

REPRODUCIBILITY CRISIS, OPEN SCIENCE, AND COMPUTER SCIENCE

Arnaud Legrand



December 2020



PUBLIC EVIDENCE FOR A LACK OF REPRODUCIBILITY

- J.P. Ioannidis. *Why Most Published Research Findings Are False* PLoS Med. 2005.
- *Lies, Damned Lies, and Medical Science*, The Atlantic. Nov, 2010
- *Reproducibility: A tragedy of errors*, Nature, Feb 2016.
- Steen RG, *Retractions in the scientific literature: is the incidence of research fraud increasing?*, J. Med. Ethics 37, 2011



LOCAL U.S. WORLD BUSINESS SPORTS ENTERTAINMENT HEALTH STYLE TRAVEL

Science has lost its way, at a big cost to humanity

Researchers are rewarded for splashy findings, not for double-checking accuracy. So many scientists looking for cures to diseases have been building on ideas that aren't even true.

A screenshot of the Science journal website. The top navigation bar includes links for AAAS-ORG, FEEDBACK, HELP, LIBRARIANS, All Science Journals, and a search bar. Below this, there's a red banner for AAAS NEWS, SCIENCE JOURNALS, CAREERS, MULTIMEDIA, and COLLECTIONS. The main content area features a large headline "Science has lost its way, at a big cost to humanity" and a detailed article summary.

A screenshot of the Science journal website showing an article titled "Reproducibility" by Marcia McNutt. The page includes a sidebar for Article Views, a table of contents, and a rights & permissions section.

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A screenshot of the Nature journal website. The top navigation bar includes links for Home, News & Comment, Research, Careers & Jobs, Current Issue, and Archive. Below this, there's a search bar and a link to "Advanced search". The main content area features a large headline "Announcement: Reducing our irreproducibility" and a detailed article summary.

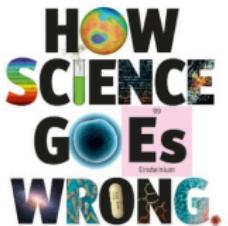
A screenshot of the Nature journal website showing an announcement about reducing irreproducibility. The page includes a sidebar for Article Views, a table of contents, and a rights & permissions section.

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The cover of The Scientist magazine. The title "TheScientist" is in large, bold, serif letters. Below it, the tagline "EXPLORING LIFE. INSPIRING INNOVATION." is written in a smaller, sans-serif font. A sub-headline reads "NIH Tackles Irreproducibility". A quote from the NIH states: "The federal agency speaks out about how to improve the quality of scientific research." At the bottom, it says "By Jef Akst | January 28, 2014" and "Courtesy V. Stodden, SC, 2015".

A screenshot of the Nature journal website showing an announcement about reducing irreproducibility. The page includes a sidebar for Article Views, a table of contents, and a rights & permissions section.

NEWSWORTHY STORIES ABOUT SCIENTIFIC MISCONDUCT

Dong-Pyou Han Assistant professor, Biomedical sciences, Iowa State University, 2013

Falsified blood results to make it appear as though a vaccine exhibited anti-HIV activity

- Han and his team received \approx \$19 million from NIH
- 1 retracted publication and resignation of university. Sentenced in 2015 to 57 months imprisonment for fabricating and falsifying data in HIV vaccine trials He was also fined US \$7.2 million!

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Dieterik Stapel Professor, Social Psychology, Univ. Amsterdam, 2011

I failed as a scientist. I adapted research data and fabricated research. Not once, but several times, not for a short period, but over a longer period of time. [...] I am aware of the suffering and sorrow that I caused to my colleagues... I did not withstand the pressure to score, to publish, the pressure to get better in time. I wanted too much, too fast. In a system where there are few checks and balances, where people work alone, I took the wrong turn.

58 retracted publications

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58 retracted publications

Brian Wansink Professor, Psychological Nutrition, Cornell, 2016

I gave her a data set of a self-funded, failed study which had null results. I said "This cost us a lot of time and our own money to collect. There's got to be something here we can salvage because it's a cool (rich & unique) data set." I told her what the analyses should be. [...] Every day she came back with puzzling new results, and every day we would scratch our heads, ask "Why," and come up with another way to reanalyze the data with yet another set of plausible hypotheses

17 retracted publications

SCIENTIFIC MISCONDUCT? WHAT ARE THE CONSEQUENCES ?

