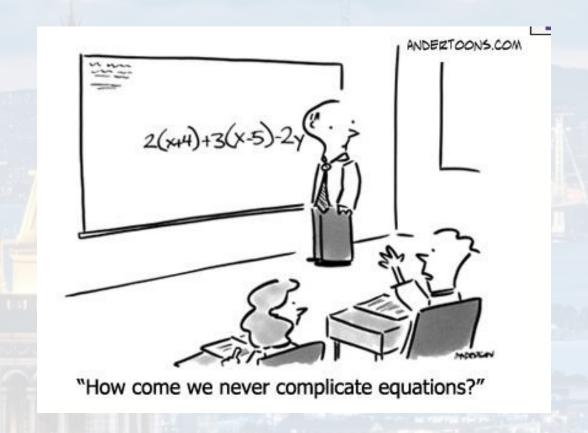


### M. Hohle:

# Physics 77: Introduction to Computational Techniques in Physics





## syllabus

<u>Week</u>	<u>Date</u>	<u>Topic</u>
1	June 12th	Programming Environment & UIs for Python,
		Programming Fundamentals
2	June 19th	Basic Types in Python
3	June 26th	Parsing, Data Processing and File I/O, Visualization
4	July 3rd	Functions, Map & Lambda
5	July 10th	Random Numbers & Probability Distributions,
		Interpreting Measurements
6	July 17th	Numerical Integration and Differentiation
7	July 24th	Root finding, Interpolation
8	July 31st	Systems of Linear Equations, Ordinary Differential Equations (ODEs)
9	Aug 7th	Stability of ODEs, Examples
10	Aug 14th	Final Project Presentations





### finding the intersection of two lines:

$$y_1 = a_1 x_1 + c_1$$

$$y_2 = a_2 x_2 + c_2$$

$$x_1 = x_2$$
  
$$y_1 = y_2$$

$$a_2 x + c_2 = a_1 x + c_1$$

$$x = \frac{c_2 - c_1}{a_1 - a_2}$$

$$y = a_1 \frac{c_2 - c_1}{a_1 - a_2} + c_1$$

### finding the intersection of three planes:

$$y_1 = a_{11}x_{11} + a_{12}x_{12} + c_1$$

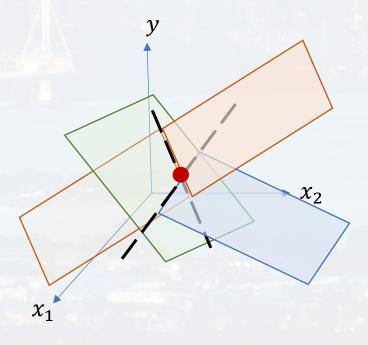
$$y_2 = a_{21}x_{21} + a_{22}x_{22} + c_2$$

$$y_2 = a_{31}x_{31} + a_{32}x_{32} + c_2$$

$$x_{11} = x_{21} = x_{31} = x_1$$

$$x_{12} = x_{22} = x_{32} = x_2$$

$$y_1 = y_2 = y_3 = y$$







more general:

$$x_{11} = x_{21} = x_{31} = x_1$$

$$x_{12} = x_{22} = x_{32} = x_2$$

$$y_1 = y_2 = y_3 = y$$

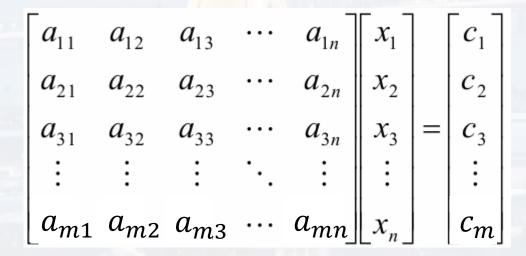
$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + ... + a_{1n}x_n = c_1$$

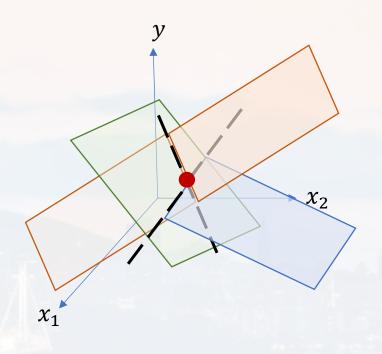
$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + ... + a_{2n}x_n = c_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = c_3$$

