

Lecture 07:

Scientific Computing



Markus Hohle

University California, Berkeley

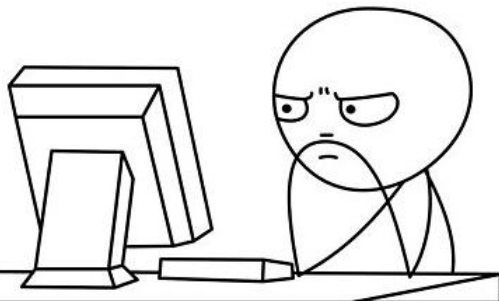
Python for Molecular Sciences

MSSE 272, 3 Units

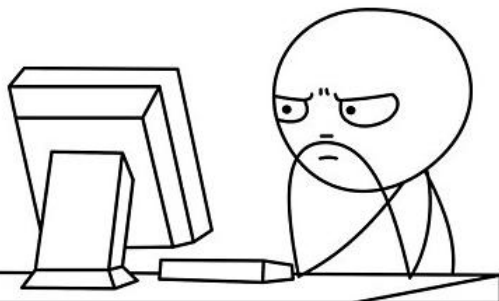


Programmer's Problem

Why does it not work?



Why does it work?



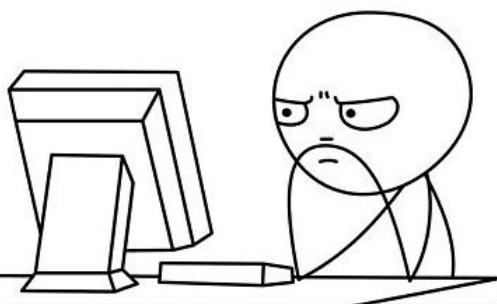
Outline

- introduction to numpy
- linear algebra with numpy
- avoiding loops
- random numbers

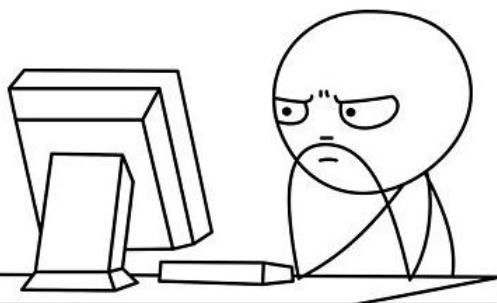


Programmer's Problem

Why does it not work?



Why does it work?



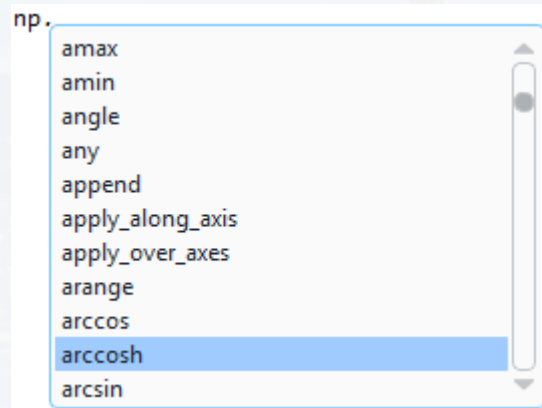
Outline

- **introduction to numpy**
- linear algebra with numpy
- avoiding loops
- random numbers

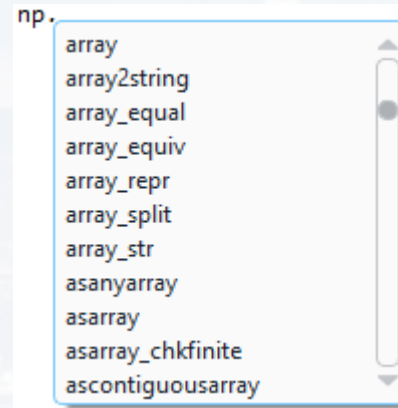


so far, we have used math
faster and more functions: numpy

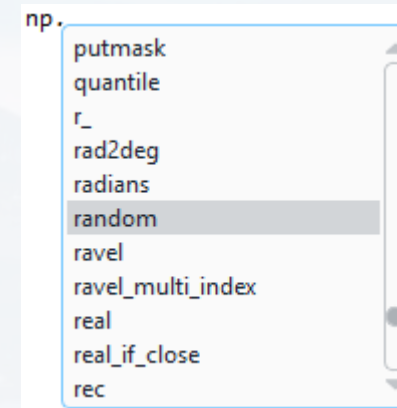
```
import numpy as np
```



basic math function (like math)



manipulating/creating arrays



random number generator

...and much, much more...



type: numpy array

```
M = np.array([[1,2,5,6], [0,8,5,-4], [-4,4,6,1], [2,3,-1,0]])
```

```
print(M)
```

```
array([[ 1,  2,  5,  6],  
       [ 0,  8,  5, -4],  
       [-4,  4,  6,  1],  
       [ 2,  3, -1,  0]])
```

```
type(M)
```

```
type(M)  
numpy.ndarray
```



useful numpy commands:

```
V = np.arange(start = -1, stop = 3, step = 0.01)
```

creating an **array**, that contain floats which start at start, continue in steps of step until the stop value stop


V - NumPy object array	
	0
0	-1
1	-0.99
2	-0.98
3	-0.97
4	-0.96
5	-0.95



useful numpy commands:

```
Z = np.zeros((5,6,7))
```

creating an **array** of any shape that only contains zeros.
Ideal for pre-allocating matrices

 Z - NumPy object array

	0	1	2
0	0	0	0
1	0	0	0
2	0	0	0
3	0	0	0
4	0	0	0
5	0	0	0

see also

```
Z = np.ones((5,6,7))
```



useful numpy commands:

```
I = np.eye(5)
```

creating the N x N **identity matrix**

I - NumPy object array

	0	1	2	3	4
0	1	0	0	0	0
1	0	1	0	0	0
2	0	0	1	0	0
3	0	0	0	1	0
4	0	0	0	0	1



useful numpy commands:

```
T = np.tile([1, 2, 4, 5], reps = (5, 1))
```

creating multiple replicates
of an array

TS T - NumPy object array

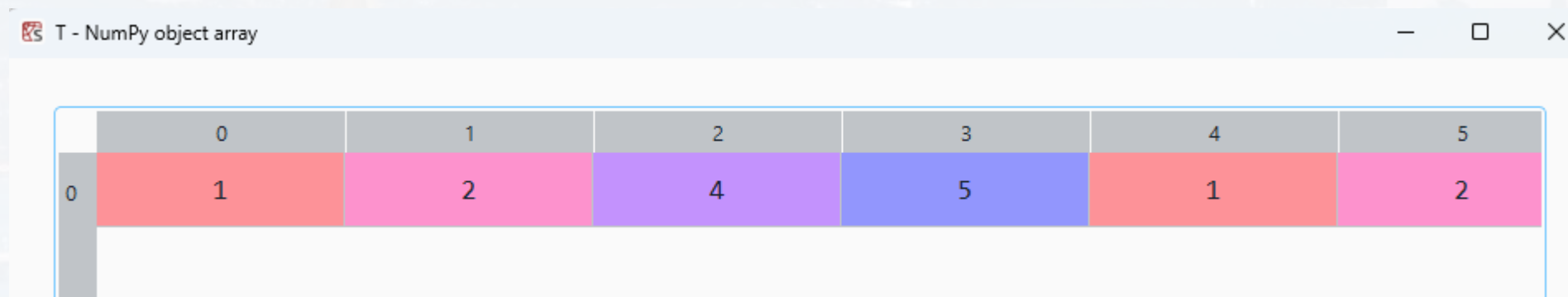
	0	1	2	3
0	1	2	4	5
1	1	2	4	5
2	1	2	4	5
3	1	2	4	5
4	1	2	4	5



useful numpy commands:

```
T = np.tile([1, 2, 4, 5], reps = (1, 5))
```

creating multiple replicates
of an array



T - NumPy object array

	0	1	2	3	4	5
0	1	2	4	5	1	2



math vs numpy

Task: Calculating cosine from an array!

```
A = np.arange(-1, 3, 1/1000000)
```

```
from math import cos as math_cos  
from numpy import cos as np_cos  
import time
```

assigning different names in order
to be able to distinguish between
the different methods

```
t1 = time.monotonic()
```

```
for a in A:  
    math_cos(a)
```

0.36 sec

```
t2 = time.monotonic()
```

```
dt = t2 - t1  
print('Total runtime: ' + str(dt) + ' seconds')
```



math vs numpy

Task: Calculating cosine from an array!

```
A = np.arange(-1, 3, 1/1000000)
```

```
from math import cos as math_cos
from numpy import cos as np_cos
import time
```

```
t1 = time.monotonic()
```

2.26 sec

```
for a in A:
    np_cos(a)
```

That is 6 times slower!

```
t2 = time.monotonic()
```

```
dt = t2 - t1
```

```
print('Total runtime: ' + str(dt) + ' seconds')
```




math vs numpy

Task: Calculating cosine from an array!

```
A = np.arange(-1, 3, 1/1000000)
```

```
from math import cos as math_cos  
from numpy import cos as np_cos  
import time
```

```
t1 = time.monotonic()
```

```
np_cos(A)
```

We actually don't need the loop at all!

```
t2 = time.monotonic()
```

```
dt = t2 - t1
```

```
print('Total runtime: ' + str(dt) + ' seconds')
```

0.016 sec



math vs numpy

Task: Calculating cosine from an array!

```
A = np.arange(-1, 3, 1/1000000)
```

```
from math import cos as math_cos
from numpy import cos as np_cos
import time
```

```
t1 = time.monotonic()
```

```
math_cos(A)
```

```
t2 = time.monotonic()
```

```
dt = t2 - t1
```

```
print('Total runtime: ' + str(dt) + ' seconds')
```

not applicable: math cos is not vectorized!

Traceback (most recent call last):

```
Cell In[40], line 2
      math_cos(A)
```

TypeError: only length-1 arrays can be converted to Python scalars



math vs numpy

	math	numpy
loop	0.36 sec	2.26 sec
vector	n. a.	0.016 sec

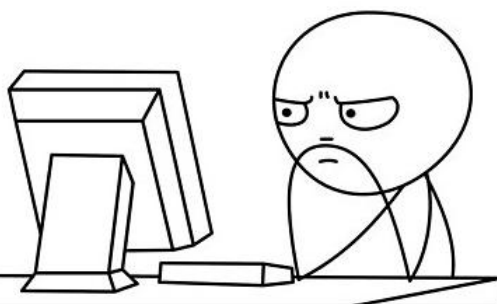
math is optimized
for scalars. It doesn't
need arrays

arrays are actually slow
but faster than a for loop
→ use numpy

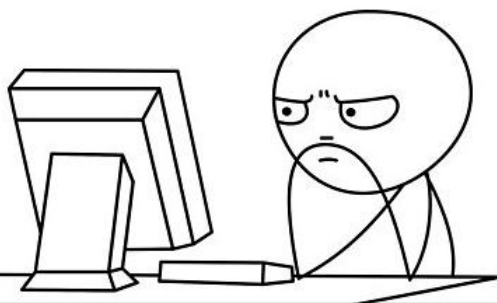


Programmer's Problem

Why does it not work?



Why does it work?



Outline

- introduction to numpy
- **linear algebra with numpy**
- avoiding loops
- random numbers



Why do we need matrices:

- “vectorized” code is :
 - faster
 - shorter
 - maintainable
 - readable
 - scalable
- AI/ANN: essentially matrix operations
- regression, linear models etc
- easy to parallelize



in python:

```
[[ 3 -1  2  2]
 [15 -5 10 10]
 [ 0  0  0  0]
 [-9  3 -6 -6]]
```

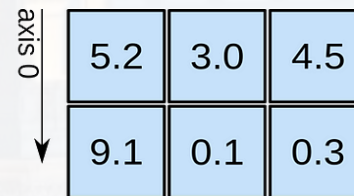
see [here](#)

1D array



shape: (4,)

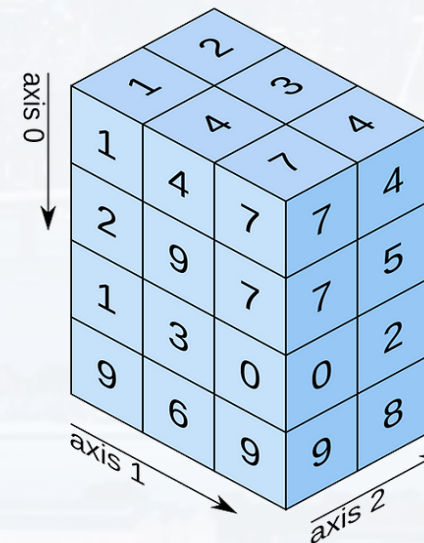
2D array



shape: (2, 3)

3D array

... and higher



shape: (4, 3, 2)

note:

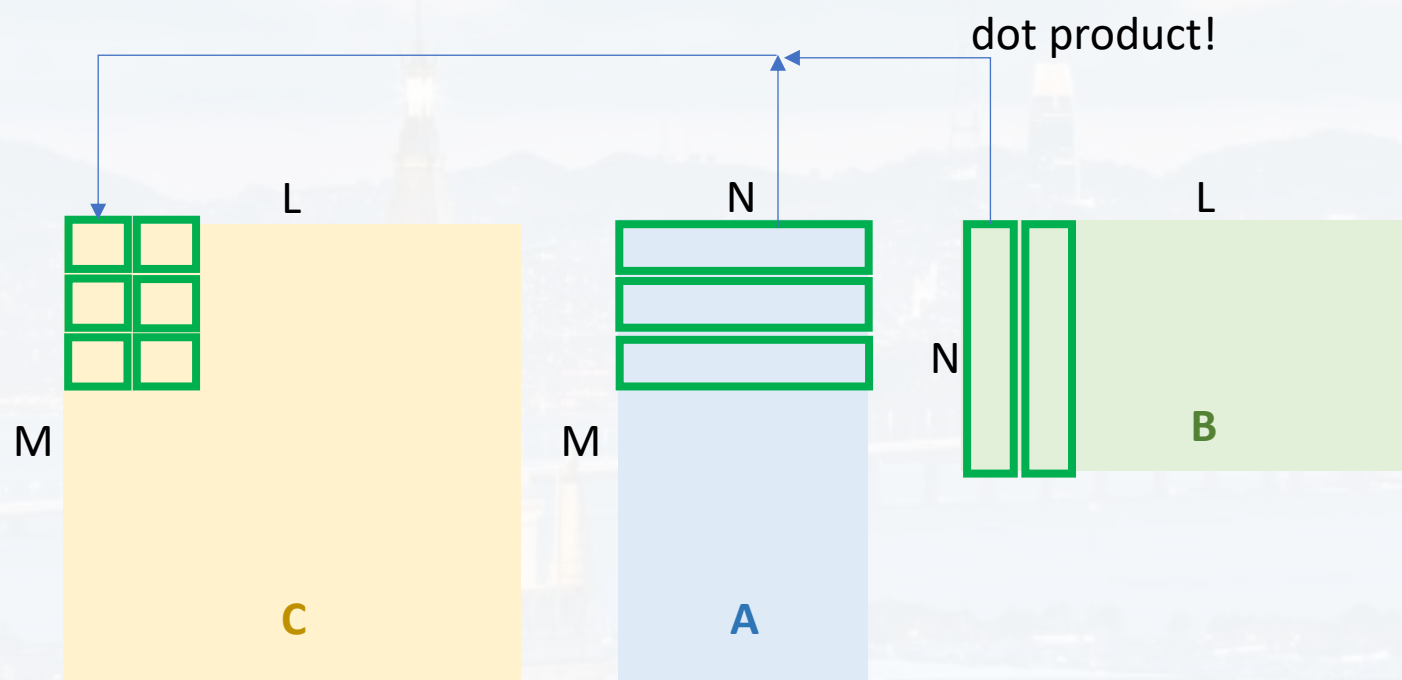
higher dimensional arrays are called **tensor** in the CS community, but they are not the same tensors as in math & physics



the math:

actual matrix multiplication

$$\mathbf{C} = \mathbf{A} * \mathbf{B}$$



$$c_{m,l} = \sum_{n=0}^N a_{m,n} b_{n,l}$$

- only works if $n_{\text{column}}(A) = n_{\text{row}}(B)$
- result: $\mathbf{C}(n_{\text{row}}(A), n_{\text{column}}(B))$



```
v1 = np.array([1,5,0,-3])  
v2 = np.array([3,-1,2,2])
```

- 1) `np.dot(v1,v2)`
- 2) `np.outer(v1,v2)`

$$(a \quad b \quad c) \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = a\alpha + b\beta + c\gamma$$

$$\begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} (a \quad b \quad c) = \begin{pmatrix} a\alpha & \alpha b & \alpha c \\ a\beta & \beta b & \beta c \\ a\gamma & \gamma b & \gamma c \end{pmatrix}$$

```
In [75]: print(np.dot(v1,v2))  
-8
```

```
In [76]: print(np.dot(v2,v1))  
-8
```

```
In [78]: print(np.outer(v1,v2))  
[[ 3 -1  2  2]  
 [15 -5 10 10]  
 [ 0  0  0  0]  
 [-9  3 -6 -6]]
```

```
In [79]: print(np.outer(v2,v1))  
[[ 3 15  0 -9]  
 [-1 -5  0  3]  
 [ 2 10  0 -6]  
 [ 2 10  0 -6]]
```



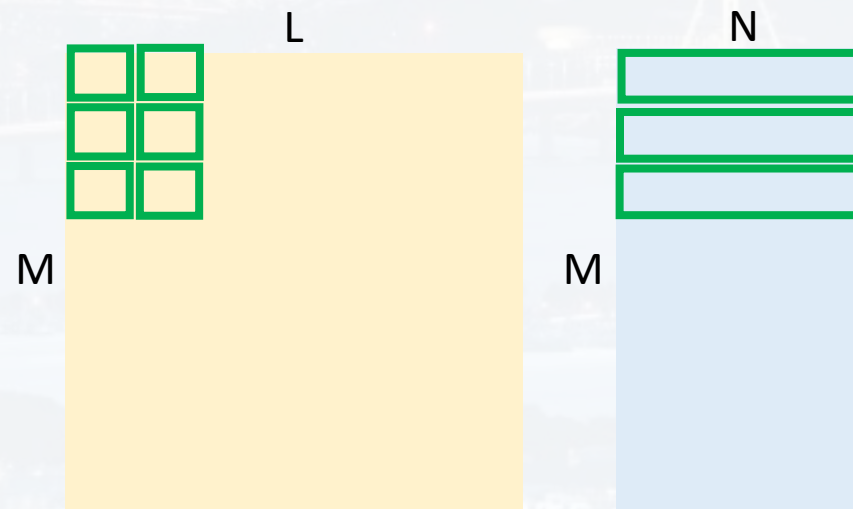

```
M = np.array([[1,2,5,6], [0,8,5,-4], [-4,4,6,1],\n              [2,3,-1,0]])
```

```
array([[ 1,  2,  5,  6],\n       [ 0,  8,  5, -4],\n       [-4,  4,  6,  1],\n       [ 2,  3, -1,  0]])
```

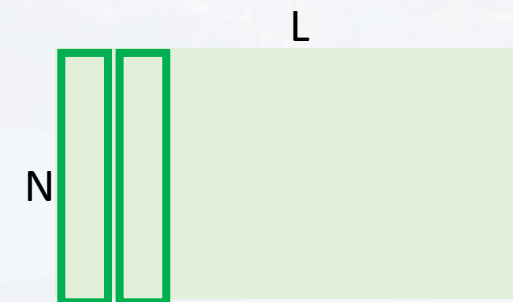
```
np.dot(M,M)
```

```
[[ -7,  56,  39,   3],\n [-28,  72,  74, -27],\n [-26,  51,  35, -34],\n [  6,  24,  19, -1]]
```

actual matrix multiplication



$C = A * B$



$$c_{m,l} = \sum_{n=0}^N a_{m,n} b_{n,l}$$



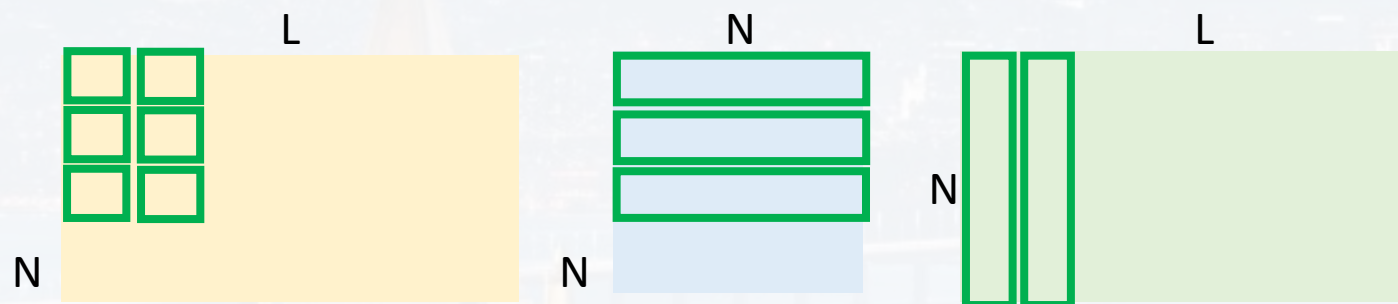
identity matrix

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$I = \begin{pmatrix} 1 & \cdots & 0 \\ \vdots & 1 & \vdots \\ 0 & \cdots & 1 \end{pmatrix}$$

actual matrix multiplication

$$\mathbf{B} = \mathbf{I} * \mathbf{B}$$



$$c_{m,l} = \sum_{n=0}^N a_{m,n} b_{n,l}$$

`np.eye(5)`

```
array([[1., 0., 0., 0., 0.],  
       [0., 1., 0., 0., 0.],  
       [0., 0., 1., 0., 0.],  
       [0., 0., 0., 1., 0.],  
       [0., 0., 0., 0., 1.]])
```



```
M = np.array([[1,2,3,4], [5,6,7,8],\
              [9,10,11,12], [13,14,15,16]])
```

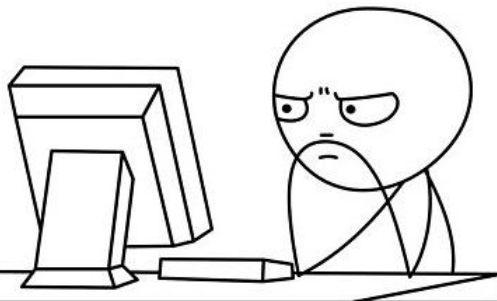
```
In [9]: M
Out[9]:
array([[ 1,  2,  3,  4],
       [ 5,  6,  7,  8],
       [ 9, 10, 11, 12],
       [13, 14, 15, 16]])
```

```
In [10]: M.transpose()
Out[10]:
array([[ 1,  5,  9, 13],
       [ 2,  6, 10, 14],
       [ 3,  7, 11, 15],
       [ 4,  8, 12, 16]])
```

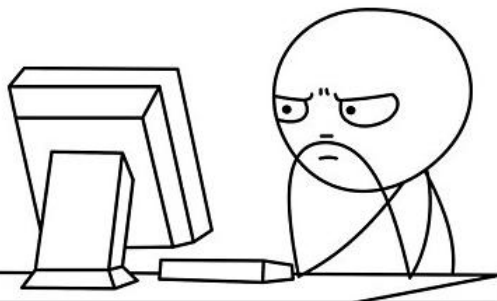


Programmer's Problem

Why does it not work?



Why does it work?



Outline

- introduction to numpy
- linear algebra with numpy
- **avoiding loops**
- random numbers



We saw earlier: loops are slow → use linear algebra or numpy commands

broadcasting

“Broadcasting describes how NumPy treats arrays with **different shapes during arithmetic operations.**”

last section: numpy operations following linear algebra
now: additional useful operations

```
import numpy as np
```

```
A1 = np.array([1, 3, 4, 6])
```

```
A2 = np.array([2, 4, -1, 0])
```

```
A3 = A1*A2
```

```
A3  
array([ 2, 12, -4,  0])
```

automatically performs element wise multiplication



broadcasting

```
import numpy as np
```

```
A1 = np.array([1, 3, 4, 6])
```

```
A2 = np.array([2, 4, -1, 0])
```

```
A3 = A1*A2
```

```
A3  
array([ 2, 12, -4,  0])
```

automatically performs element wise multiplication

```
A1.shape  
(4,)
```

```
A2.shape  
(4,)
```

```
A2 = A2.reshape((1, len(A2)))
```

```
A2.shape  
(1, 4)
```

```
A1*A2  
array([[ 2, 12, -4,  0]])
```

Works too!



```
import numpy as np
```

broadcasting

```
A1 = np.array([1, 3, 4, 6])
```

```
A2 = np.array([2, 4, -1, 0])
```

```
A3 = A1*A2
```

Multiplying with a number (no shape!)
→ still element wise multiplication

```
A1*3  
array([ 3,  9, 12, 18])
```

```
A4 = np.array([3, -5, 6])
```

```
A4*A1
```

Traceback (most recent call last):

```
Cell In[23], line 1  
    A4*A1
```

broadcasting error!

ValueError: operands could not be broadcast together with shapes (3,) (4,)

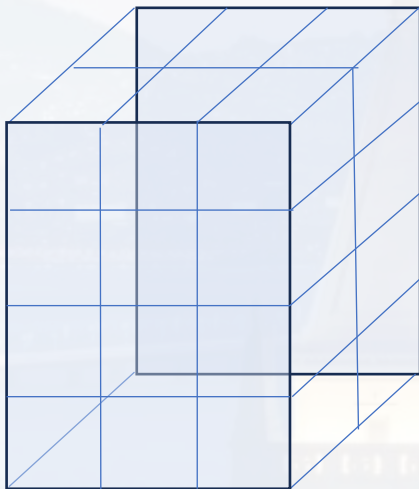
What are the
broadcasting
rules?



