error(self):
        try:
            u_e = self.problem.exact_solution(self.t)
            e = u_e - self.u
            E = np.sqrt(self.get('dt')*np.sum(e**2))
        except AttributeError:
            E = None
        return E

```

Visualizer class. Class `Visualizer` can be identical to the one in the `decay_class.py` file. The class does not need any parameters. However, a few adjustments in the `plot` method since parameters are accessed as, e.g., `problem.get('T')` rather than `prms.T` are found in the file `class_decay_vis.py`.

Now, we need a function that solves a real problem using the classes `Problem`, `Solver`, and `Visualizer`. This function can be just like `main` in the `decay_class.py` file.

An advantage with the `Parameters` class is that it scales to problems with a large number of numerical parameters: as long as the parameters are defined once via a dictionary, the code in class `Parameters` can handle any collection of parameters of any size.

Performing scientific experiments

Goal.

This section explores the behavior of a numerical method for a differential equation using computer experiments. In particular, it is shown how scientific experiments are performed and reported. We address the ODE problem

$$u'(t) = -au(t), \quad u(0) = I, \quad t \in (0, T],$$

numerically discretized by the θ -rule:

$$u^{n+1} = \frac{1 - (1 - \theta)a\Delta t}{1 + \theta a\Delta t} u^n, \quad u^0 = I.$$

Our aim is to plot u^0, u^1, \dots, u^N together with the exact solution $u_e = Ie^{-at}$. We vary choices of the parameters in this numerical problem: I , a , Δt , and θ . We are interested in how the discrete solution compares with the exact solution. The parameter a is varied and θ takes on the three values corresponding to the Forward Euler, Backward Euler, and Crank-Nicolson schemes ($\theta = 0, 1, 0.5$, respectively).

1 Software

A verified implementation for computing the numerical solution u^n and plotting it against the exact solution u_e is found in the file `decay_mod.py`²³. This program admits arguments to specify a series of Δt values and will run a loop over these values. We make a slight edit of how the plots are designed: the numerical solution is plotted as line type 'r-o' (dashed red lines with dots at the mesh points), and the `show` command is removed to avoid a lot of plot windows popping up on the computer screen. The plot files are still stored in files via `savefig`. The slightly modified program is found in `experiments/decay_mod.py`²⁴. All files associated with the scientific investigation are found in a subdirectory `experiments`.

Running the experiments is easy since the `decay_mod.py` program already has the `theta` parameter and Δt implemented. An experiment with $I = 1$, $a = 2$, $T = 5$, and $dt = 0.5$, can be run by

```

terminal> python decay_mod.py --I 1 --a 2 --makeplot \
--T 5 --dt 0.5 0.25 0.1 0.05

```

2 Combining plot files

The `decay_mod.py` program generates a lot of image files, e.g., `FE_*.png`, `NE_*.png`. We want to combine all the `FE_*.png` files in a table fashion into two images in each row, starting with the largest Δt in the upper left corner and the smallest Δt as we go to the right and down. This can be done using the `montage`²⁵ program.

²³http://tinyurl.com/jvzzcfn/decay/decay_mod.py

²⁴http://tinyurl.com/jvzzcfn/decay/experiments/decay_mod.py

²⁵<http://www.imagemagick.org/script/montage.php>

white areas around the plots can be cropped away by the `convert -trim` command. Making white transparent for HTML pages with a non-white background and `convert -transparent white`.

Plot files in the PDF format with names `FE_*.pdf`, `BE_*.pdf`, and `CN_*.pdf` are generated. They should be combined using other tools: `pdftk` to combine individual plots into a plot per page, and `pdfnup` to combine the pages into a table with multiple plots per page. The resulting image often has some extra surrounding white space that can be removed by a crop program. The code snippets below contain all details about the usage of `python decay_mod.py`, `pdftk`, `pdfnup`, and `pdfcrop`.

Running manual commands is boring, and errors may easily sneak in. Both for automation and documenting the operating system commands we actually issued, we should write a *script* (little program). An alternative is to write the code in a Jupyter notebook and use the notebook as the script. A plain script as a standard in a separate text file will be used here.

Reproducible science.

Code that automates running our computer experiments will ensure that the experiments can be rerun by ourselves or others in the future, either to check the results or to perform experiments with other input data. Also, whatever we did to produce the results is documented in every detail in the script. Automating scripts are therefore essential for our research *reproducible*, which is a fundamental principle in science.

The script takes a list of Δt values on the command line as input and makes three comparisons for each θ value, displaying the quality of the numerical solution as Δt varies.