• • •

$$a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + ... + a_{mn}x_n = c_m$$





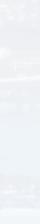


 $\vec{\chi}$ 

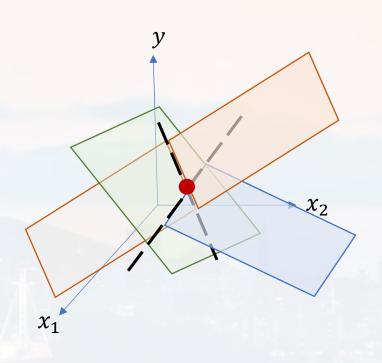


### more general:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ \vdots \\ c_m \end{bmatrix}$$



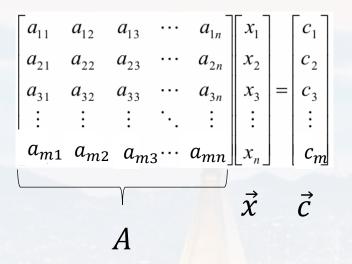
 $A\vec{x} = \vec{c}$ 







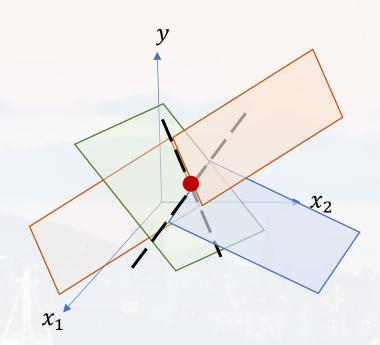
### more general:



$$A\vec{x} = \vec{c}$$

### general set of solutions

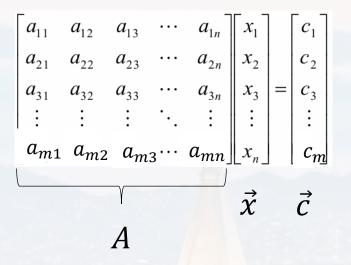
for  $n = m \rightarrow solution$  is unique: a point



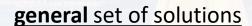




#### more general:



$$A\vec{x} = \vec{c}$$



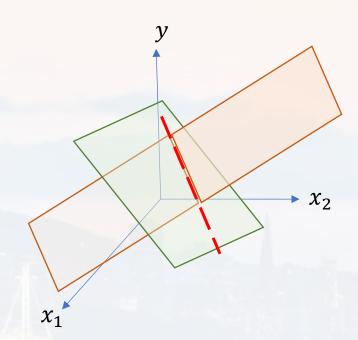
for  $n = m \rightarrow solution$  is unique: a point

for n > m (more variables than equations)

→ solution is not unique: line, hyperplane

for n < m (more equations than variables)

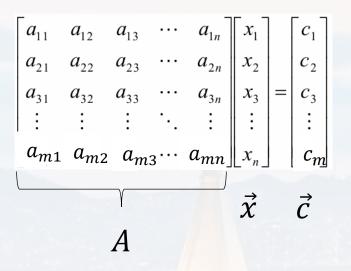
→ no solution

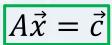


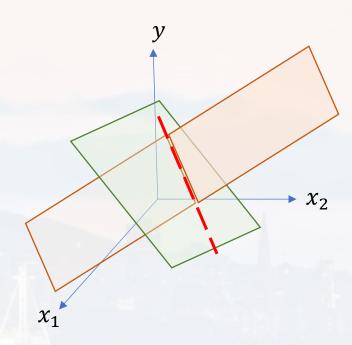




#### more general:







### general set of solutions

for n = m → solution is unique: a point

for n > m (more variables than equations)

→ solution is not unique: line, hyperplane

for n < m (more equations than variables)

→ no solution

exceptions!