What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array(  
[ [ [1, -1], [2, -2], [3, -3]],  
  [ [4, -4], [5, -5], [6, -6]],  
  [ [7, -7], [8, -8], [9, -9]],  
  [ [10, -10], [11, -11], [12, -12]] ]  
)
```

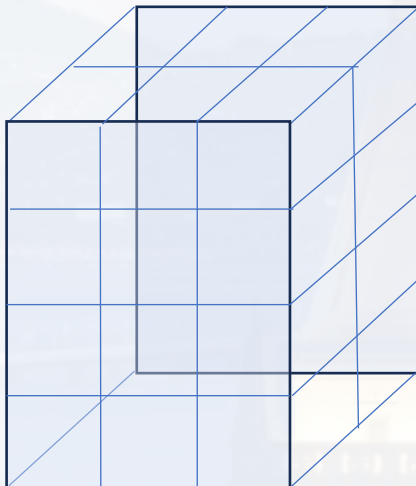
```
A1.shape  
(4, 3, 2)
```




What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array(  
[ [1, -1], [2, -2], [3, -3],  
  [4, -4], [5, -5], [6, -6],  
  [7, -7], [8, -8], [9, -9],  
  [10, -10], [11, -11], [12, -12] ]  
)
```

A1.shape
(4, 3, 2)

	0	1
0	1	-1
1	2	-2
2	3	-3

Slicing: [0, :, :]

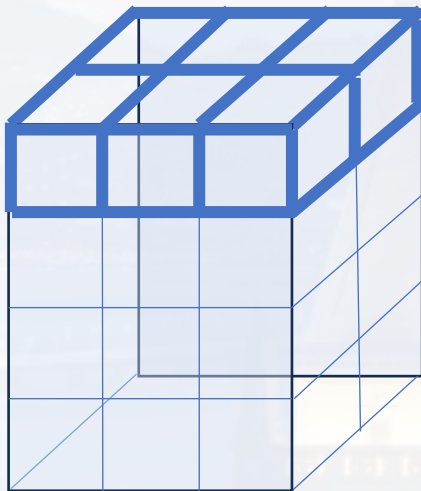
Axis: 0 Shape: (4, 3)



What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array(  
[[ [1, -1], [2, -2], [3, -3]],  
 [ [4, -4], [5, -5], [6, -6]],  
 [ [7, -7], [8, -8], [9, -9]],  
 [ [10, -10], [11, -11], [12, -12]] ]  
)
```

A1.shape
(4, 3, 2)

	0	1
0	1	-1
1	2	-2
2	3	-3

Slicing: [0, :, :]

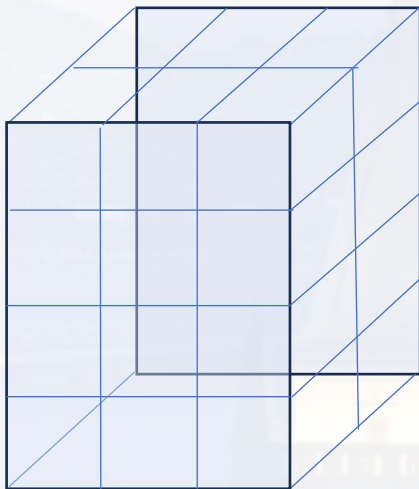
Axis: 0 Shape: (4, 3)



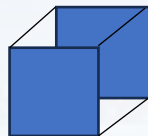
What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
                [4, -4], [5, -5], [6, -6],  
                [7, -7], [8, -8], [9, -9],  
                [10, -10], [11, -11], [12, -12] ])
```



adding/multiplying
an object of shape 0, (1,) or (1,1)

```
A1.shape  
(4, 3, 2)
```

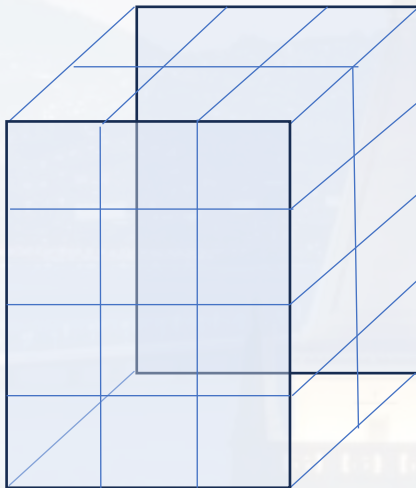
Always fits any part of the box → works!



What are the broadcasting rules?

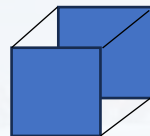
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
(4, 3, 2)

```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
               [4, -4], [5, -5], [6, -6],  
               [7, -7], [8, -8], [9, -9],  
               [10, -10], [11, -11], [12, -12] ])
```



`a = 3`

adding/multiplying
an object of shape 0, (1,) or (1,1)

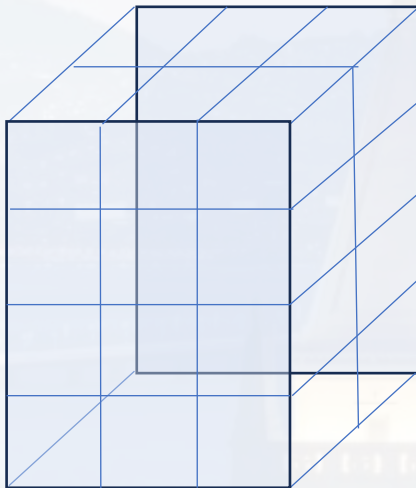
```
In [4]: A1 * a  
Out[4]:  
array([[[ 3, -3],  
        [ 6, -6],  
        [ 9, -9]],  
       [[12, -12],  
        [15, -15],  
        [18, -18]],  
       [[21, -21],  
        [24, -24],  
        [27, -27]],  
       [[30, -30],  
        [33, -33],  
        [36, -36]]])
```




What are the broadcasting rules?

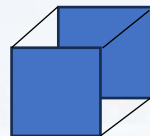
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
(4, 3, 2)

```
A1 = np.array([  
    [[1, -1], [2, -2], [3, -3]],  
    [[4, -4], [5, -5], [6, -6]],  
    [[7, -7], [8, -8], [9, -9]],  
    [[10, -10], [11, -11], [12, -12]] ])
```



```
a = np.array([3])  
a.shape  
(1,)
```

adding/multiplying
an object of shape 0, (1,) or (1,1)

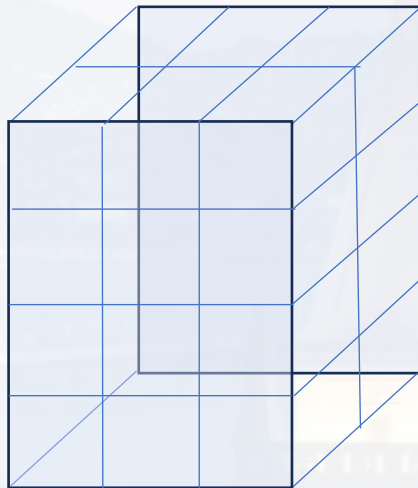
```
In [4]: A1 * a  
Out[4]:  
array([[ [ 3, -3],  
        [ 6, -6],  
        [ 9, -9]],  
       [[12, -12],  
        [15, -15],  
        [18, -18]],  
       [[21, -21],  
        [24, -24],  
        [27, -27]],  
       [[30, -30],  
        [33, -33],  
        [36, -36]]])
```



What are the broadcasting rules?

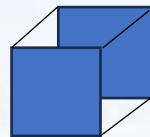
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
(4, 3, 2)

```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
               [4, -4], [5, -5], [6, -6],  
               [7, -7], [8, -8], [9, -9],  
               [10, -10], [11, -11], [12, -12] ])
```



```
a = np.array([[3]])
```

`a.shape`
(1, 1)

adding/multiplying
an object of shape 0, (1,) or (1,1)

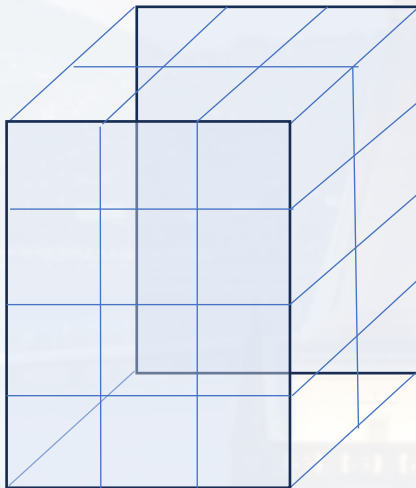
```
In [4]: A1 * a  
Out[4]:  
array([[[ 3, -3],  
        [ 6, -6],  
        [ 9, -9]],  
       [[12, -12],  
        [15, -15],  
        [18, -18]],  
       [[21, -21],  
        [24, -24],  
        [27, -27]],  
       [[30, -30],  
        [33, -33],  
        [36, -36]]])
```



What are the broadcasting rules?

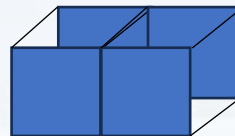
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



A1.shape
(4, 3, 2)

```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
               [4, -4], [5, -5], [6, -6],  
               [7, -7], [8, -8], [9, -9],  
               [10, -10], [11, -11], [12, -12] ])
```



```
a = np.array([3, -3])
```

adding/multiplying
an object of shape (2,)

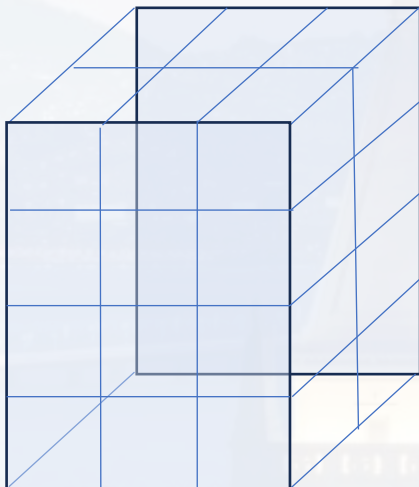
```
array([[[ 3,  3],  
        [ 6,  6],  
        [ 9,  9]],  
       [[12, 12],  
        [15, 15],  
        [18, 18]],  
       [[21, 21],  
        [24, 24],  
        [27, 27]],  
       [[30, 30],  
        [33, 33],  
        [36, 36]]])
```




What are the
broadcasting
rules?

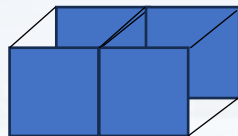
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
(4, 3, 2)

```
A1 = np.array([  
    [[1, -1], [2, -2], [3, -3]],  
    [[4, -4], [5, -5], [6, -6]],  
    [[7, -7], [8, -8], [9, -9]],  
    [[10, -10], [11, -11], [12, -12]] ])
```



```
a = np.array([3, -3])
```

adding/multiplying
an object of shape (2,)

Works, because a was
just oriented the
right way!

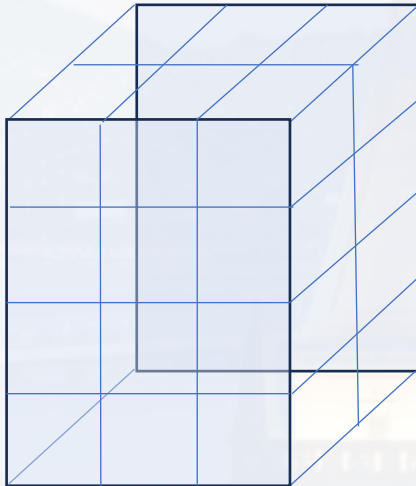
```
array([[[ 3,  3],  
       [ 6,  6],  
       [ 9,  9]],  
      [[12, 12],  
       [15, 15],  
       [18, 18]],  
      [[21, 21],  
       [24, 24],  
       [27, 27]],  
      [[30, 30],  
       [33, 33],  
       [36, 36]])
```



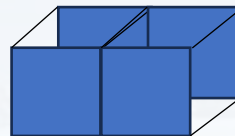

What are the broadcasting rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
                [4, -4], [5, -5], [6, -6],  
                [7, -7], [8, -8], [9, -9],  
                [10, -10], [11, -11], [12, -12] ])
```



```
a = np.array([[3], [-3]])
```

```
A1.shape  
(4, 3, 2)
```

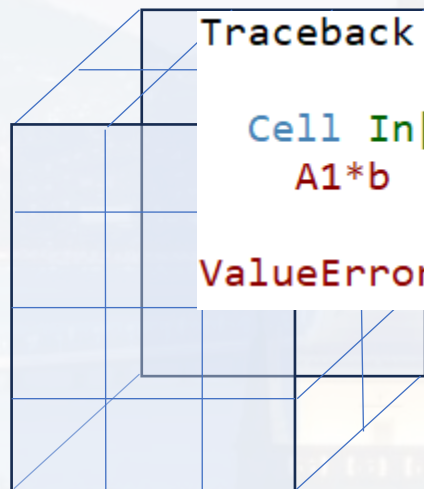
adding/multiplying
an object of shape (2,1)



What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!

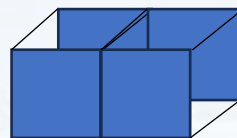


```
Traceback (most recent call last):
```

```
Cell In[59], line 1
```

```
A1*b
```

```
ValueError: operands could not be broadcast together with shapes (4,3,2) (2,1)
```



```
a = np.array([[3], [-3]])
```

```
A1.shape  
(4, 3, 2)
```

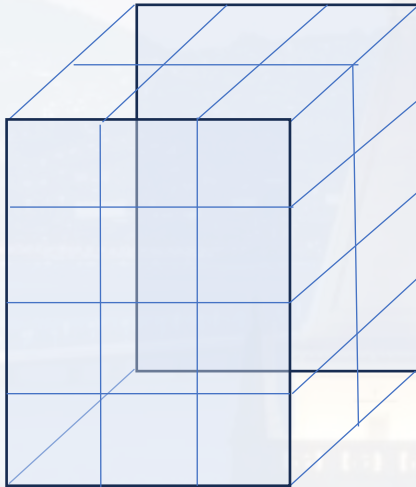
adding/multiplying
an object of shape (2,1)



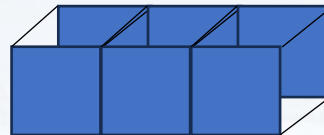
What are the broadcasting rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
                [4, -4], [5, -5], [6, -6],  
                [7, -7], [8, -8], [9, -9],  
                [10, -10], [11, -11], [12, -12] ])
```



```
a = np.array([3, 0, -3])
```

```
A1.shape  
(4, 3, 2)
```

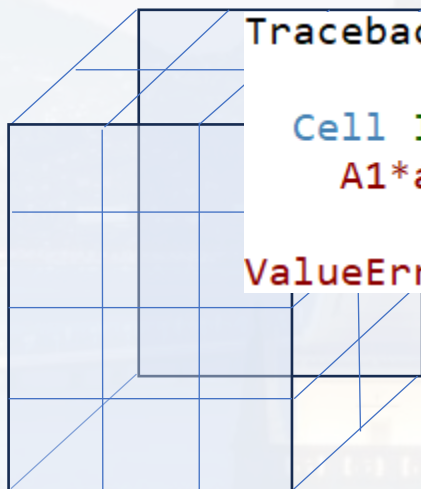
adding/multiplying
an object of shape (3,)



What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!

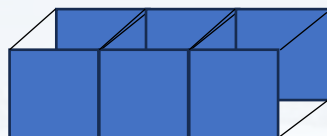


```
Traceback (most recent call last):
```

```
Cell In[63], line 1
```

```
A1*a
```

```
ValueError: operands could not be broadcast together with shapes (4,3,2) (3,)
```



```
a = np.array([3, 0, -3])
```

```
A1.shape  
(4, 3, 2)
```

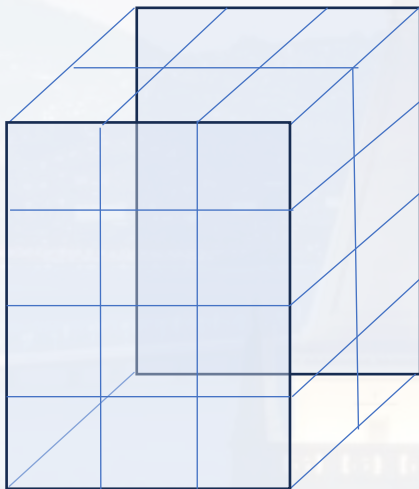
adding/multiplying
an object of shape (3,)



What are the
broadcasting
rules?