```
python decay_exper0.py 0.5 0.25 0.1 0.05
```

The script produces four images: `FE.png`, `CN.png`, `BE.png`, `FE.pdf`, `CN.pdf`, and `BE.pdf`, each with four subplots corresponding to the four Δt values. Each plot compares the numerical solution with the exact solution. The latter image is shown in Figure 2.

Thus, the script should be scalable in the sense that it works for any number of Δt values. In the case for this particular implementation:

```
os, sys

def run_experiments(I=1, a=2, T=5):
    """
    The command line must contain dt values
    len(sys.argv) > 1:
    dt_values = [float(arg) for arg in sys.argv[1:]]
    e:
    print 'Usage: %s dt1 dt2 dt3 ...' % sys.argv[0]
    sys.exit(1) # abort

def run_module_file_as_a_stand_alone_application():
    """
    = 'python decay_mod.py --I %g --a %g --makeplot --T %g' % \
      (I, a, T)
    values_str = ' '.join([str(v) for v in dt_values])
    += ' --dt %s' % dt_values_str
    cmd = ' '.join(values_str)
    """
```

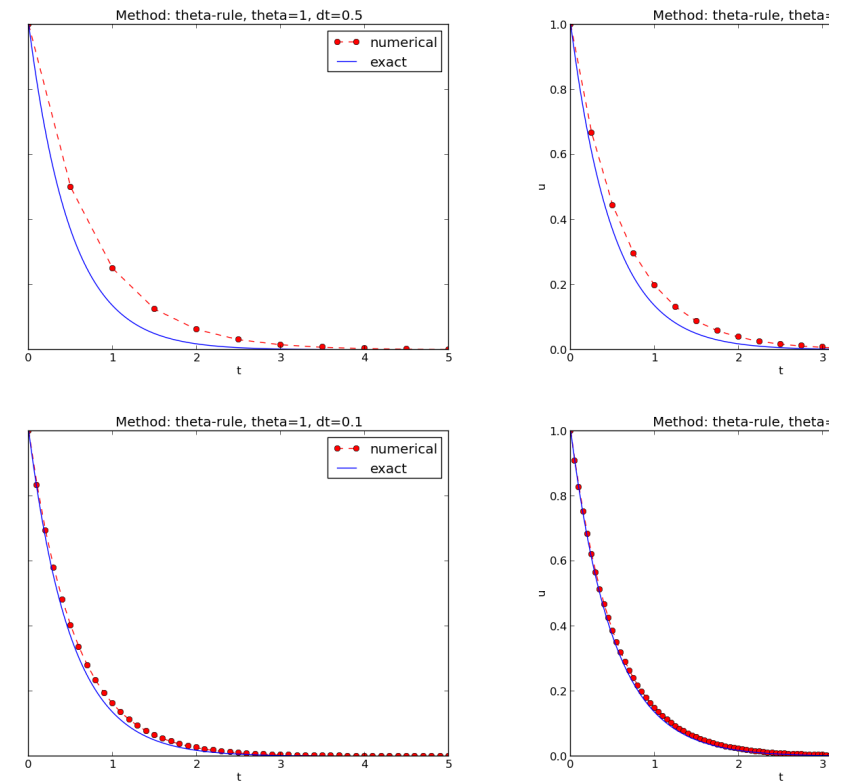


Figure 2: Illustration of the Backward Euler method for four time steps.