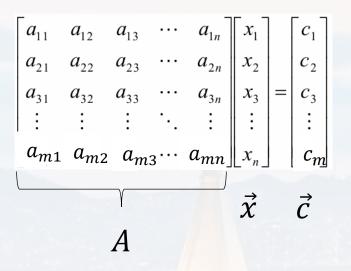
y

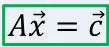
x

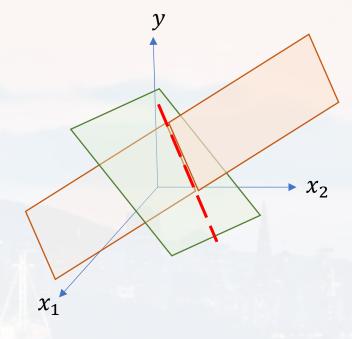




### more general:







### general set of solutions

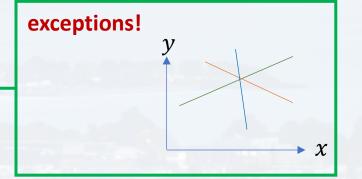
for  $n = m \rightarrow solution$  is unique: a point

for n > m (more variables than equations)

→ solution is not unique: line, hyperplane

for n < m (more equations than variables)

→ no solution







### more general:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \\ \vdots \\ c_m \end{bmatrix}$$

$$A\vec{x} = \vec{c}$$

$$\vec{\chi} = ?$$

for 
$$n = m$$

$$A^{-1}A\vec{x} = A^{-1}\vec{c}$$

$$\vec{x} = A^{-1}\vec{c}$$

$$A = [a_{ij}]$$

inverse: identity:

transpose:  $[a_{ij}]^T = [a_{ji}]$ symmetry:  $[a_{ij}] = [a_{ji}]$ 

conjugate transpose:  $A^{-}$ 

unitary:  $A^{-1} = A^+$ 

idempotency:  $AA = A \rightarrow A^n = A$ 

 $A^{-1}A = I$ 

IM = M

normal:  $A^+A = AA^+$ 





### solving for x:

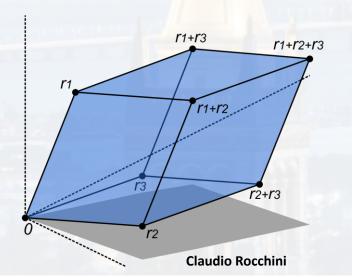
 $A\vec{x} = \vec{c}$ 

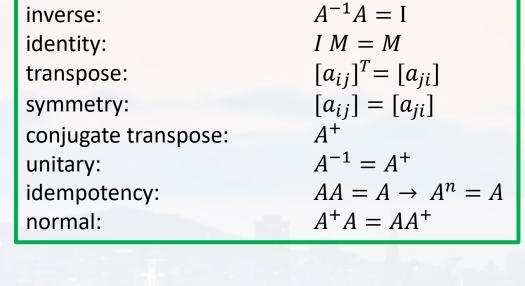
- $\rightarrow$  need to calculate  $A^{-1}$
- → need to calculate a quantity called

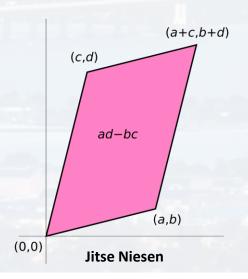
**determinant** of A, det(A)

$$A^{-1} \sim \frac{1}{\det(A)}$$

- if  $det(A) = 0 \rightarrow \text{no solution}$
- | det(A) |: volume spanned by the vectors in A











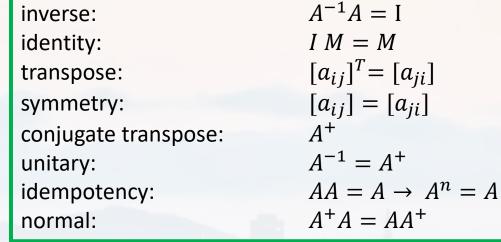
### solving for x:

 $A\vec{x} = \vec{c}$ 

- $\rightarrow$  need to calculate  $A^{-1}$
- → need to calculate a quantity called