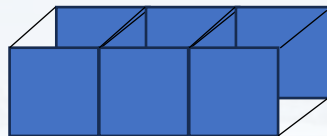
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
                [4, -4], [5, -5], [6, -6],  
                [7, -7], [8, -8], [9, -9],  
                [10, -10], [11, -11], [12, -12]] ])
```

```
a = np.array([[3], [0], [-3]])
```



```
A1.shape  
(4, 3, 2)
```

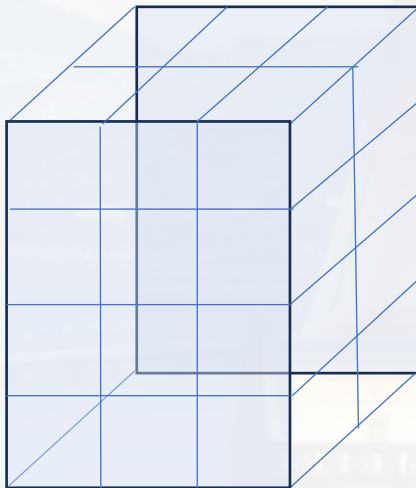
adding/multiplying
an object of shape (3,1)



What are the broadcasting rules?

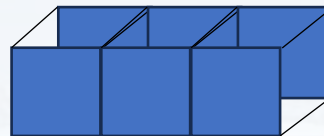
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



A1.shape
(4, 3, 2)

```
A1 = np.array([
    [[1, -1], [2, -2], [3, -3]],
    [[4, -4], [5, -5], [6, -6]],
    [[7, -7], [8, -8], [9, -9]],
    [[10, -10], [11, -11], [12, -12]]
```



adding/multiplying
an object of shape (3,1)

```
a = np.array([[3], [0], [-
```

```
array([[[[ 3, -3],
          [ 0,  0],
          [-9,  9]],

        [[ 12, -12],
          [ 0,  0],
          [-18, 18]],

        [[ 21, -21],
          [ 0,  0],
          [-27, 27]],

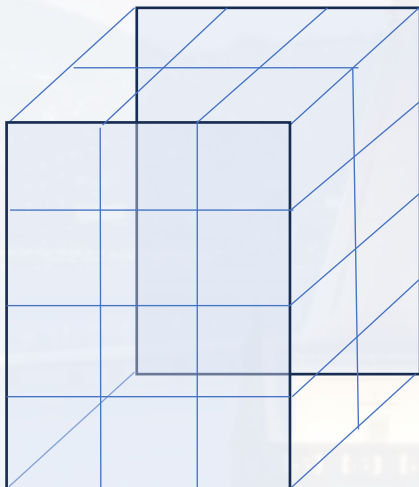
        [[ 30, -30],
          [ 0,  0],
          [-36, 36]]]])
```



What are the
broadcasting
rules?

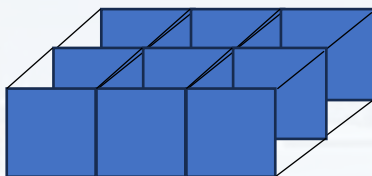
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
(4, 3, 2)

```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
               [4, -4], [5, -5], [6, -6],  
               [7, -7], [8, -8], [9, -9],  
               [10, -10], [11, -11], [12, -12] ])
```



```
a = np.array([[3, 0, -3], [2, 0, -2]])
```

adding/multiplying
an object of shape (2, 3)



What are the
broadcasting
rules?

broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!

```
In [8]: A1*a  
Traceback (most recent call last):
```

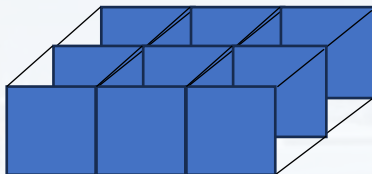
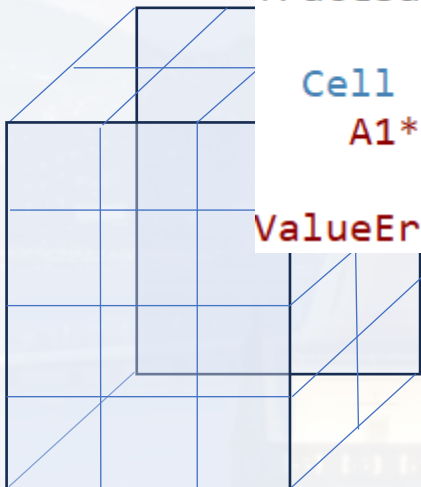
```
Cell In[8], line 1  
A1*a
```

```
ValueError: operands could not be broadcast together with shapes (4,3,2) (2,3)
```

```
a = np.array([[3, 0, -3], [2, 0, -2]])
```

A1.shape
(4, 3, 2)

adding/multiplying
an object of shape (2, 3)

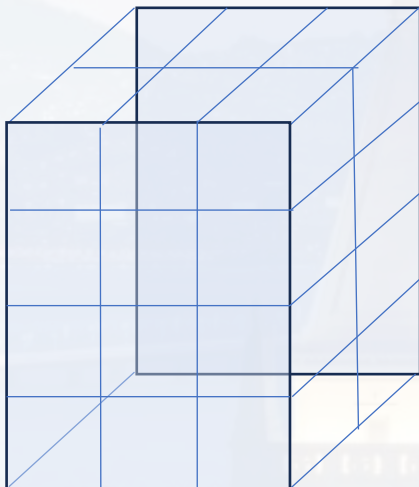




What are the
broadcasting
rules?

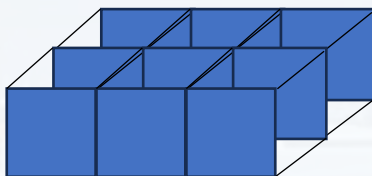
broadcasting

Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



`A1.shape`
`(4, 3, 2)`

```
A1 = np.array([ [1, -1], [2, -2], [3, -3],  
               [4, -4], [5, -5], [6, -6],  
               [7, -7], [8, -8], [9, -9],  
               [10, -10], [11, -11], [12, -12] ])
```



adding/multiplying
an object of shape (3,2)

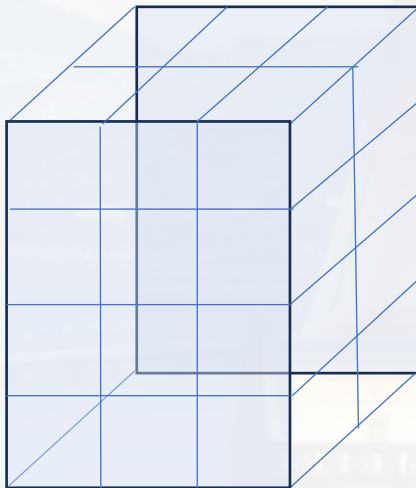
```
a = np.array([[3, 0, -3], [2, 0, -2]])  
a = a.reshape((3,2))
```



What are the broadcasting rules?

broadcasting

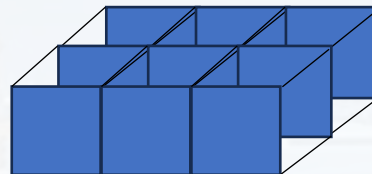
Think about matrices like boxes! As long as you can turn them such a way that the edges match, broadcasting is applicable!



A1.shape
(4, 3, 2)

```
A1 = np.array([
    [[1, -1], [2, -2], [3, -3]],
    [[4, -4], [5, -5], [6, -6]],
    [[7, -7], [8, -8], [9, -9]],
    [[10, -10], [11, -11], [12, -12]]
])
```

```
a = np.array([[3, 0, -3], [2, 0, -2]])
```



```
a = a.reshape((3, 2))
```

adding/multiplying
an object of shape (3, 2)

```
array([[[ 3,  0],
        [-6, -4],
        [ 0,  6]],
       [[ 12,  0],
        [-15, -10],
        [ 0, 12]],
       [[ 21,  0],
        [-24, -16],
        [ 0, 18]],
       [[ 30,  0],
        [-33, -22],
        [ 0, 24]])])
```



What are the
broadcasting
rules?

broadcasting

note: these broadcasting rules work for addition/subtraction too

ValueError: operands could not be broadcast together with shapes (4,3,2) (2,1)

didn't work because (2, 1) doesn't match (4, 3, 2)

solution: (2,), it matches (4, 3, 2)

ValueError: operands could not be broadcast together with shapes (4,3,2) (3,)

didn't work because (3,) doesn't match (4, 3, 2)

solution: (3, 1), it matches (4, 3, 2) two times

ValueError: operands could not be broadcast together with shapes (4,3,2) (2,3)

didn't work because (2, 3) doesn't match (4, 3, 2)

solution: reshape to (3, 2), it matches (4, 3, 2)



more useful numpy commands to avoid loops:

statistics

```
np.max()  
np.min()  
np.mean()  
np.median()  
np.std()  
np.argmax()  
np.histogram()  
...
```

rearranging arrays

```
np.reshape()  
np.sort()  
np.transpose()  
np.hstack()  
np.vstack()  
np.tile()  
np.arange()  
...
```

math functions

```
np.exp()  
np.sin()  
np.cos()  
np.tan()  
np.arcsin()  
np.arccos()  
np.arctan()  
np.arctanh()  
...
```

resetting values

```
np.clip()  
np.abs()  
np.round()  
np.eye()  
...
```




Let's combine some of those commands

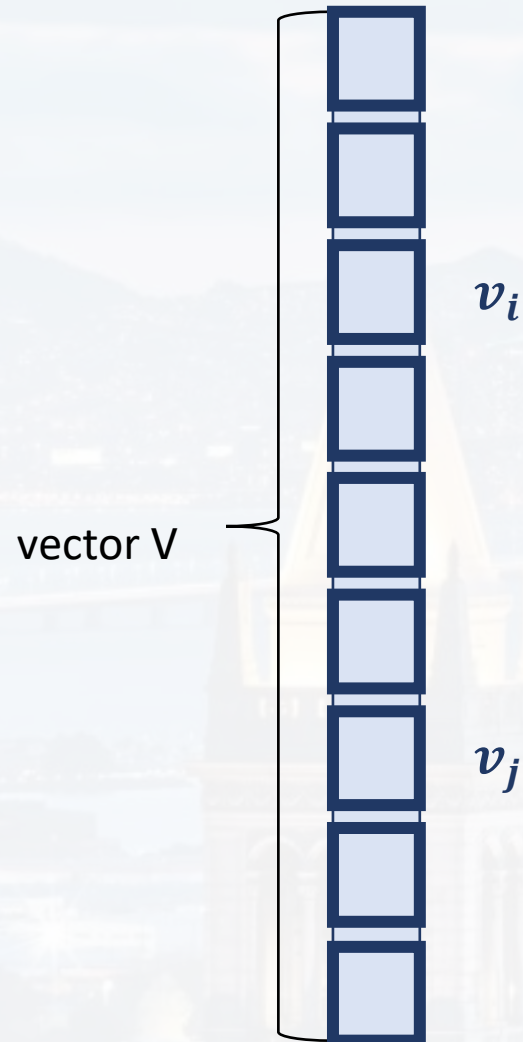
```
np.zeros()  
np.arange()  
np.tile()  
np.transpose()
```

for a particular example about avoiding loops!



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



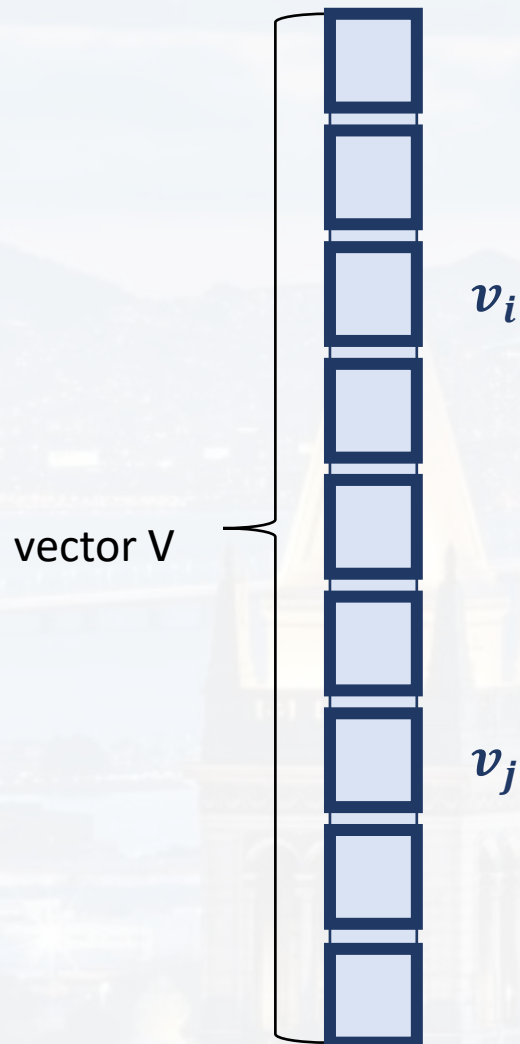
calculating the distance between each element

$$d(v_i, v_j) = (v_i - v_j)^2$$



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



calculating the distance between each element

$$d(\mathbf{v}_i, \mathbf{v}_j) = (\mathbf{v}_i - \mathbf{v}_j)^2$$

efficiency:

vector of length N → N*N operations

we know that the diagonal $d(\mathbf{v}_i, \mathbf{v}_i) = 0$ → N fewer operations

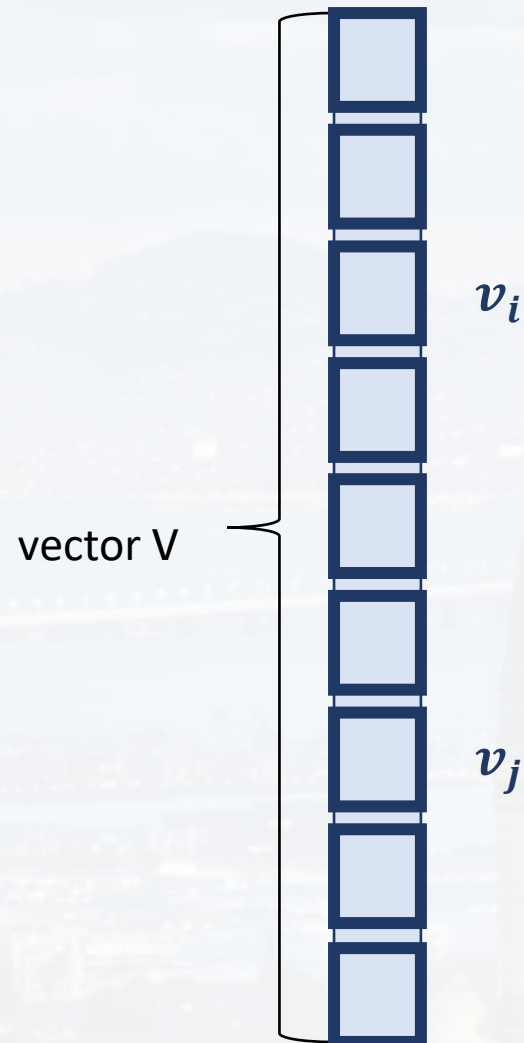
only half the operations are necessary: $d(\mathbf{v}_i, \mathbf{v}_j) = d(\mathbf{v}_j, \mathbf{v}_i)$

→ instead of N*N operations: only (N-1)*(N-1)/2 needed



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



1) normal loop