```
failure = os.system(cmd)
if failure:
    print 'Command failed:', cmd; sys.exit(1)

# Combine images into rows with 2 plots in each row
image_commands = []
for method in 'BE', 'CN', 'FE':
    pdf_files = ' '.join(['%s_%g.pdf' % (method, dt)
                          for dt in dt_values])
    png_files = ' '.join(['%s_%g.png' % (method, dt)
                          for dt in dt_values])
    image_commands.append(
        'montage -background white -geometry 100%' +
        ' -tile 2x %s %s.png' % (png_files, method))
    image_commands.append(
        'convert -trim %s.png %s.png' % (method, method))
    image_commands.append(
        'convert %s.png -transparent white %s.png' %
        (method, method))
    image_commands.append(
        'pdftk %s output tmp.pdf' % pdf_files)
num_rows = int(round(len(dt_values)/2.0))
```

```

image_commands.append(
    'pdfnup --nup 2x%d tmp.pdf' % num_rows)
image_commands.append(
    'pdfcrop tmp-nup.pdf %s.pdf' % method)

cmd in image_commands:
    print cmd
    failure = os.system(cmd)
    if failure:
        print 'Command failed:', cmd; sys.exit(1)

remove the files generated above and by decay_mod.py
import glob
filenames = glob('*.*.png') + glob('*.*.pdf') + \
             glob('*.*.eps') + glob('tmp*.pdf')
for filename in filenames:
    os.remove(filename)

if __name__ == '__main__':
    experiments()

```

is available as `experiments/decay_exper0.py`²⁶.
 Any comment upon many useful constructs in this script:

`out(arg)` for `arg` in `sys.argv[1:]` builds a list of real numbers from command-line arguments.

`failure = os.system(cmd)` runs an operating system command, e.g., another program. Execution is successful only if `failure` is zero.

Successful execution usually makes it meaningless to continue the program, and to abort the program with `sys.exit(1)`. Any argument different from 0 signifies the computer's operating system that our program stopped with a failure.

`s_%s.png' % (method, dt)` for `dt` in `dt_values` builds a list of filenames of numbers (`dt_values`).

`montage`, `convert`, `pdftk`, `pdfnup`, and `pdfcrop` commands for creating composites are stored in a list and later executed in a loop.

`glob('*.*.png')` returns a list of the names of all files in the current directory whose name matches the Unix wildcard notation²⁷ `*.*.png` (meaning any text, any text, and then `.png`).

`remove(filename)` removes the file with name `filename`.

Interpreting output from other programs

Programs that run other programs, like `decay_exper0.py` does, will often need to interact with those programs. Let us demonstrate how this is done in Python by extracting between θ , Δt , and the error E as written to the terminal window by the `decay` program when being executed by `decay_exper0.py`. We will

look at the output from the `decay_mod.py` program

http://tinyurl.com/jvzzcfn/decay/experiments/decay_exper0.py
[http://en.wikipedia.org/wiki/Glob_\(programming\)](http://en.wikipedia.org/wiki/Glob_(programming))

- interpret this output and store the E values in arrays for each θ value
- plot E versus Δt , for each θ , in a log-log plot

The simple `os.system(cmd)` call does not allow us to read the output from the command. Instead we need to invoke a bit more involved procedure:

```

from subprocess import Popen, PIPE, STDOUT
p = Popen(cmd, shell=True, stdout=PIPE, stderr=STDOUT)
output, dummy = p.communicate()
failure = p.returncode
if failure:
    print 'Command failed:', cmd; sys.exit(1)

```

The command stored in `cmd` is run and all text that is written to the standard output and standard error is available in the string `output`. Or in other words, the text in the terminal window while running `cmd`.

Our next task is to run through the `output` string, line by line, and if the line contains Δt , and E , we split the line into these three pieces and store the data. The structure is a dictionary `errors` with keys `dt` to hold the Δt values in a list, and `theta` to hold the corresponding E values in a list. The relevant code lines are