Bad science is deleterious

- It is used to backup stupid politics, it affects people's life, ...
- It blurs the frontier between scientists and crooks

Media attention inflates conspiracy opinions 😠

- *Scientific result are worthless.*
- *Scientists cannot even agree with each others on economy/climate/vaccine/5G/...*
- *Stop the scientific dictatorship/lobby!*

A CREDIBILITY CRISIS?

Scientific misconduct is obviously wrong but it's **not new!**

- Every domain has its black sheep
- The publish or perish pressure is a huge pain

The Battle against Scientific Fraud

CNRS International Magazine

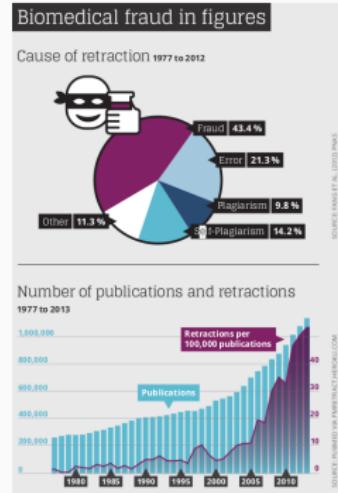


A CREDIBILITY CRISIS?

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Fraud is the (**uninteresting**) visible part of the iceberg



The Battle against Scientific Fraud

CNRS International Magazine



- **Failing to reproduce the results of others is common**

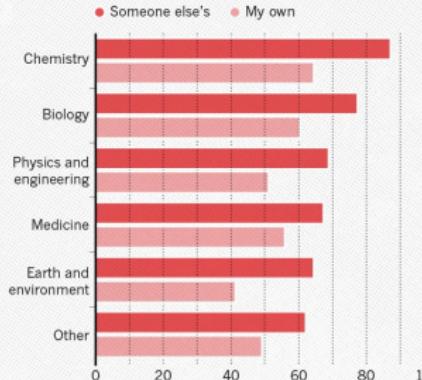
1,500 scientists lift the lid on reproducibility

Nature, May 2016

- How so? **Why now? Why is this important?** What can we do about it?

HAVE YOU FAILED TO REPRODUCE AN EXPERIMENT?

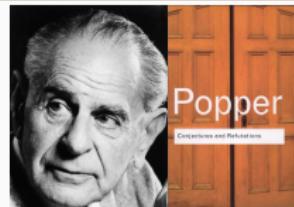
Most scientists have experienced failure to reproduce results



REPRODUCIBILITY OF EXPERIMENTAL RESULTS: THE HALLMARK OF SCIENCE

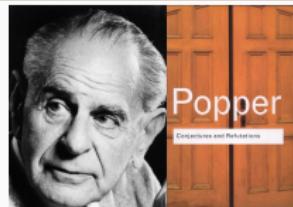
1934: Karl Popper puts the notions of **falsifiability** and **crucial experiment** as the **hallmark of science**

- If no experiment can be set up to **disprove** your theory, it is not science
- Good experiments **discriminate** good theories from bad ones
- **Non-reproducible** single occurrences are of no significance to science



REPRODUCIBILITY OF EXPERIMENTAL RESULTS: THE HALLMARK OF SCIENCE

1934: Karl Popper puts the notions of **falsifiability** and **crucial experiment** as the **hallmark of science**



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An ideal rather than the norm

Popper's proposal works well for Physics from the 18th century but is not so simple for many other domains:

- Theory of evolution
- Spotting a SuperNova
- Particle Physics (a single LHC)
- Biology (every animal does not behave in the same way)
- Anthropology (impact on people from a remote culture)

REPRODUCIBILITY: A CORE VALUE OF SCIENCE

1. Universality: Science aims for objective findings, accessible to anyone

Reproducibility acts as a Universality/Robustness control

2. Incremental: We build on each others work but everybody makes mistakes

Methods, biases, ... How to discriminate sound theories experiments from bad ones? 😊

Reproducibility acts as a Quality control

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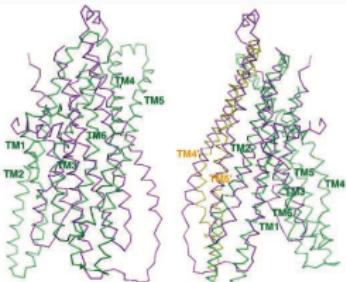
But, scientific practices have greatly evolved, in particular since we rely on computers



How computers broke science – and what we can do about it

– Ben Marwick, The conversation, 2015

How COMPUTERS BROKE SCIENCE



Geoffrey Chang (Scripps, UCSD) works on crystallography and studies the structure of cell membrane proteins.