```
V = np.arange(start = 0, stop = 500)
N = len(V)
```

0.11 sec

```
D = np.zeros((N,N))
```

```
t1 = time.monotonic()
```

```
for i in range(N):
    for j in range(N):
        D[i,j] = (V[i] - V[j])**2
```

```
t2 = time.monotonic()
```

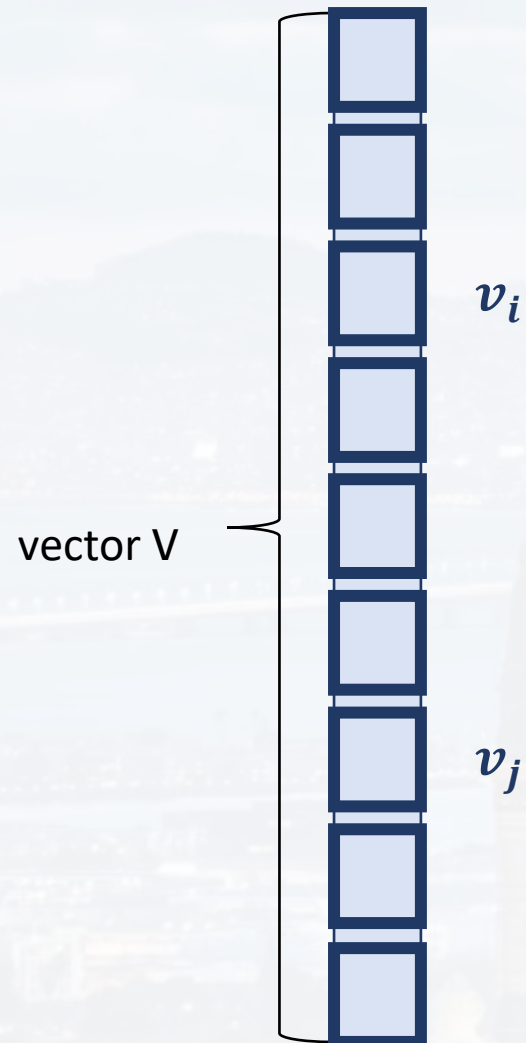
```
dt = t2 - t1
```

```
print('Total runtime: ' + str(dt) + ' seconds')
```




We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



1) normal loop

```
V = np.arange(start = 0, stop = 500)  
N = len(V)
```

0.11 sec

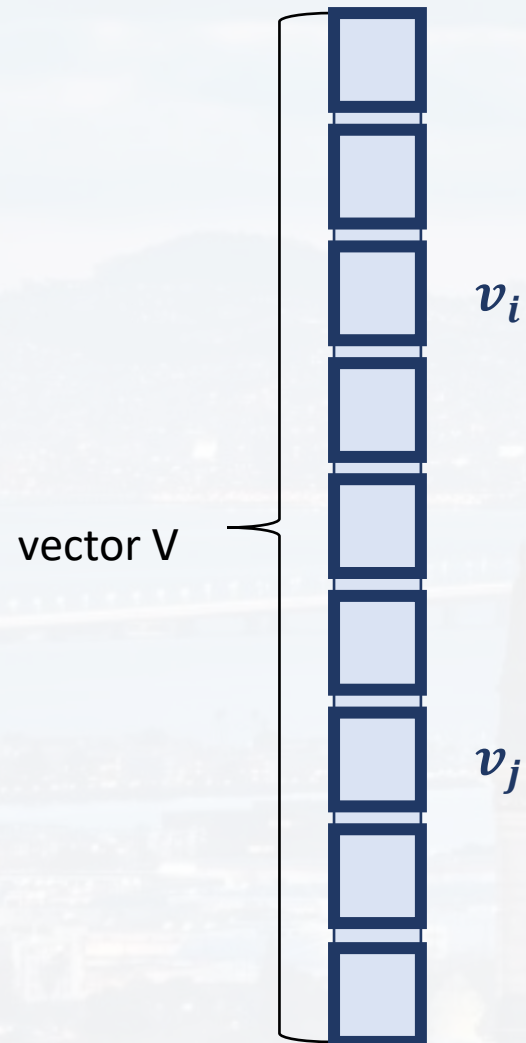
	0	1	2	3
0	0	1	4	9
1	1	0	1	4
2	4	1	0	1
3	9	4	1	0
4	16	9	4	1

```
print('Total runtime: ' + str(dt) + ' seconds')
```



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



1) normal loop

```
V = np.arange(start = 0, stop = 500)  
N = len(V)
```

0.11 sec

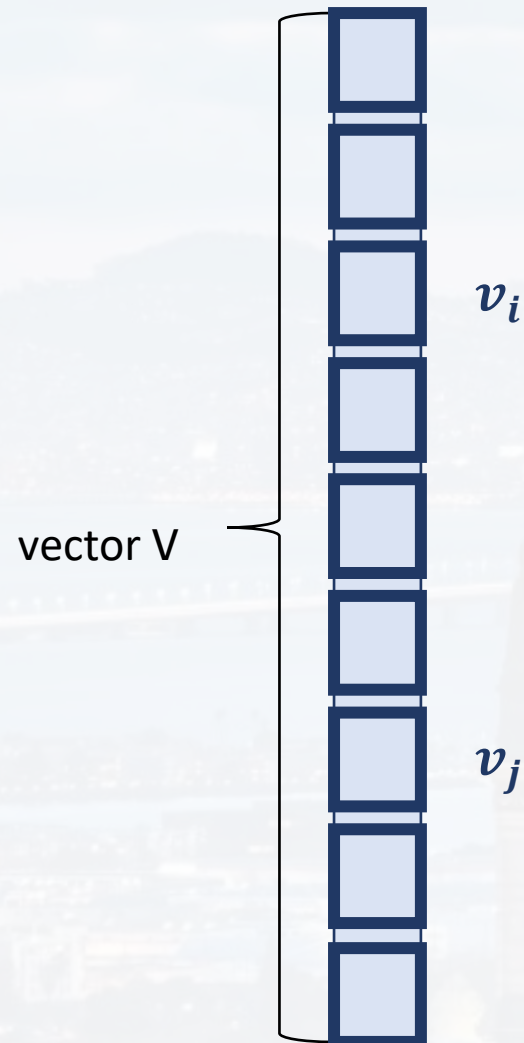
	0	1	2	3
0	0	1	4	9
1	1	0	1	4
2	4	1	0	1
3	9	4	1	0
4	16	9	4	1

```
print('Total runtime: ' + str(dt) + ' seconds')
```



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



2) efficient loop

```
V = np.arange(start = 0, stop = 500)
N = len(V)
D = np.zeros((N,N))
```

0.05 sec

```
t1 = time.monotonic()
```

```
for i in range(N):
    for j in range(i):
        D[i,j] = (V[i] - V[j])**2
```

filling only half the matrix!

adding the other half

```
D += D.transpose()
```

```
t2 = time.monotonic()
```

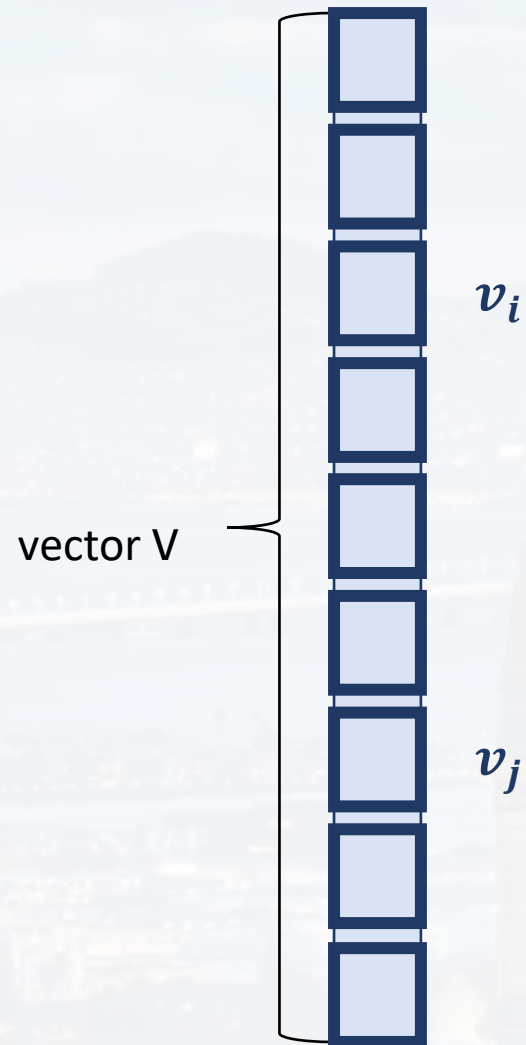
```
dt = t2 - t1
```

```
print('Total runtime: ' + str(dt) + ' seconds')
```



We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d



3) no loop

```
V = np.arange(start = 0, stop = 500)
N = len(V)
```

0.0003 sec

```
t1 = time.monotonic()
```

```
Rep = np.tile(V, (N,1))
D = (Rep - Rep.transpose())**2
```

```
t2 = time.monotonic()
dt = t2 - t1
```

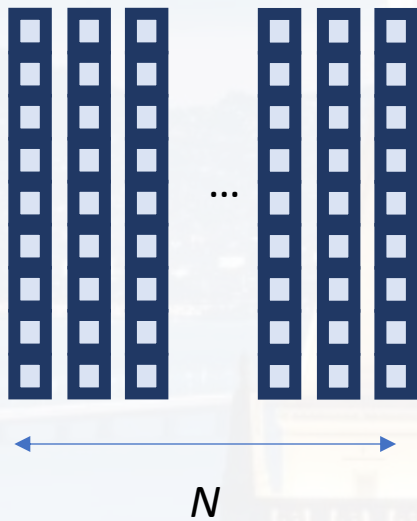
```
print('Total runtime: ' + str(dt) + ' seconds')
```



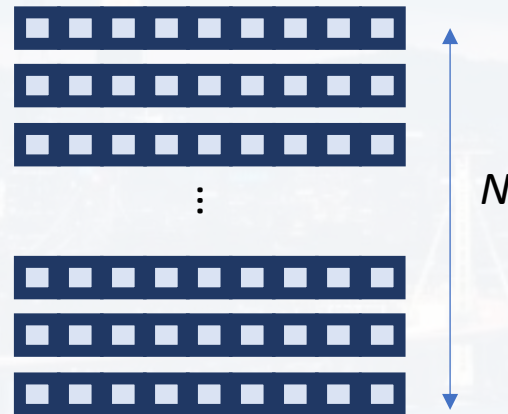

We saw earlier: loops are slow → use lin algebra or numpy commands

calculating distances d