```

errors = {'dt': dt_values, 1: [], 0: [], 0.5: []}
for line in output.splitlines():
    words = line.split()
    if words[0] in ('0.0', '0.5', '1.0'): # line with E?
        # typical line: 0.0 1.25 7.463E+00
        theta = float(words[0])
        E = float(words[2])
        errors[theta].append(E)

```

Note that we do not bother to store the Δt values as we read them from `output`; we already have these values in the `dt_values` list.

We are now ready to plot E versus Δt for $\theta = 0, 0.5, 1$:

```

import matplotlib.pyplot as plt
plt.loglog(errors['dt'], errors[0], 'ro-')
plt.hold('on')
plt.loglog(errors['dt'], errors[0.5], 'b+-')
plt.loglog(errors['dt'], errors[1], 'gx-')
plt.legend(['FE', 'CN', 'BE'], loc='upper left')
plt.xlabel('log(time step)')
plt.ylabel('log(error)')
plt.title('Error vs time step')
plt.savefig('error.png')
plt.savefig('error.pdf')

```

Plots occasionally need some manual adjustments. Here, the axis of the log-log plot needs to be adapted strictly to the data, see Figure 3. To this end, we need to compute the minimum and maximum of E , and later specify the extent of the axes:

```

# Find min/max for the axis
E_min = 1E+20; E_max = -E_min
for theta in 0, 0.5, 1:
    E_min = min(E_min, min(errors[theta]))
    E_max = max(E_max, max(errors[theta]))

```

```
og(errors['dt'], errors[0], 'ro-')
([min(dt_values), max(dt_values), E_min, E_max])
```

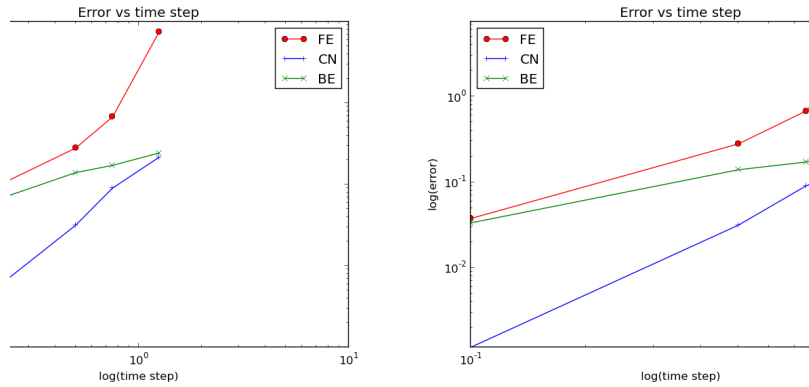


Figure 3: Default plot (left) and manually adjusted axes (right).

complete program, incorporating the code snippets above, is found in `exper1.py`²⁸. This example can hopefully act as template for numerous other ones. You can also use the `plot` function to extract data from the output of programs, make plots, and save several plots in a figure file. The `decay_exper1.py` program is organized as a series of modules, and the files can then easily extend the functionality, as illustrated in the next section.

Making a report

Results of running computer experiments are best documented in a little report containing the code segments, and the plots from a series of experiments. The part of the report containing the plots should be automatically generated by the `plot` function. It summarizes the set of experiments, because in that script we know exactly which inputs were used to generate a specific plot, thereby ensuring that each figure is connected to the corresponding code. Take a look at an example at http://tinyurl.com/k3sdbuv/writing_reports/ to see what we have in mind.

HTML. Scientific reports can be written in a variety of formats. Here we begin with the L^2 ²⁹ format which allows efficient viewing of all the experiments in any web browser. The file `decay_exper1_html.py`³⁰ calls `decay_exper1.py` to perform the experiments and then creates an HTML file with a summary, a section on the mathematical model, a section on the numerical method, a section on the `solver` function implementation, and a section with subsections containing figures that show the results of experiments for $\theta = 0, 0.5, 1$. The mentioned Python file contains all the details for

http://tinyurl.com/jvzzcfn/decay/experiments/decay_exper1.py
<http://en.wikipedia.org/wiki/HTML>
http://tinyurl.com/jvzzcfn/decay/experiments/decay_exper1_html.py

this HTML report³¹. You can view the report on http://tinyurl.com/k3sdbuv/writing_reports/_static/report_html.html.

HTML with MathJax. Scientific reports usually need mathematical formulae and mathematical typesetting. In plain HTML, as used in the `decay_exper1_html.py` file, we use just the keyboard characters to write mathematics. However, there is an extension called MathJax³², which allows formulas and equations to be typeset with L^2 and nicely rendered in web browsers, see Figure 4. A relatively small subset of L^2E^X is supported, but the syntax for formulas is quite rich. Inline formulas are surrounded by $\$$ signs. Inside such signs, one can use \backslash numbered equations, or \backslash begin{equation} and \backslash end{equation} surrounded by \backslash numbered equations, or \backslash begin{align} and \backslash end{align} for multiple aligned equations. One needs to be familiar with mathematical typesetting in L^2E^X ³³.

The file `decay_exper1_mathjax.py`³⁴ contains all the details for turning the HTML report into web pages with nicely typeset mathematics. The corresponding HTML file can be studied to see all details of the mathematical typesetting.

We address the initial-value problem

$$\begin{aligned} u'(t) &= -au(t), \quad t \in (0, T], \\ u(0) &= I, \end{aligned}$$

where a , I , and T are prescribed parameters, and $u(t)$ is the unknown function to be estimated. This mathematical model is relevant for phenomena featuring exponential decay in time.

Numerical solution method

We introduce a mesh in time with points $0 = t_0 < t_1 < \dots < t_N = T$. For simplicity, we assume constant spacing Δt between the mesh points, $\Delta t = t_n - t_{n-1}$, $n = 1, \dots, N$. Let u^n be the numerical approximation to the exact solution at t_n . The θ -rule is used to solve (1) numerically:

$$u^{n+1} = \frac{1 - (1 - \theta)a\Delta t}{1 + \theta a\Delta t} u^n,$$

for $n = 0, 1, \dots, N-1$. This scheme corresponds to

- The Forward Euler scheme when $\theta = 0$
- The Backward Euler scheme when $\theta = 1$
- The Crank-Nicolson scheme when $\theta = 1/2$

Implementation

The numerical method is implemented in a Python function:

```
def theta_rule(I, a, T, dt, theta):
    """Solve u' = -a*u, u(0)=I, for t in (0,T] with steps of dt."""
    N = int(round(T/float(dt))) # no of intervals
    u = zeros(N+1)
    t = linspace(0, T, N+1)
```

Figure 4: Report in HTML format with MathJax.

L^2E^X . The *de facto* language for mathematical typesetting and scientific reports is L^2E^X ³⁶. A number of very sophisticated packages have been added to the L^2E^X ecosystem over a period of three decades, allowing very fine-tuned layout and typesetting. For our purposes, see Figure 5 for an example, L^2E^X is the definite choice when it comes to writing scientific reports³⁷.

³¹http://tinyurl.com/k3sdbuv/writing_reports/_static/report_html.html

³²<http://www.mathjax.org/>

³³<http://en.wikibooks.org/wiki/LaTeX/Mathematics>

³⁴http://tinyurl.com/jvzzcfn/decay/experiments/decay_exper1_html.py

³⁵http://tinyurl.com/k3sdbuv/writing_reports/_static/report_mathjax.html

³⁶<http://en.wikipedia.org/wiki/LaTeX>

³⁷http://tinyurl.com/k3sdbuv/writing_reports/_static/report.pdf

guage used to write the reports has typically a lot of commands involving backslashes³⁸. For output on the web, using HTML (and not the PDF directly in the L^AT_EX struggles with delivering high quality typesetting. Other tools, especially r results and can also produce nice-looking PDFs. The file `decay_exper1_1.v` to generate the L^AT_EX source from a program.

3 Implementation

The numerical method is implemented in a Python function:

```
def theta_rule(I, a, T, dt, theta):
    """Solve u'=-a*u, u(0)=I, for t in (0,T] with steps of dt."""
    N = int(round(T/float(dt))) # no of intervals
    u = zeros(N+1)
    t = linspace(0, T, N+1)

    u[0] = I
    for n in range(0, N):
        u[n+1] = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)*u[n]
    return u, t
```

4 Numerical experiments

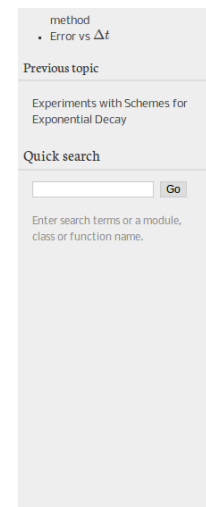
We define a set of numerical experiments where I , a , and T are fixed, while Δt and θ are varied. In particular, $I = 1$, $a = 2$, $\Delta t = 1.25, 0.75, 0.5, 0.1$.

Figure 5: Report in PDF format generated from L^AT_EX source.

Sphinx³⁹ is a typesetting language with similarities to HTML and L^AT_EX, but with a different syntax. It has recently become very popular for software documentation and mathematics. Sphinx can utilize L^AT_EX for mathematical formulas and equations (via MathJax). Unfortunately, the subset of L^AT_EX mathematics supported is less than in full L^AT_EX. For example, numbering of multiple equations in an `align` type environment is not supported. Sphinx syntax⁴⁰ is an extension of the reStructuredText language. An attractive feature is its rich support for fancy layout of web pages⁴¹. In particular, Sphinx can be used with various layout *themes* that give a certain look and feel to the web site along with a table of contents, navigation, and search facilities, see Figure 6.

Markdown. A recently popular format for easy writing of web pages is Markdown⁴². It is very much like one would do in email, using spacing and special characters to mark up the code instead of heavily tagging the text as in L^AT_EX and HTML. With Markdown, one can go from Markdown to a variety of formats. HTML is a common output format, but also epub, XML, OpenOffice, MediaWiki, and MS Word are some other possibilities.

[/tinyurl.com/k3sdbuv/writing_reports//_static/report.tex.html](http://tinyurl.com/k3sdbuv/writing_reports//_static/report.tex.html)
[/sphinx.pocoo.org/](http://sphinx.pocoo.org/)
[/tinyurl.com/k3sdbuv/writing_reports//_static/report_sphinx.rst.html](http://tinyurl.com/k3sdbuv/writing_reports//_static/report_sphinx.rst.html)
[/tinyurl.com/k3sdbuv/writing_reports//_static/sphinx-cloud/index.html](http://tinyurl.com/k3sdbuv/writing_reports//_static/sphinx-cloud/index.html)
[/daringfireball.net/projects/markdown/](http://daringfireball.net/projects/markdown/)
[/johnmacfarlane.net/pandoc/](http://johnmacfarlane.net/pandoc/)



Mathematical problem

We address the initial-value problem

$$u'(t) = -au(t), \quad t \in (0, T], \\ u(0) = I,$$

where a , I , and T are prescribed parameters, and $u(t)$ is the unknown function to be estimated. This mathematical model is relevant for physical phenomena featuring exponential decay in time.

Numerical solution method

We introduce a mesh in time with points $0 = t_0 < t_1 < \dots < t_N = T$. For simplicity, we assume constant spacing Δt between the mesh points: $\Delta t = t_n - t_{n-1}$, $n = 1, \dots, N$. Let u^n be the numerical approximation to the exact solution at t_n .

The θ -rule is used to solve (ode) numerically:

$$u^{n+1} = \frac{1 - (1 - \theta)a\Delta t}{1 + \theta a\Delta t} u^n,$$

for $n = 0, 1, \dots, N - 1$. This scheme corresponds to

Figure 6: Report in HTML format generated from Sphinx source

Wiki formats. A range of wiki formats are popular for creating notes on the web. While some formats (like the one used for Wikipedia), wiki formats have no support for mathematical formulas. However, some limited tools for displaying computer code in nice ways. Wiki formats are suitable for scientific reports compared to the other formats mentioned here.

DocOnce. Since it is difficult to choose the right tool or format for writing a scientific report, it is advantageous to write the content in a format that easily translates to L^AT_EX, Markdown, and various wikis. DocOnce⁴⁵ is such a tool. It is similar to Pandoc, but with some special convenient features for writing about mathematics and programming. It is a modest⁴⁶, somewhere between L^AT_EX and Markdown. The program `doconce` demonstrates how to generate (and write) DocOnce code for a report.

Worked example. The HTML, L^AT_EX (PDF), Sphinx, and DocOnce formats discussed above, are exemplified with source codes and web pages associated with this teaching material: http://tinyurl.com/k3sdbuv/writing_reports/.

5 Publishing a complete project

A report documenting scientific investigations should be accompanied by all data used for the investigations so that others have a possibility to redo the work and verify the results. This possibility is important for *reproducible research* and reliable scientific conclusions.

⁴⁴<http://www.mediawiki.org/wiki/MediaWiki>

⁴⁵<https://github.com/hplgit/doconce>

⁴⁶http://tinyurl.com/k3sdbuv/writing_reports//_static/report.do.txt.html

way of documenting a complete project is to make a directory tree with all files. Ideally, the tree is published at some project hosting site like Bitbucket, GitLab⁴⁷ so that others can download it as a tarfile, zipfile, or clone the files directly into a control system like Mercurial or Git. For the investigations outlined in Section 2, we use a directory tree with files

