

Untitled

April 20, 2020

```
[65]: !python3 --version
```

Python 3.6.9

```
[0]: from numba import jit, prange
import numpy as np
import time
```

0.0.1 The function to use (I modified a bit the homework one)

```
[67]: @jit(nopython=True, fastmath=True)
def f(x: float, y: float, z: float) -> float:
    return np.sin(np.sqrt(x * x + y * y)) + z

f(1, 2, 3)
```

```
[67]: 3.786749131547214
```

```
[68]: from random import uniform
print(uniform(1.2, 1.25))
```

1.2253200088533978

0.0.2 The parell version

```
[0]: @jit(nopython=True, parallel=True)
def integrate(fun, N: int, a: float, b: float, c: float, d: float, e: float, f: float) -> float:
    total = 0.0
    for i in prange(N):
        rand_x = uniform(a, b)
        rand_y = uniform(c, d)
        rand_z = uniform(e, f)
        total += fun(rand_x, rand_y, rand_z)

    return (b - a) * (d - c) * (f - e) * (total / N)
```

0.0.3 Normal python version (+ fast fun)

```
[0]: def integrate_slow(fun, N: int, a: float, b: float, c: float, d: float, e: float, f: float) -> float:
    total = 0.0
    for i in range(N):
        rand_x = uniform(a, b)
        rand_y = uniform(c, d)
        rand_z = uniform(e, f)
        total += fun(rand_x, rand_y, rand_z)

    return (b - a) * (d - c) * (f - e) * (total / N)
```

0.1 The function to work

$$\int_0^1 \int_0^2 \int_{-1}^1 \sin(\sqrt{x*x + y*y}) + z \, dx \, dy \, dz$$

```
[71]: # Example
integrate(f, 200000, 0, 1, 0, 2, -1, 1)
```

```
[71]: 3.251086176076951
```

```
[78]: import time
start = time.time()
integrate(f, 2_000_000, 0, 1, 0, 2, -1, 1)
end = time.time()
print(f"Elapsed (parallel) = {end - start}")
```

```
Elapsed (parallel) = 0.08287668228149414
```

```
[79]: import time
start = time.time()
integrate_slow(f, 2_000_000, 0, 1, 0, 2, -1, 1)
end = time.time()
print(f"Elapsed (normal) = {end - start}")
```

```
Elapsed (normal) = 1.9377877712249756
```