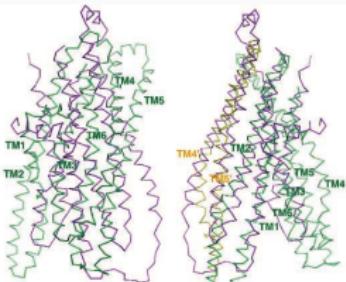
He specialized in structures of **multidrug resistant transporter proteins in bacteria**: MsbA de Escherichia Choli (Science, 2001), Vibrio cholera (Mol. Biology, 2003), Salmonella typhimurium (Science, 2005)

2006: Inconsistencies reveal **a programming mistake**

A homemade data-analysis program had flipped two columns of data, inverting the electron-density map from which his team had derived the protein structure.

5 retractions that motivate **improved software engineering practices** in comp. biology

How COMPUTERS BROKE SCIENCE



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There is **worse!**

- The generalized and intensive use of **spreadsheets** (**COVID tracing**)
- Relying on **black box** statistical methods is infinitely easier than understanding them (**Learning and Data Analytics frameworks are nuclear weapons**)
- **Numerical errors** and **software environment unawareness**

DIFFERENT REPRODUCIBILITY CONCERN IN MODERN SCIENCE

Social Sciences, Oncology, ... methodology, statistics

Genomics software engineering, computational reproducibility, provenance

Computational fluid dynamics numerical issues

The processing steps between raw observations and findings have gotten increasingly numerous and complex