```
Rep = np.tile(V, (N,1))
```



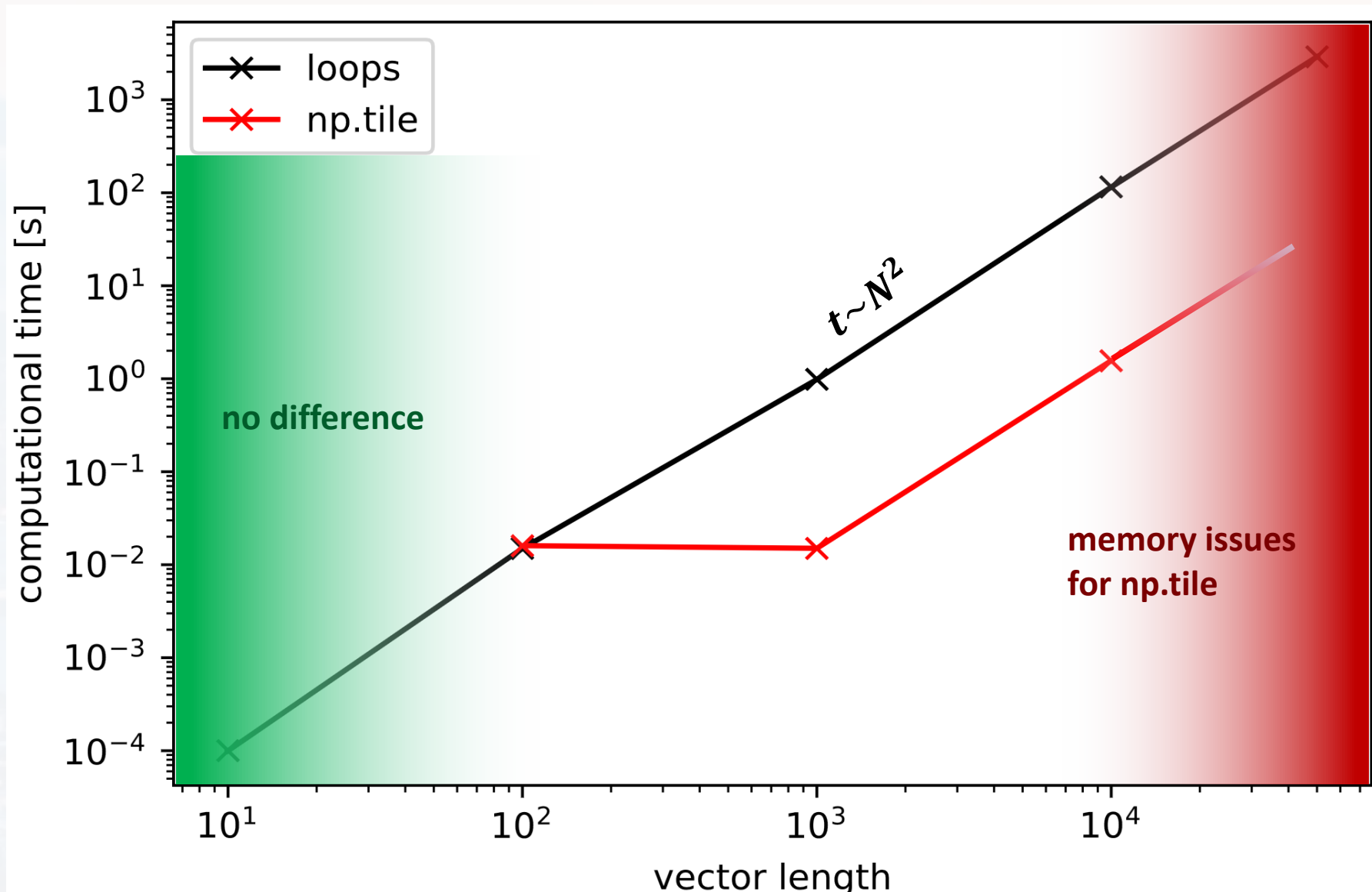
```
D = Rep.transpose()
```



```
D = (Rep - Rep.transpose())**2
```



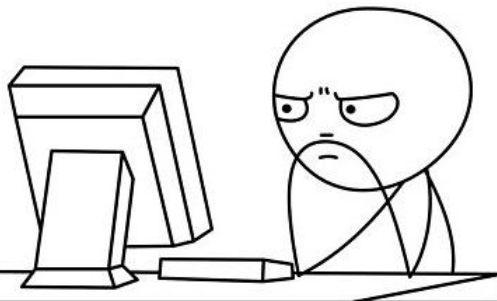
	loop	efficient loop	np.tile
N = 500	0.11 sec	0.05 sec	0.0003 sec
N = 10,000	35.0 sec	17.8 sec	1.25 sec
N = 50,000			180 sec



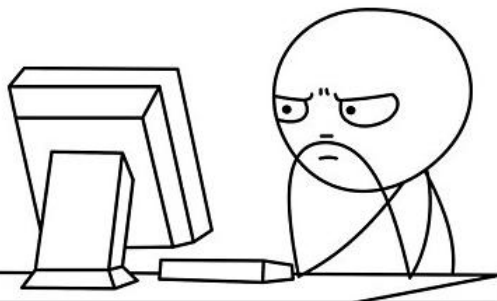


Programmer's Problem

Why does it not work?



Why does it work?



Outline

- introduction to numpy
- linear algebra with numpy
- avoiding loops
- **random numbers**



Why random numbers:

simulations (Monte Carlo, Gillespie, Metropolis)

initialization (ANNs, HMMs, ML algorithms like k-means)

modelling (testing theoretical distribution vs data)

`dir(np.random)`

```
'beta',  
'binomial',  
'bit_generator',  
'bytes',  
'chisquare',  
'choice',  
'default_rng',  
'dirichlet',  
'exponential',  
'f',  
'gamma',  
'geometric',  
'get_bit_generator',  
'get_state',  
'gumbel',
```

```
'hypergeometric',  
'laplace',  
'logistic',  
'lognormal',  
'logseries',  
'mtrand',  
'multinomial',  
'multivariate_normal',  
'negative_binomial',  
'noncentral_chisquare',  
'noncentral_f',  
'normal',  
'pareto',  
'permutation',  
'poisson',
```

```
'poisson',  
'power',  
'rand',  
'randint',  
'randn',  
'random',  
'random_integers',  
'random_sample',  
'ranf',  
'rayleigh',  
'sample',  
'seed',  
'set_bit_generator',  
'set_state',  
'shuffle',
```

```
'standard_cauchy',  
'standard_exponential',  
'standard_gamma',  
'standard_normal',  
'standard_t',  
'test',  
'triangular',  
'uniform',  
'vonmises',  
'wald',  
'weibull',  
'zipf']
```



a brief overview

- uniform
- binomial
- poissonian
- normal (gaussian)

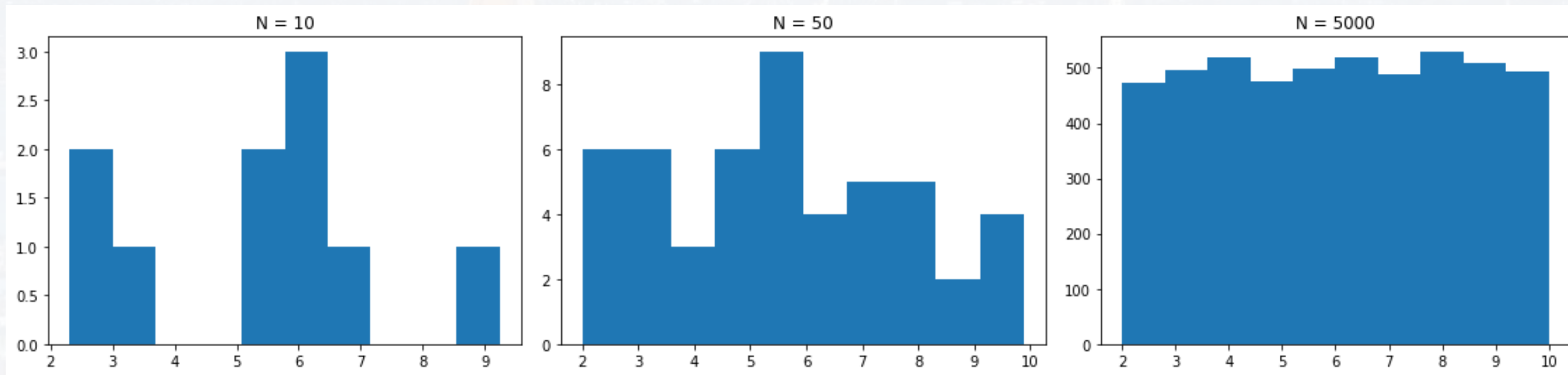


a brief overview

continuous support

- **uniform**
- binomial
- poissonian
- normal (gaussian)

```
U = np.random.uniform(low = 2, high = 10, shape = (N, 1))  
plt.hist(U)
```





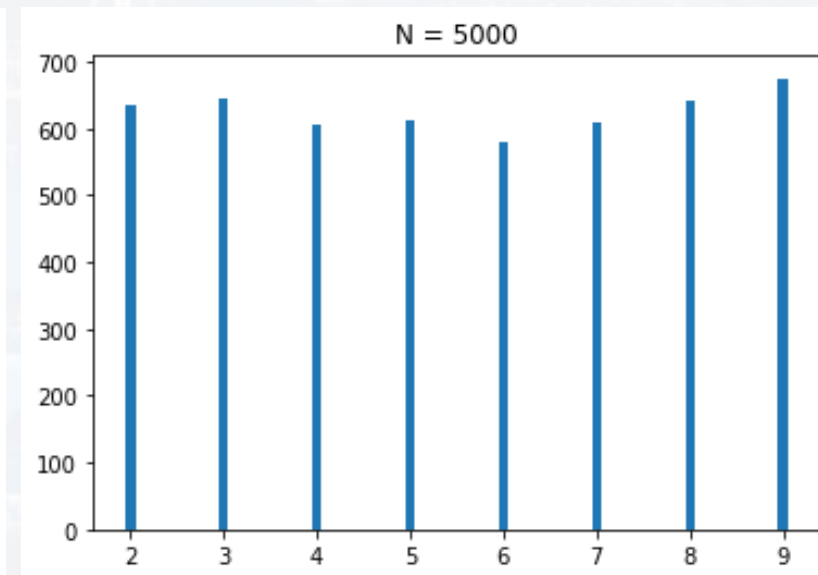
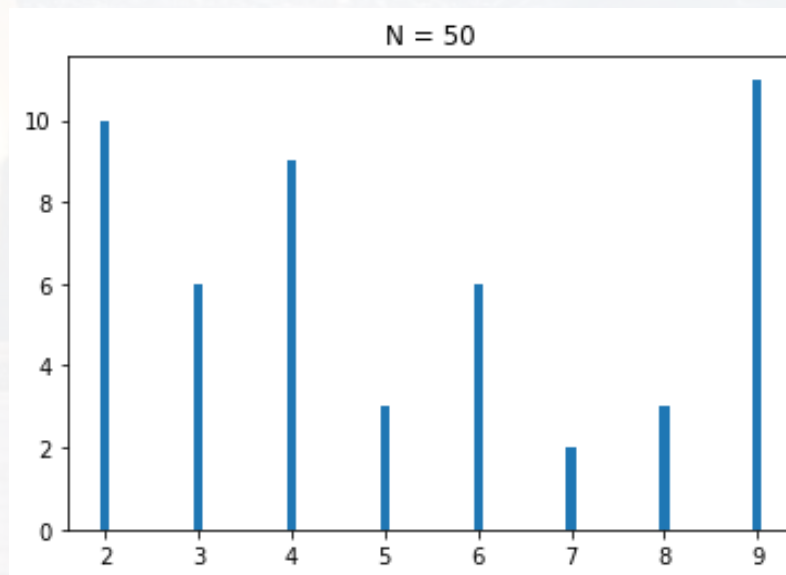
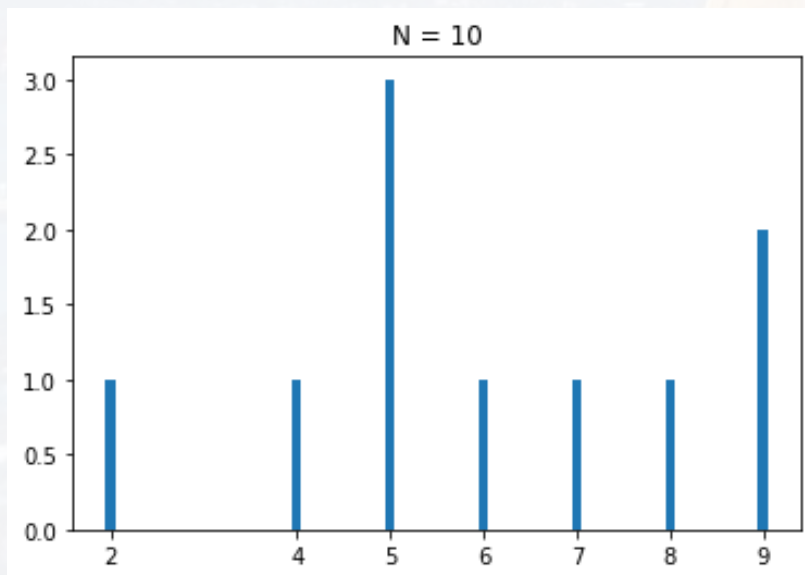
a brief overview

discrete support

