

Effective Programming Practices for Economists

Scientific Computing

What is numpy?

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What is numpy?

- Library providing:
 - Multidimensional arrays
 - Fast elementwise calculations
 - Fast linear algebra
- The mother of all tensor libraries

What is an array?

```
>>> import numpy as np
>>> arr = np.array([[1, 2], [3, 4.0]])
>>> arr
```

```
array([[1., 2.],
       [3., 4.]])
```

```
>>> arr.dtype
dtype('float64')
```

- Mental models:
 - 1d array: A vector
 - 2d array: A matrix
 - 3d array: A "list" of matrices
 - ...
- All array entries have the same type

Why are calculations on arrays fast?

1. Homogeneous datatype:

- The datatype of all array elements is known
- Numpy can get same performance as statically type languages

2. Contiguous memory layout:

- All array elements are physically stored next to each other in memory
- This can create enormous performance gains!

This holds for any language!