Authors



Data

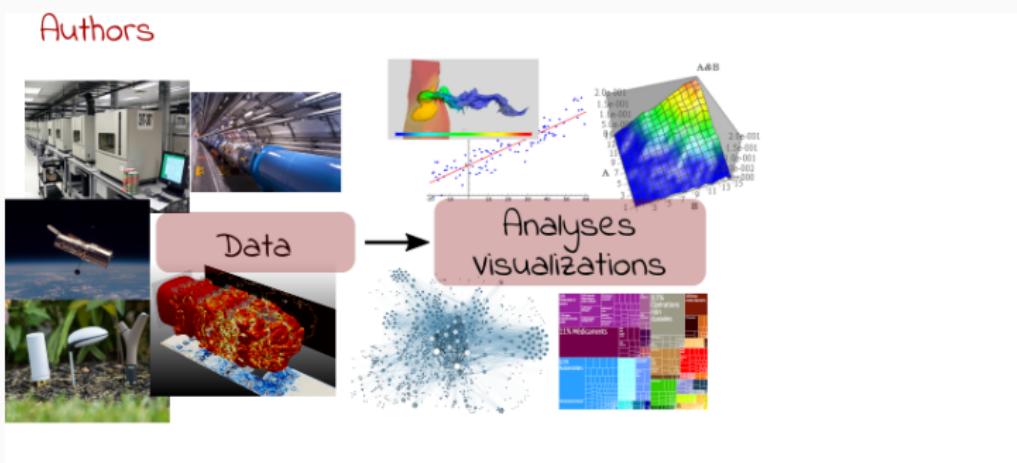
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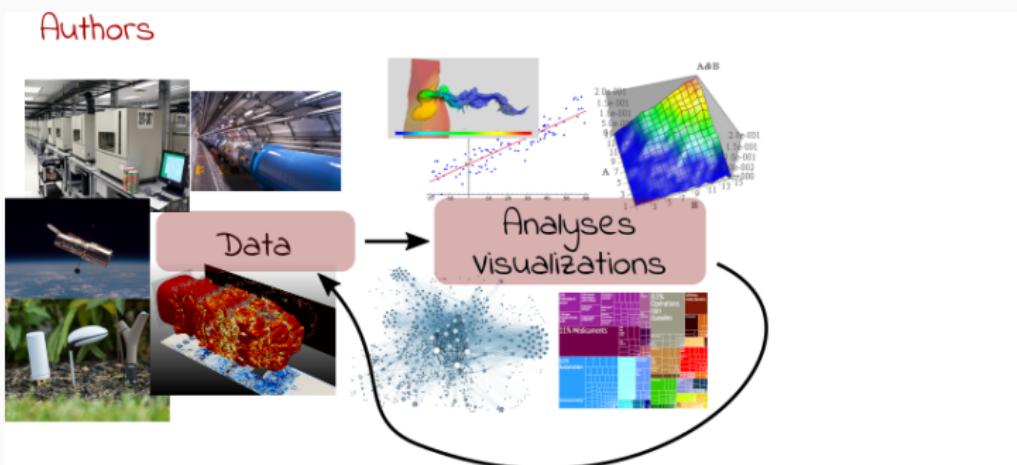
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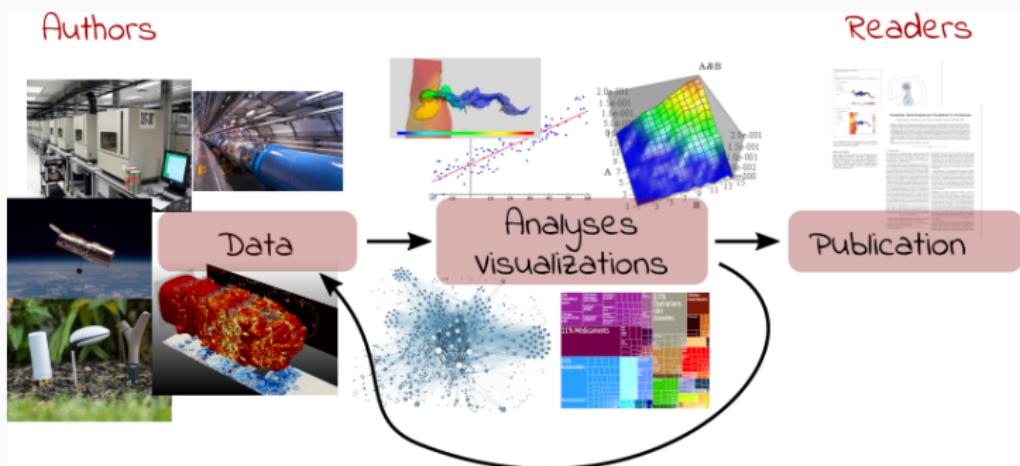
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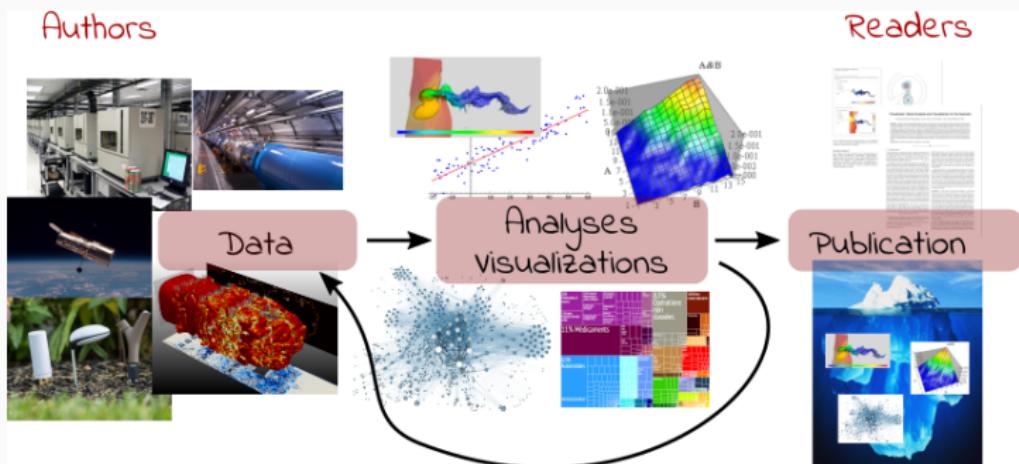
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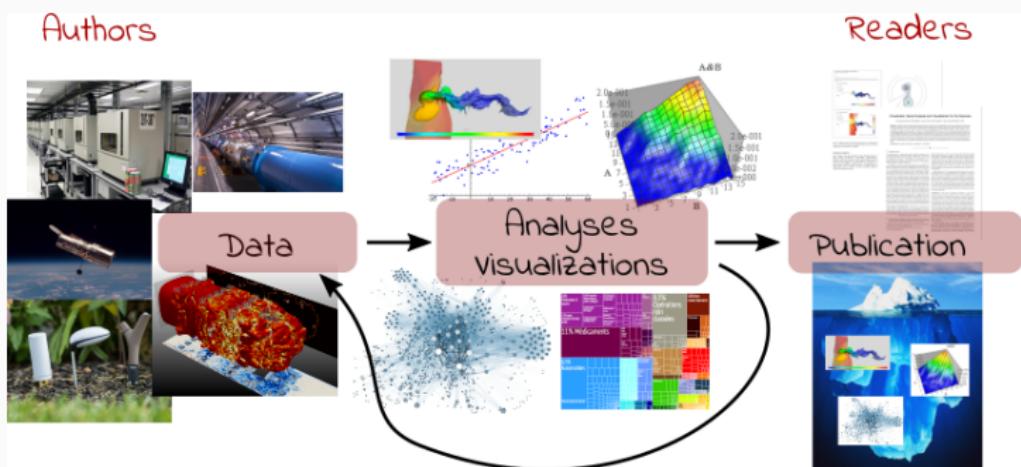
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Reproducible Research = Bridging the Gap by working Transparently