**determinant** of A, det(A)

$$A^{-1} \sim \frac{1}{\det(A)}$$



$$\det(A) = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - a_{31}a_{22}a_{13} - a_{32}a_{23}a_{11} - a_{33}a_{21}a_{12}$$





### solving for x:

- $\rightarrow$  need to calculate  $A^{-1}$
- > need to calculate a quantity called

**determinant** of A, det(A)

$$A^{-1} \sim \frac{1}{\det(A)}$$

# $A\vec{x} = \vec{c}$

inverse:

 $A^{-1}A = I$ 

identity:

IM = M

transpose:

 $[a_{ij}]^T = [a_{ii}]$  $[a_{ij}] = [a_{ji}]$ 

symmetry: conjugate transpose:

unitary:

 $A^{-1} = A^+$ 

idempotency:

 $AA = A \rightarrow A^n = A$ 

normal:

 $A^+A = AA^+$ 

#### N x N matrix:

$$\det(A) = \sum_{i_1, i_2, \dots, i_n} \varepsilon_{i_1 \dots i_n} \, a_{1, i_1} \dots a_{n i_n} \qquad \text{where} \qquad \varepsilon_{i_1 \dots i_n} = \prod_{1 \leq \mu < \vartheta \leq n} \operatorname{sgn}(i_\vartheta - i_\mu)$$

$$\varepsilon_{i_1\dots i_n} = \prod_{1 \le \mu < \vartheta \le n} \operatorname{sgn}(i_\vartheta - i_\mu)$$

(Levi-Civita symbol)

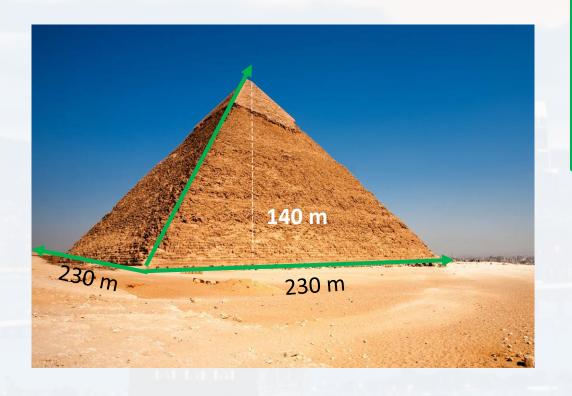
changing indices does not change | det(A) |





**determinant** of A, det(A)

$$A\vec{x} = \vec{c}$$



inverse:  $A^{-1}A = I$ identity: I M = Mtranspose:  $[a_{ij}]^T = [a_{ji}]$ 

symmetry:  $[a_{ij}] = [a_{ji}]$ 

conjugate transpose:  $A^+$ 

unitary:  $A^{-1} = A^+$ 

idempotency:  $AA = A \rightarrow A^n = A$ 

normal:  $A^+A = AA^+$ 

$$\varepsilon_{i_1\dots i_n} = \prod_{1 \le \mu < \vartheta \le n} \operatorname{sgn}(i_{\vartheta} - i_{\mu})$$

$$V = \left| \det \begin{pmatrix} 230 & 0 & 115 \\ 0 & 230 & 115 \\ 0 & 0 & 140 \end{pmatrix} \right| \frac{1}{3} = \frac{230 * 230 * 140 + 0 + 0 - 0 - 0 - 0}{3} = 2,468,666 m^3$$





**determinant** of A, det(A)

$$\varepsilon_{i_1\dots i_n} = \prod_{1 \le \mu < \vartheta \le n} \operatorname{sgn}(i_\vartheta - i_\mu)$$

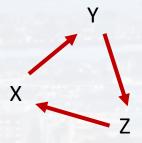


volume does not depend on where I put my coord origin...