```

├── .py
├── doc
├── decay_mod.py
├── src
│   ├── decay_exper1_mathjax.py
│   ├── make_report.sh
│   └── run.sh
├── pub
└── report.html

```

In the `src` directory holds source code (modules) to be reused in other projects, the `src` directory installs such software, the `doc` directory contains the documentation, with `src` for the documentation and `pub` for ready-made, published documentation. The `run.sh` is a Bash script listing the `python` command we used to run `decay_exper1_mathjax.py` for the experiments and the `report.html` file.

Exercises

Exercise 1: Refactor a flat program in terms of a function

Consider the ODEs of the form

$$u' = f(t), \quad u(0) = I, \quad t \in (0, T]$$

Find the solution by straightforward integration:

$$u(t) = \int_0^t f(\tau) d\tau.$$

Write $u(t)$ for $t \in [0, T]$, we introduce a uniform time mesh with points $t_n = n\Delta t$. Use the Trapezoidal rule to approximate the integral. Suppose we have computed the numerical solution u^n to $u(t_n)$. We have

$$u(t_{n+1}) = u(t_n) + \int_{t_n}^{t_{n+1}} f(\tau) d\tau.$$

Using the Trapezoidal rule we get

$$u^{n+1} = u^n + \frac{1}{2} \Delta t (f(t_n) + f(t_{n+1})).$$

The initial value is $u^0 = I$. A corresponding implementation for the case $f(t) = 2t + 1$

```

s 2*t + 1

py import *
    # time step

```

hplgit.github.com/teamods/bitgit/html/

```

Nt = int(round(T/dt)) # no of mesh points
u = zeros(Nt+1)
t = linspace(0, T, Nt+1)
for n in range(Nt-1):
    u[n+1] = u[n] + 0.5*dt*(2*t[n]+1 + 2*t[n+1]+1)

```

This is a flat program. Refactor the program as a function `solver(f, I, T, dt)`. The Python implementation of the mathematical function $f(t)$ that is to be integrated. The value of `solver` is the pair (u, t) representing the solution values and the associated time. Filename: `integrate.py`.

Remarks. Many prefer to do a first implementation of an algorithm as a flat program, here the $f(t)$, into the algorithm. Unfortunately, this coding is difficult to reuse a well-tested algorithm. When the flat program works, it is strong to *refactor* the code (i.e., rearrange the statements) such that general algorithms are written as Python functions. The function arguments should be chosen such that the code is applied for a large class of problems, here all problems that can be expressed as

Exercise 2: Compare methods for a given time mesh

Write a program that imports the `solver` function from the `decay_mod` module and a function `compare(dt, I, a)` for comparing, in a plot, the methods corresponding to the exact solution. This plot shows the accuracy of the methods for a given time step. Input data for the problem from the command line using appropriate functions in the module (the `-dt` option for giving several time step values can be reused: just use the `rep` value for the computations). Filename: `decay_compare_theta.py`.

Problem 3: Write a doctest

Write in the following program and equip the `roots` function with a doctest:

```

import sys
# This sqrt(x) returns real if x>0 and complex if x<0
from numpy.lib.scimath import sqrt

def roots(a, b, c):
    """
    Return the roots of the quadratic polynomial
    p(x) = a*x**2 + b*x + c.

    The roots are real or complex objects.
    """
    q = b**2 - 4*a*c
    r1 = (-b + sqrt(q))/(2*a)
    r2 = (-b - sqrt(q))/(2*a)
    return r1, r2

a, b, c = [float(arg) for arg in sys.argv[1:]]
print roots(a, b, c)

```

Make sure to test both real and complex roots. Write out numbers with 14 digits and save the file as `octest_roots.py`.

Problem 4: Write a nose test

Write a nose test for the `roots` function in Problem 3. Filename: `test_roots.py`.

n 5: Make a module

$$q(t) = \frac{RAe^{at}}{R + A(e^{at} - 1)}.$$

Python module `q_module` containing two functions `q(t)` and `dqdt(t)` for computation respectively. Perform a `from numpy import *` in this module. Import `q` and `le` using the "star import" construction `from q_module import *`. All objects `le` is given by `dir()`. Print `dir()` and `len(dir())`. Then change the import `le.py` to `import numpy as np`. What is the effect of this import on the number `dir()` in a file that does `from q_module import *`? Filename: `q_module.py`

e 6: Make use of a class implementation

to solve the exponential decay problem $u' = -au$, $u(0) = I$, for several Δt values. For each Δt value, we want to make a plot where the three solutions corresponding to $\Delta t = 0.5, 1$ appear along with the exact solution. Write a function `experiment` to access the function should import the classes `Problem`, `Solver`, and `Visualizer` from the `ass48` module and make use of these. A new command-line option `--dt_value` to allow the user to specify the Δt values on the command line (the options implemented by the `decay_class` module have then no effect when running the `run` function). Note that the classes in the `decay_class` module should *not* be in `decay_class_exper.py`.

e 7: Generalize a class implementation

the file `decay_class.py`⁴⁹ where the exponential decay problem $u' = -au$, $u(0) = I$ is solved via the classes `Problem`, `Solver`, and `Visualizer`. Extend the classes to solve a general problem

$$u'(t) = -a(t)u(t) + b(t), \quad u(0) = I, \quad t \in (0, T],$$

θ -rule for discretization.

In the case with arbitrary functions $a(t)$ and $b(t)$ the problem class is no longer guaranteed to have an exact solution. Let the `u_exact` in class `Problem` return `None` if the exact solution is not available. Modify classes `Solver` and `Visualizer` accordingly. Add test functions `test_*` for the nose testing tool in the module. Also add a demo where the environment suddenly changes (modeled as an abrupt change in the decay rate).

$$a(t) = \begin{cases} 1, & 0 \leq t \leq t_p, \\ k, & t > t_p, \end{cases}$$

At the point of time the environment changes. Take $t_p = 1$ and make plots that illustrate the effect of having $k \gg 1$ and $k \ll 1$. Filename: `decay_class2.py`.

e 8: Generalize an advanced class implementation

Exercise 7 by utilizing the class implementations in `decay_class_oo.py`⁵⁰. Filename: `ass3.py`.

[/tinyurl.com/jvzzcfn/decay/decay_class.py](http://tinyurl.com/jvzzcfn/decay/decay_class.py)
[/tinyurl.com/jvzzcfn/decay/decay_class.py](http://tinyurl.com/jvzzcfn/decay/decay_class.py)
[/tinyurl.com/jvzzcfn/decay/decay_class_oo.py](http://tinyurl.com/jvzzcfn/decay/decay_class_oo.py)

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