```
U = np.random.randint(low, high, shape)
```

```
labels, counts = np.unique(U, return_counts = True)
plt.bar(labels, counts, align = 'center', width = 0.1)
plt.gca().set_xticks(labels)
plt.title('N = ' + str(N))
```

- **uniform**
- binomial
- poissonian
- normal (gaussian)



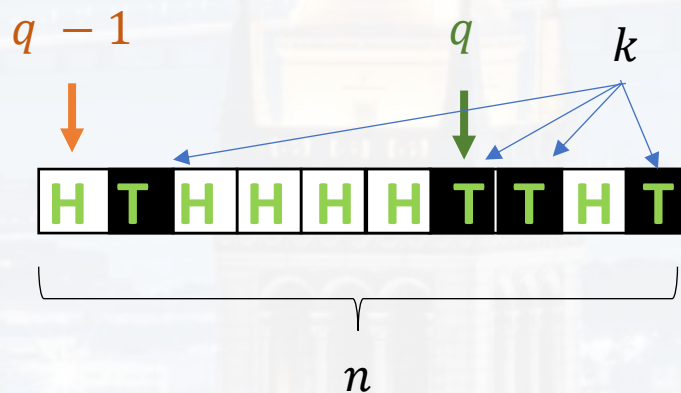


$$P(k|q, n) = \binom{n}{k} q^k (1 - q)^{n-k}$$

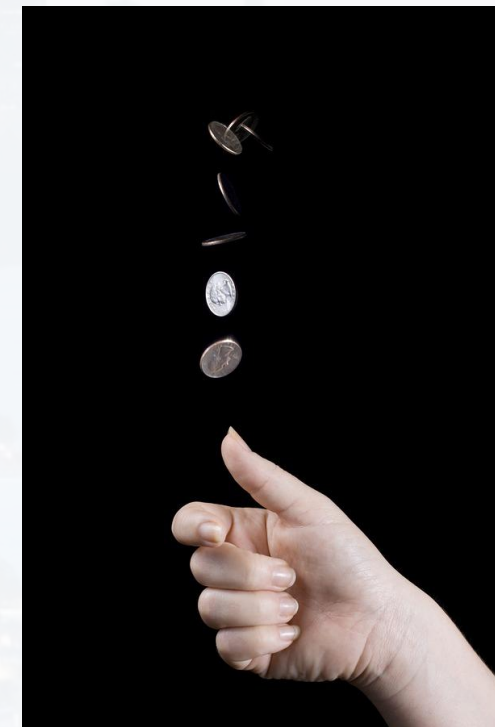
binomial distribution

- uniform
- **binomial**
- poissonian
- normal (gaussian)

- flipping a coin n times
- biased coin: $q \neq 50\%$ in general
- probability to have k heads/tails



now: running this experiment
With fixed n and q N times!





$$P(k|q, n) = \binom{n}{k} q^k (1 - q)^{n-k}$$

binomial distribution

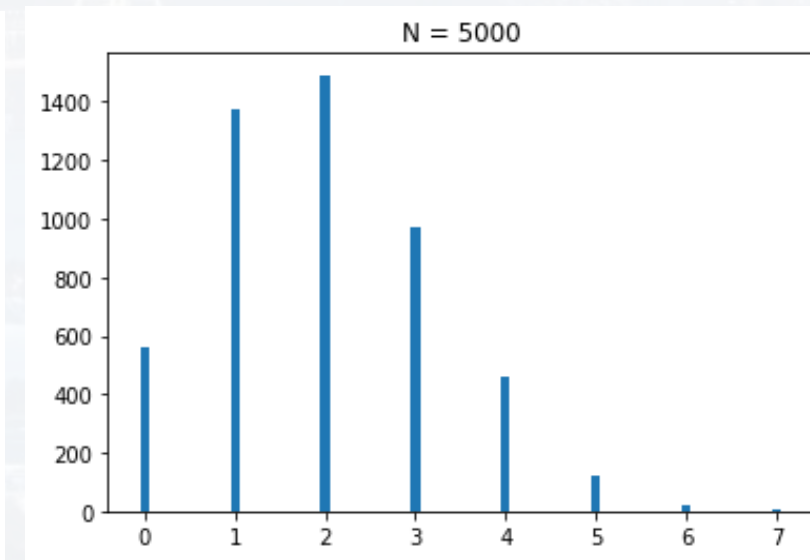
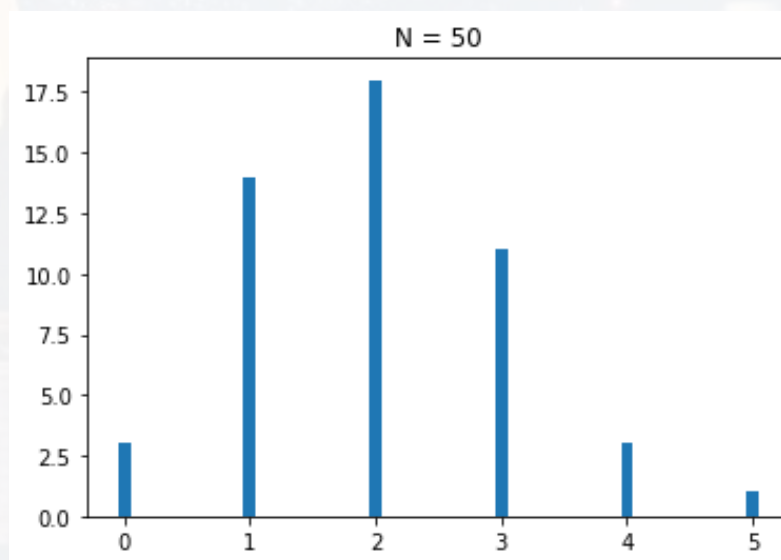
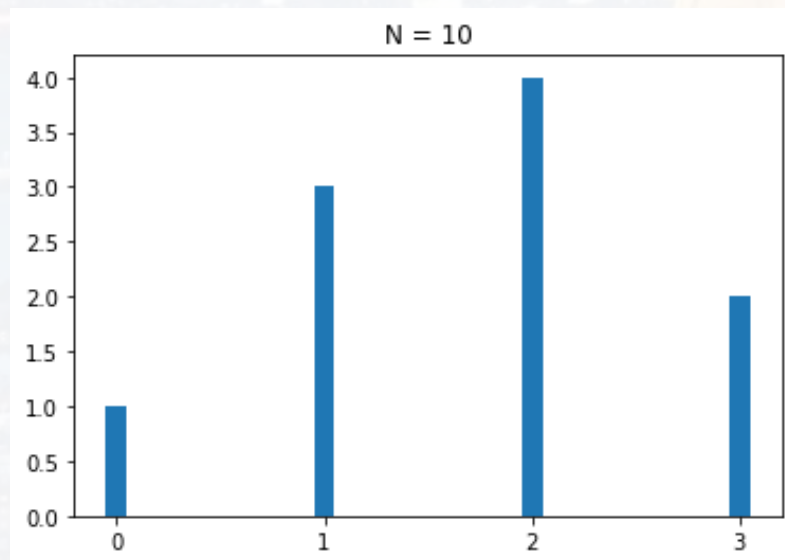
- uniform
- **binomial**
- poissonian
- normal (gaussian)

q = 0.2

n = 10

```
K = np.random.binomial(n, q, N)
```

```
labels, counts = np.unique(K, return_counts = True)  
plt.bar(labels, counts, align = 'center', width = 0.1)  
plt.gca().set_xticks(labels)  
plt.title('N = ' + str(N))
```

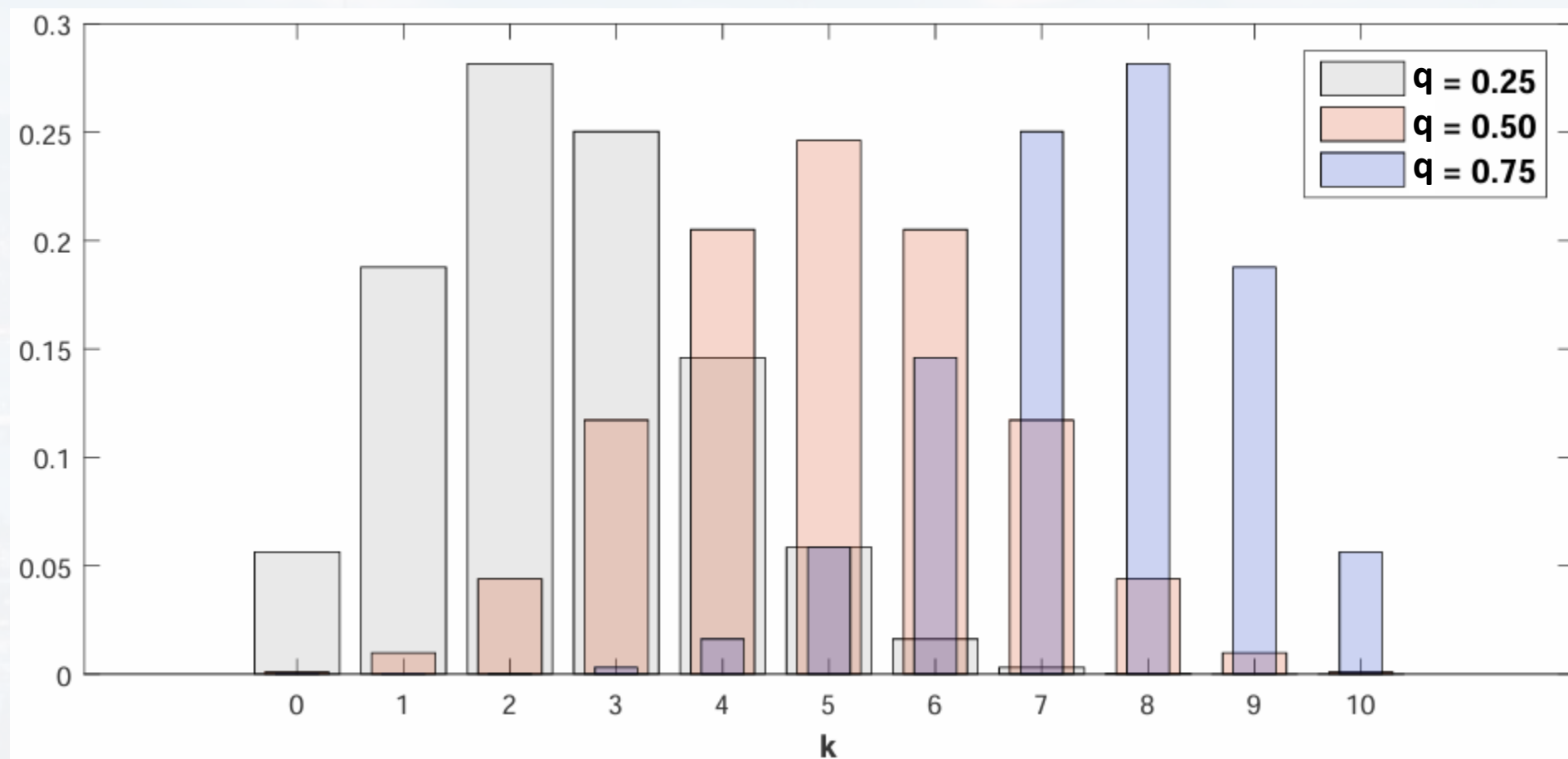




$$P(k|q, n) = \binom{n}{k} q^k (1 - q)^{n-k}$$

binomial distribution

- uniform
- **binomial**
- poissonian
- normal (gaussian)



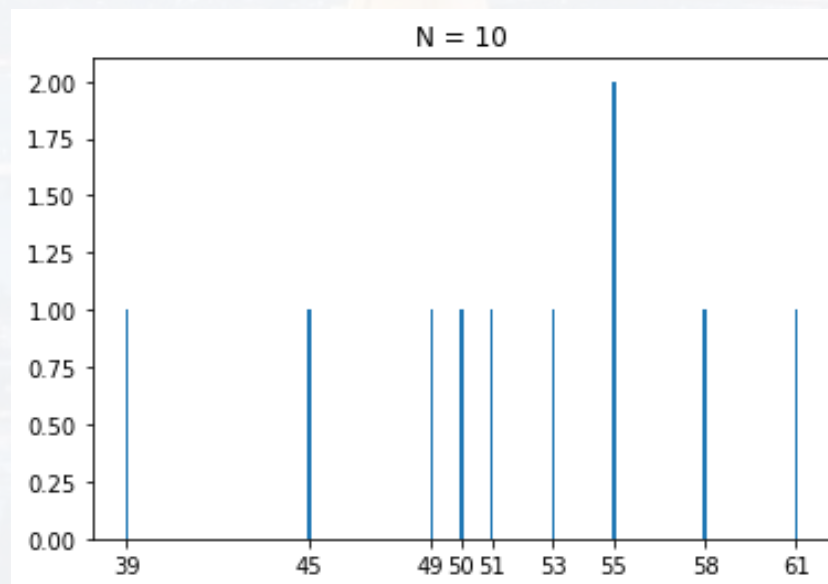


$$P(k|c) = \frac{(c \Delta t)^k e^{-c \Delta t}}{k!}$$

Poisson distribution

- uniform
- binomial
- **poissonian**
- normal (gaussian)

- rate of c WhatsUp messages/day
- observational time Δt
- probability to get k messages within Δt , given c



$c = 5$ messages per day

$\Delta t = 10$ days observational time span

experiment was repeated $N = 10$ times



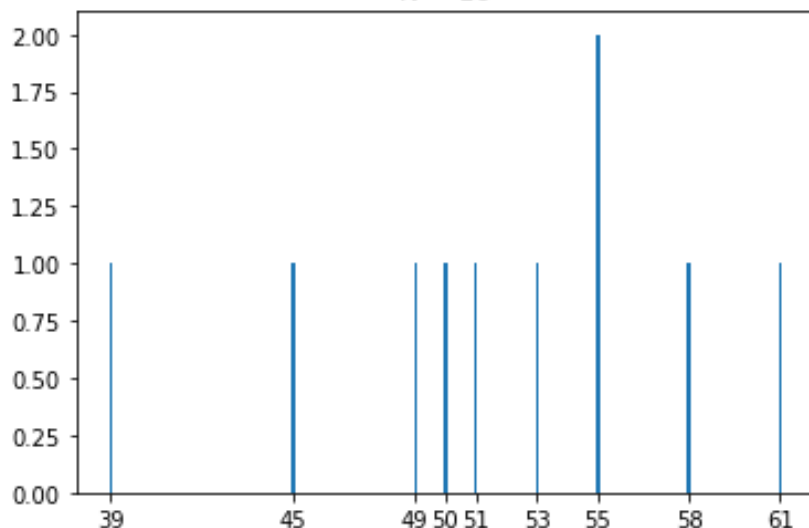
$$P(k|c) = \frac{(c \Delta t)^k e^{-c \Delta t}}{k!}$$

Poisson distribution

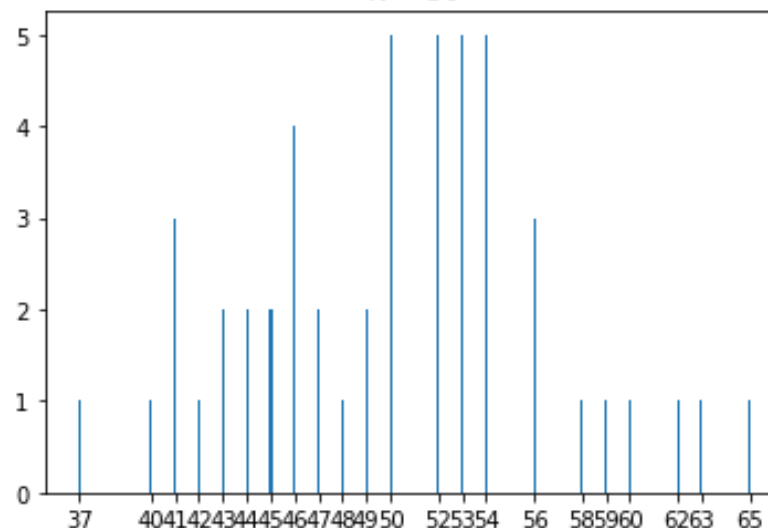
- uniform
- binomial
- **poissonian**
- normal (gaussian)