$$V = \left| \det \begin{pmatrix} 230 & 0 & 115 \\ 0 & 230 & 115 \\ 0 & 0 & 140 \end{pmatrix} \right| \frac{1}{3} = \frac{230 * 230 * 140 + 0 + 0 - 0 - 0 - 0}{3} = 2,468,666 m^3$$

$$V = \left| \det \begin{pmatrix} 0 & 230 & 115 \\ 230 & 0 & 115 \\ 0 & 0 & 140 \end{pmatrix} \right| \frac{1}{3} = \left| \frac{0 + 0 + 0 - 140 * 230 * 230 - 0 - 0}{3} \right| = 2,468,666 \, m^3$$

$$V = \left| \det \begin{pmatrix} 115 & 230 & 0 \\ 115 & 0 & 230 \\ 140 & 0 & 0 \end{pmatrix} \right| \frac{1}{3} = \left| \frac{0 + 230 * 230 * 140 + 0 - 0 - 0 - 0}{3} \right| = 2,468,666 m^3$$



$$V = \begin{vmatrix} \det \begin{pmatrix} 140 & 0 & 0 \\ 115 & 230 & 0 \\ 115 & 0 & 230 \end{vmatrix} \begin{vmatrix} 1 \\ 3 \end{vmatrix} = \begin{vmatrix} 140 * 230 * 230 + 0 + 0 - 0 - 0 - 0 \\ 3 \end{vmatrix} = 2,468,666 m^3$$



### linear regression

Goal 1: finding a model that tells us how we can **predict**  $y_k$  from all the  $x_i$ 

	$\boldsymbol{x_1}$	$\boldsymbol{x_2}$	$x_3$	$x_4$	$x_5$	$y_k$	
Index	molecular_weight	electronegativity	bond_lengths	num_hydrogen_bonds	logP	toxicity_score	
0	341.704	2.65585	3.09407	2	9.11147	80.9281	
1	335.951	3.22262	2.89039	7	8.92848	83.4911	
2	235.203	2.44115	2.48203	1	6.49731	61.8406	
3	246.505	2.76656	2.71547	7	7.45089	57.0538	
4	437.939	3.4801	3.59569	3	10.9156	131.326	
	336.453	2.81474	3.11	9	8.55696	?	

Goal 2: once we have a model: predict  $y_k$  from new data set



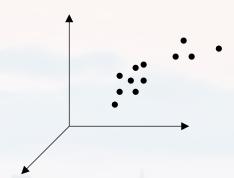


### linear regression

idea: data point  $y_k$  in N dimensional space

$$\rightarrow y_k = f(x_1, \dots x_n, \dots x_N) + \epsilon$$

for each data point k



ansatz:

$$y_k = \beta_0 + \sum_{n=1}^N \beta_n x_n + \epsilon$$

*linear* combination

y: response

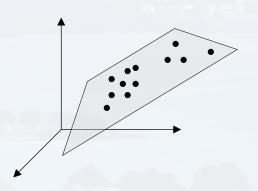
X: regressors (assumed to be independent)

β: factors (how a regressor contributes to the response)

 $\beta_0$ : intercept

E: error (stochasticity of the data, assumed to be

normally dist.)



Finding  $\beta_n$  is the model!



general: linear refers to the **factors** 

$$y_k = \beta_0 + \beta_1 x_1 + \beta_2 x_2$$

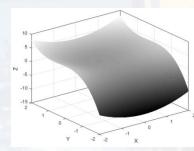
2D plane in 3D space

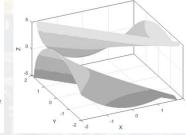
$$y_k = \beta_0 + \beta_1 x_1^2 + \beta_2 x_2^2$$

2D parabolic

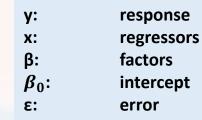
$$y_k = \beta_0 + \beta_1 x_1^2 - \beta_2 x_2^2$$

2D hyperbolic





...and many more...





