Computational Methods for Engineers

how to waste your time on writing code and have lots of fun

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Outline

- Goals of this course
- Integrating math/physics/code
- Python
- Your commitment

Scientific Computing

aka: Computational Science, Scientific Computation

- Simulations
- Data fitting and analysis
- Optimization
- Visualization
- ...

Goal: Gain understanding through analysis of mathematical models implemented on computers.

Steps in Computational Science

- A story - observation
- Mathematical model
- Discretization of the model
- Solving the model
- Parameters fitting
- Visualizing the result

Example I: Newton's apple

- Observation - Apple is falling
- Math model

$$\frac{d^2x}{dt^2} = -g$$

(but what is g?)

- Discretization

$$\frac{x(t_{i+1}) - 2x(t_i) + x(t_{i-1})}{\Delta t^2} = -g.$$

- Solve

$$x(t_{i+1}) = -g\Delta t^2 + 2x(t_i) - x(t_{i-1})$$

- Measure and find an approximation to g
- Visualize

Example I: Newton's apple

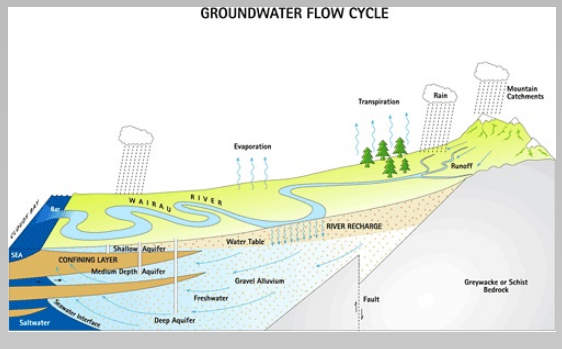
Data assimilation
What is g?

Observations (noisy)

$$t = [0,\ 1,\ 2,\ 3] \qquad x = [0,\ 4.4,\ 21.0,\ 54.2]$$

- Can the mathematical model (reasonably) explain the data?
- What is the (best) value of g?

Example II: Ground water flow



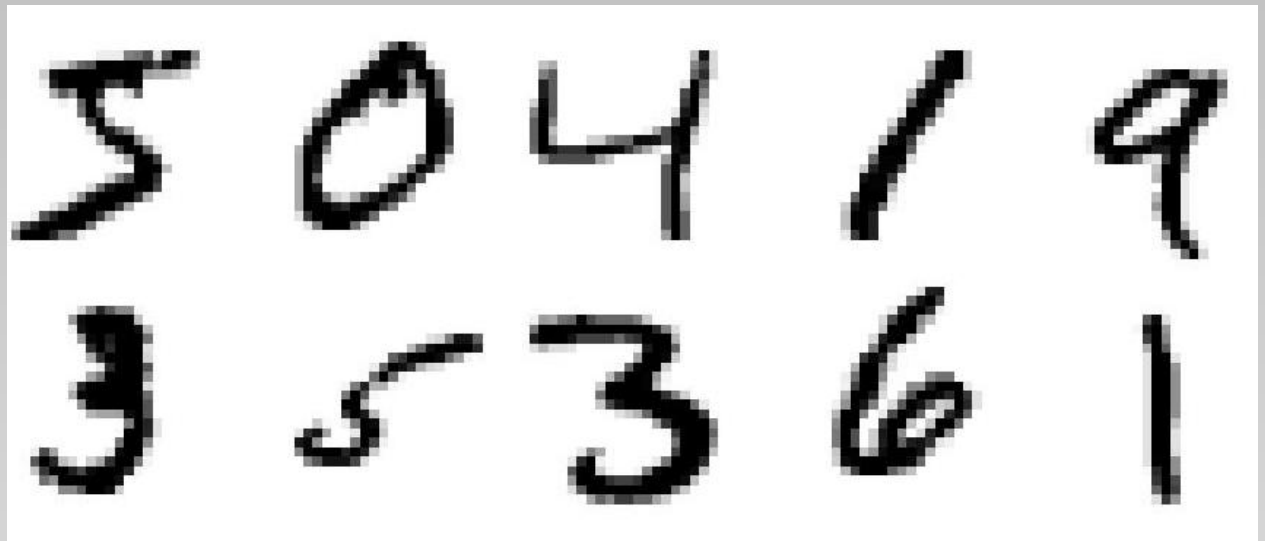
- Observation - Water flow in the ground
- Math model

$$\nabla \cdot \sigma \nabla p = q \qquad \rho_t + \nabla \cdot (\sigma \nabla p)\rho = 0$$

- Discretization ... (you will know all about this)
- Solve ... (you will know all about this)
- Visualize

Example III: Pattern identification

Simplest example - Character recognition. We have digits ([0,...,9]) in an image and we want to get them explicitly.



Mathematical model - ???

Example III: Pattern identification

Machine learning, try the following model known as Convolution Neural Network

$$\mathbf{y} = \mathbf{w}^\top \tanh(\mathbf{K} \star \mathbf{x} + \mathbf{b})$$

No physical basis so we hope it can do the trick ...

Example III: Pattern identification

$$\mathbf{y} = \mathbf{w}^\top \tanh(\mathbf{K} \star \mathbf{x} + \mathbf{b})$$

- **y** vector of 10, with probabilities of the digits
  Example: $[0, 0.65, 0, 0, 0, 0, 0, 0.35, 0, 0]$ imply 65% the number 1 and 35% the number 7
- **x** the image
- **K**, **b** and **w** parameters

Example III: Pattern identification

Pattern recognition can be applied for many problems when the math is too complex or unknown

- Climate prediction
- Weather
- Flow in complex systems
- Much more ...

Goal of this course

- Describe useful physical models in earth science
  1. Flow in porous media
  2. Pressure system
  3. Heat propagation
- Learn how to simulate them on the computer
- Learn how to integrate field data into physical models

Integration of Physics/Math/Computing

This course has a new paradigm. We

- Describe the physics
- Develop a mathematical model
- Write code to simulate this model

We will cover most of the math you need but we will use

- Vector calculus
- Differential equations
- Linear algebra
- Python programming

Computing

- The course will involve **lots** of programming and computing
- Bring your laptop
- Code will be handled through GitHub
- Working in groups, encouraged!

Python

- We will be coding with Python and use Jupyter Notebooks
- Main packages we use: NumPy and Torch.
- Tutorials on Python and using NumPy and PyTorch can be found at
  `http://cs231n.github.io/python-numpy-tutorial/`
  `https://pytorch.org/tutorials/`

Python

We will be using two types of Python environments

- Jupyter notebook `https://jupyter.org/`
- A Python Integrated development environment (IDE)
  - Spyder
  - PyCharm
  - Choose your own (your own support)

Grading

- Homework and programming assignments 25%
- Project 15%
- 2 Midterms 30% in total
- Final 30%

You need a pass in the final and homework to pass the course