```
c      = 5
delt   = 10
lam    = c * delt
K      = np.random.poisson(lam, N)
labels, counts = np.unique(K, return_counts = True)
plt.bar(labels, counts, align = 'center', width = 0.1)
plt.gca().set_xticks(labels)
plt.title('N = ' + str(N))
```

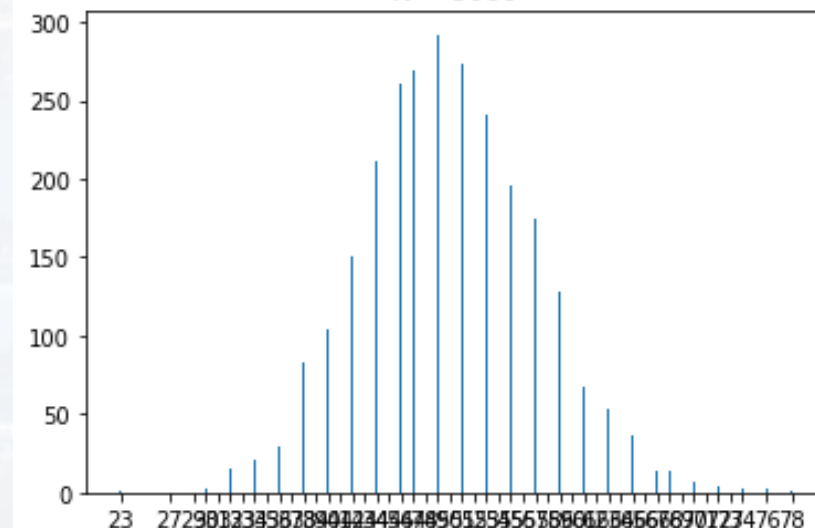
N = 10



N = 50



N = 5000

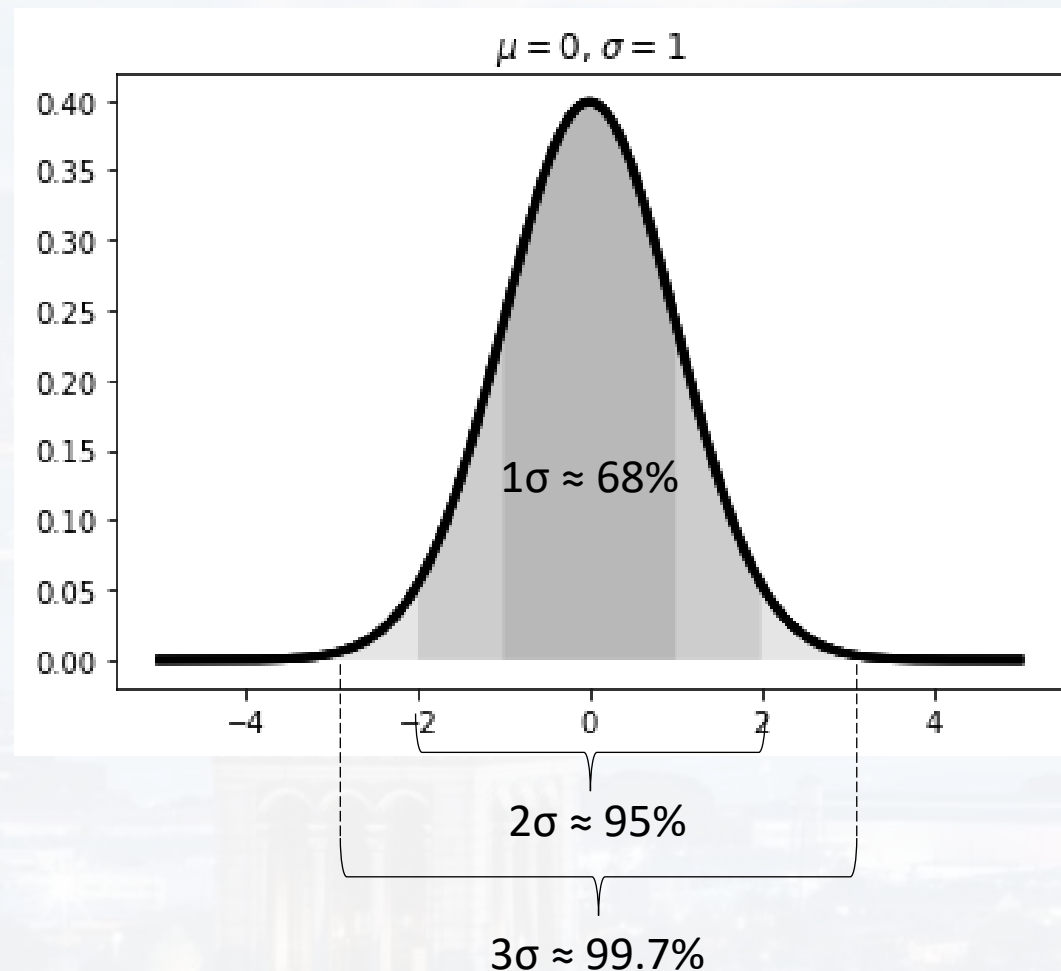


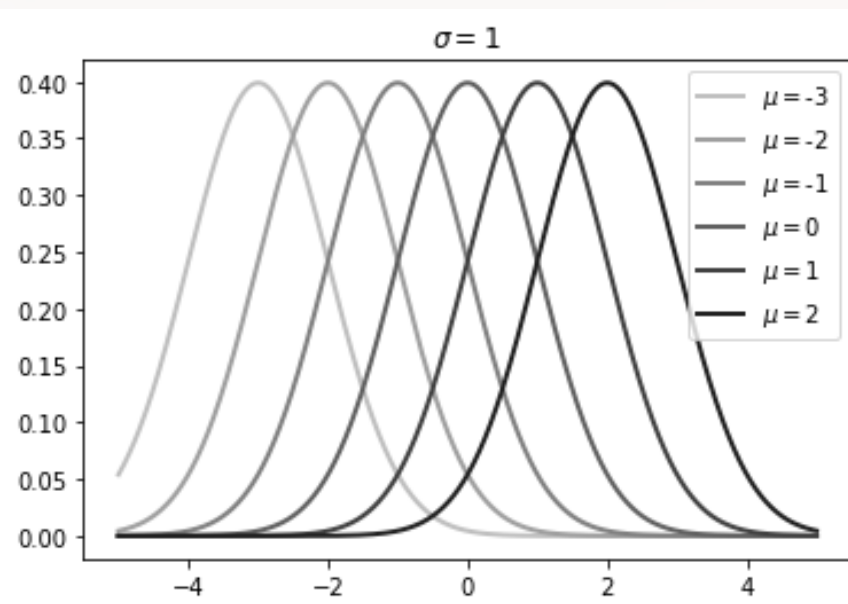


$$P(x|\mu, \sigma) = \frac{1}{\sqrt{2\pi} \sigma} \exp \left[-\frac{(x - \mu)^2}{2 \sigma^2} \right]$$

Normal/Gauss distribution

- uniform
- binomial
- poissonian
- **normal (gaussian)**

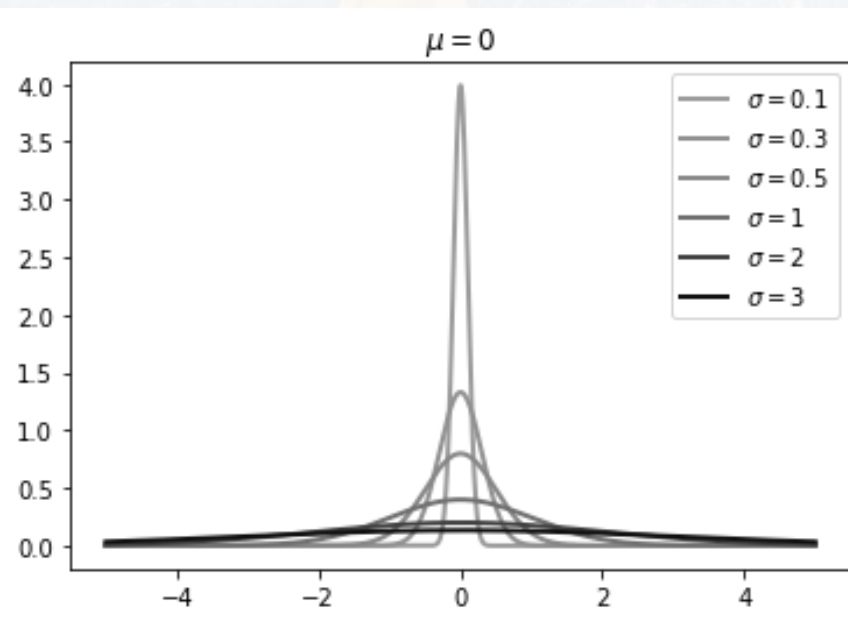




- uniform
- binomial
- poissonian
- **normal (gaussian)**

$$P(x|\mu, \sigma) = \frac{1}{\sqrt{2\pi} \sigma^2} \exp \left[-\frac{(x - \mu)^2}{2 \sigma^2} \right]$$

Normal/Gauss distribution



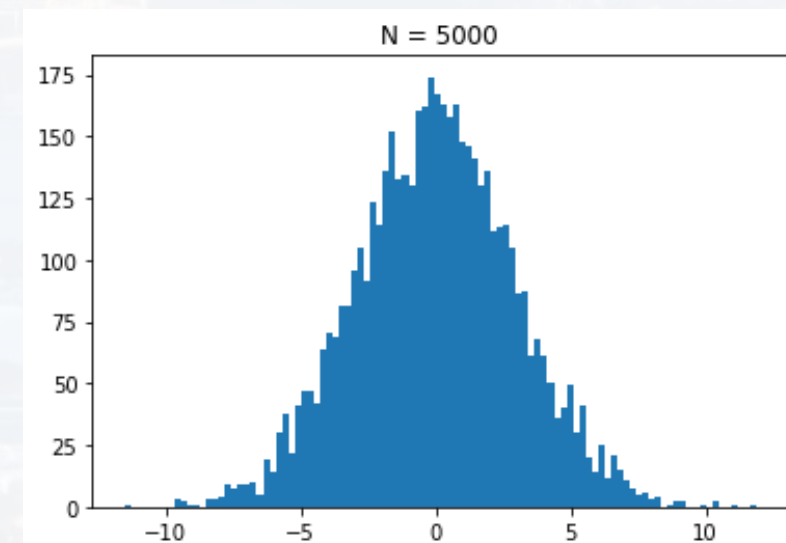
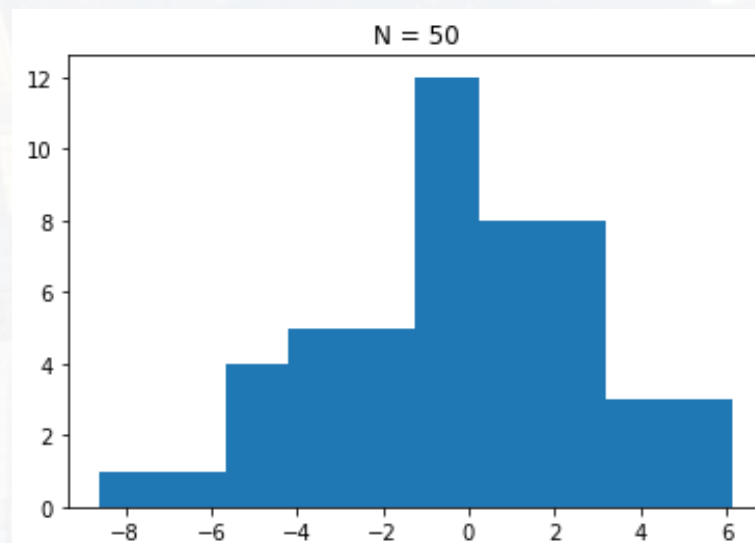
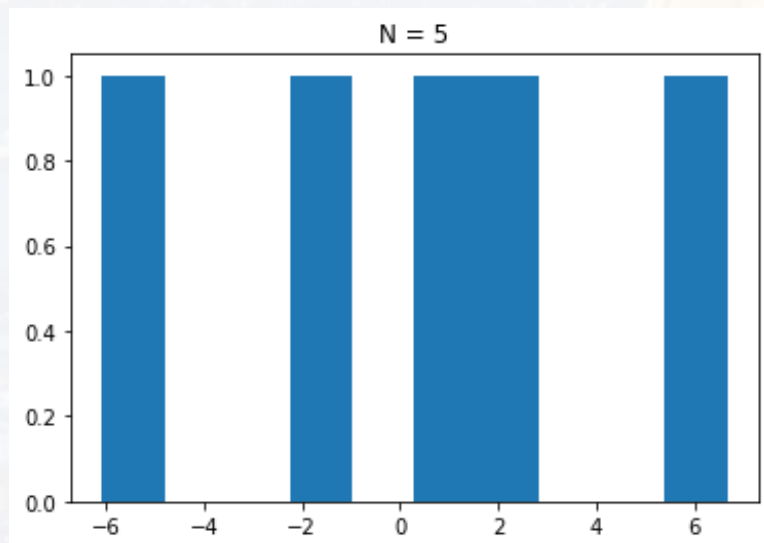


$$P(x|\mu, \sigma) = \frac{1}{\sqrt{2\pi} \sigma} \exp \left[-\frac{(x - \mu)^2}{2 \sigma^2} \right]$$

Normal/Gauss distribution

- uniform
- binomial
- poissonian
- **normal (gaussian)**

```
mu = 0  
s = 1  
P = np.random.normal(mu, s, N)  
plt.hist(P)  
plt.title('N = ' + str(N))
```





Thank you very much for your attention!