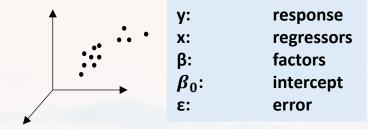
$$y_k = \beta_0 + \sum_{n=1}^N \beta_n x_n + \epsilon$$

### linear equations



for *K* data points in *N* dimensional space

$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$



$$\begin{pmatrix} y_1 \\ \dots \\ y_k \\ \dots \\ y_K \end{pmatrix} = \begin{pmatrix} 1 & x_{11} & x_{12} & \dots & x_{1n} & \dots & x_{1N} \\ \dots & \dots & \dots & \dots & \dots \\ 1 & x_{k1} & x_{k1} & x_{kn} & \dots & x_{kn} \\ 1 & \dots & \dots & \dots & \dots & \dots \\ 1 & x_{K1} & x_{K2} & \dots & x_{Kn} & \dots & x_{KN} \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \dots \\ \beta_n \\ \dots \\ \beta_N \end{pmatrix} + \begin{pmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \dots \\ \varepsilon_k \\ \dots \\ \varepsilon_K \end{pmatrix}$$

$$Y = X\beta + \varepsilon$$

$$Y = X\beta + \varepsilon$$

<u>fitting:</u> finding the best  $\beta$  in terms of minimizing the errors

$$(Y - X\beta)^{T}(Y - X\beta) = \sum_{k} \varepsilon_{k}^{2}$$

$$\frac{\partial}{\partial \beta} \sum_{k} \varepsilon_{k}^{2} = 0 \quad \longrightarrow \quad \beta_{best} = \hat{\beta} = (X^{T}X)^{-1}X^{T}Y \quad \longrightarrow \quad \widehat{Y} = X\widehat{\beta} = X(X^{T}X)^{-1}X^{T}Y$$

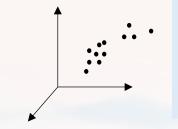
$$\widehat{\mathbf{Y}} = \mathbf{X}\widehat{\boldsymbol{\beta}} = X(X^TX)^{-1}X^TY$$



for *K* data points in *N* dimensional space

$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$

$$Y = X\beta + \varepsilon$$



y: response  $\alpha$ : regressors  $\beta$ : factors  $\beta_0$ : intercept  $\beta_0$ : error

check out Walk\_Through\_LinRegression.ipynb
predicting toxicity of molecules based on their features

Index	molecular_weight	electronegativity	bond_lengths	num_hydrogen_bonds	logP	toxicity_score
0	341.704	2.65585	3.09407	2	9.11147	80.9281
1	335.951	3.22262	2.89039	7	8.92848	83.4911
2	235.203	2.44115	2.48203	1	6.49731	61.8406
3	246.505	2.76656	2.71547	7	7.45089	57.0538
4	437.939	3.4801	3.59569	3	10.9156	131.326





```
see Walk_Through_LinRegression.ipynb
import numpy as np
import pandas as pd
                                                                            reading .xlsx
                                                                                .CSV
import matplotlib.pyplot as plt
                                                                                .txt
import seaborn as sns
import pylab
                                                                            standard plots
import scipy.stats as stats
                                                                             fancy plots:
import statsmodels.api as sm
                                                                             here a pair-
                                                                                plot
from statsmodels.formula.api import ols
                                                                              Q-Q plot
from sklearn.preprocessing import MinMaxScaler
                                                                             the actual
                                                                            super tool for
                                                                             superb data
                                                                              analysis
                             scaling and normalizing
```





Test = pd.read\_csv("molecular\_test\_gbc.csv")

 $x_1$ 

 $x_2$ 

 $\boldsymbol{x_3}$ 

 $x_4$ 

 $x_5$ 

 $y_k$ 

	1)	loading	data
--	----	---------	------

- 2) plotting data
- 3) scaling data
- 4) fitting model
- 5) evaluating model

Index	molecular_weight	electronegativity	bond_lengths	num_hydrogen_bonds	logP	toxicity_score
0	341.704	2.65585	3.09407	2	9.11147	80.9281
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4	437.939	3.4801	3.59569	3	10.9156	131.326

$$y_k = \beta_0 + \sum_{n=1}^N \beta_n x_n + \epsilon$$

y:

toxicity\_score

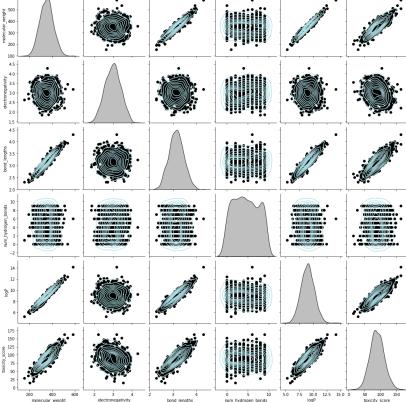
 $x_n$ :

molecular\_weight, electronegativity, bond\_lengths, num\_hydrogen\_bonds, logP



```
Train = pd.read_csv("molecular_train_gbc.csv")
Test = pd.read_csv("molecular_test_gbc.csv")
```

- 1) loading data
- 2) plotting data
- 3) scaling data
- 4) fitting model
- 5) evaluating model







- 1) loading data
- 2) plotting data
- 3) scaling data
- 4) fitting model
- 5) evaluating model

#### Scaling the data because unit system is arbitrary!

Large numerical values dominate the optimization! → rescaling!

```
molecular_weight electronegativity bond_lengths

341.704

2.65585

3.09407
```

```
scaler = MinMaxScaler(feature_range = (0, 1))
TrainS = scaler.fit_transform(Train)
TestS = scaler.transform(Test)
```

the scaler returns an np.array

→ convert back to data frame

```
TrainS = pd.DataFrame(TrainS, columns = Train.columns)
TestS = pd.DataFrame(TestS, columns = Train.columns)
```





```
TrainS = pd.DataFrame(TrainS, columns = Train.columns)
TestS = pd.DataFrame(TestS, columns = Train.columns)
```

$$y_k = \beta_0 + \sum_{n=1}^N \beta_n x_n + \epsilon$$
 toxicity\_score ~ molecular\_weight + electronegativity + bond\_lengths + num\_hydrogen\_bonds + logP

```
my_model = ols(equation, data = TrainS).fit()
my_model.summary()
```

**OLS** (ordinary least squares)







number of data points
is much larger than
the number of regressors

degree of freedom approx. no of obs

my\_model.summary()

OLS Regression Results not the fit quality! Dep. Variable: 0.790 toxicity score R-squared: Model: OLS Adj. R-squared: 0.789 Method: F-statistic: 597.5 Least Squares p-value for Fri, 13 Sep 2024 Prob (F-statistic): 3.34e-266 Date: constant model Log-Likelihood: Time: 20:57:10 1013.0 No. Observations: 800 AIC: -2014.Df Residuals: 794 BIC: -1986. p-values for Df Model: factors (should be < 0.01) Covariance Type:

1)	loading	data
----	---------	------

- 2) plotting data
- 3) scaling data
- 4) fitting model
- 5) evaluating model

$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$

 $2\sigma$  conf range of factors

[0.025

0.9751

		3 Cu Ci i		12 [4]	[0.023	0.575]
Intercept	0.1494	0.012	12.533	0.000	 0.126	0.173
molecular_weight	0.7961	0.089	8.982	0.000	0.622	0.970
electronegativity	-0.1682	0.015	-11.591	0.000	-0.197	-0.140
bond_lengths	0.0204	0.049	0.417	0.677	-0.076	0.116
num_hydrogen_bonds	0.0035	0.008	0.458	0.647	-0.011	0.018
logP	0.1246	0.072	1.723	0.085	-0.017	0.267
Omnibus:		2.249 D	Ourbin-Watson:		1.98	34

Omnibus:	2.249	Durbin-Watson:	1.984
Prob(Omnibus):	0.325	Jarque-Bera (JB):	2.240
Skew:	-0.129	Prob(JB):	0.326
Kurtosis:	2.980	Cond. No.	65.6

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.





<u>more accurate:</u> determining **the p-values for the factors using ANOVA** for the corresponding residuals

1)	lo	ad	in	g	d	a	ta
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$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$

	df	sum_sq	mean_sq	F	PR(>F)
molecular_weight	1.0	13.346285	13.346285	2847.525516	8.024085e-265
electronegativity	1.0	0.640388	0.640388	136.631363	3.085962e-29
bond_lengths	1.0	0.000684	0.000684	0.145954	7.025342e-01
num_hydrogen_bonds	1.0	0.000703	0.000703	0.150055	6.985866e-01
logP	1.0	0.013917	0.013917	2.969353	8.524510e-02
Residual	794.0	3.721459	0.004687	NaN	NaN

vs from t-test

0.0000

0.0000

0.6766

0.6473

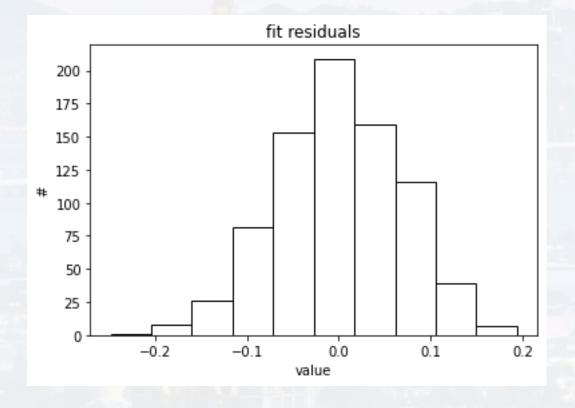
0.0852





```
residuals = my_model.resid

plt.hist(residuals, color = 'w', edgecolor = 'black')
plt.title('fit residuals')
plt.ylabel('#')
plt.xlabel('value')
plt.show()
```



- 1) loading data
- 2) plotting data
- 3) scaling data
- 4) fitting model
- 5) evaluating model

$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$

residuals approx. normally distributed around  $\mu = 0$ 





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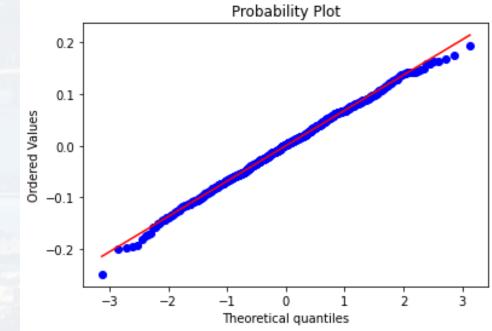
normally distributed

around μ = 0
```

- 1) loading data
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$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$

stats.probplot(residuals, dist = "norm", plot = pylab)
pylab.show()



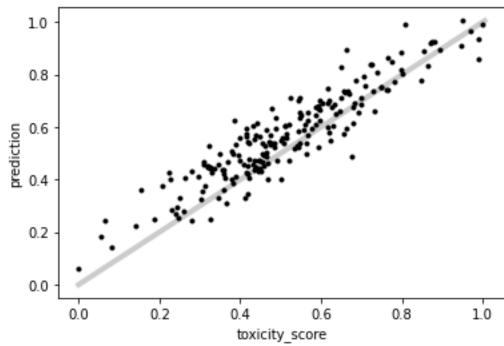




```
Ypred = my model.predict(TestS)
higher = np.max([Ypred, TestS.toxicity_score])
lower = np.min([Ypred, TestS.toxicity_score])
plt.plot([lower, higher], [lower, higher], c = [0, 0, 0, 0.2],
         linewidth = 4)
plt.scatter(TestS.toxicity_score, Ypred, marker = '.', c = 'k')
plt.ylabel('prediction')
plt.xlabel('toxicity score')
plt.show()
```

- 1) loading data
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$$y_k = \beta_0 + \sum_{n=1}^{N} \beta_n x_n + \epsilon$$







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plt.ylabel('prediction')
plt.xlabel('toxicity score')
                                     1.0
plt.show()
                                     0.8
                                   0.6
0.4
                                     0.2
                                     0.0
                                                0.2
                                                              0.6
                                                                     0.8
                                                                           1.0
                                         0.0
                                                       0.4
                                                       toxicity_score
```

- 1) loading data
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$$y_k = \beta_0 + \sum_{n=1}^N \beta_n x_n + \epsilon$$



### M. Hohle:

# Thank you for your attention!