REPRODUCIBLE RESEARCH PRACTICES

"REPRODUCIBLE RESEARCH": FIRST APPEARANCE

Claerbout & Karrenbach, meeting of the Society of Exploration Geophysics, 1992

Electronic Documents Give Reproducible Research a New Meaning

RE1.3

Jon F. Claerbout and Martin Karrenbach, Stanford Univ.

SUMMARY

A revolution in education and technology transfer follows from the marriage of word processing and software command scripts. In this marriage an author attaches to every figure caption a pushbutton or a name tag usable to recalculate the figure from all its data, parameters, and programs. This provides a new meaning of reproducibility in computer documents.

In 1990, we set this sequence of goals:

- Learn how to merge a publication with its underlying computational analysis.
- Teach researchers how to prepare a document in a form where they themselves can reproduce their own research results a year or more later by "pressing a single button".
- Learn how to leave finished work in a condition where coworkers can reproduce the calculation including the final illustration by pressing a button in its caption.
- Prepare a complete copy of our local software environment so that graduating students can take their work away with them to other sites, press a button, and reproduce their Stanford work.
- Merge electronic documents written by multiple authors (SEP reports).

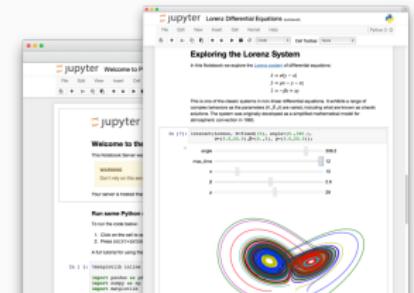
- make incremental improvements in electronic-document software
- seek partners for broadening standards (and making incremental improvements).

Our basic goal is reproducible research. The electronic document is our means to this end. In principle, reproducibility in research can be achieved without electronic documents and that is how we started. Our first nonelectronic reproducible document was a textbook in which the paper document contained the name of a program script in every figure caption. The program scripts were organized by book chapter and section so they could be correlated to an accompanying magnetic tape dump of the file system. The magnetic tape also contained all the necessary data to feed the program script.

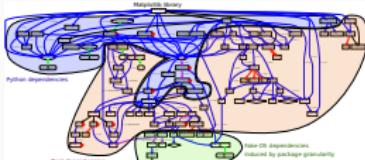
Now that we have begun using CD-ROM publication, we can go much further. Every figure caption contains a pushbutton that jumps to the appropriate science directory (folder) and initiates a figure rebuild command and then displays the figure, possibly as a movie or interactive program. We normally display seismic images of the earth's interior, but to reach wider audiences, Figure 1 shows a satellite weather picture which the pushbutton will animate as seen on commercial television. We include all our plot software as well as freely available software from many sources, including compilers and the L^AT_EX word processing systems. Naturally we cannot include licensed software, but with the exception

EXISTING TOOLS, EMERGING STANDARDS

Notebooks and workflows



Software environments



Sharing platforms



TOOL 1: COMPUTATIONAL NOTEBOOKS/LITTERATE PROGRAMMING

Un document computationnel

Mon ordinateur m'indique que π vaut approximativement

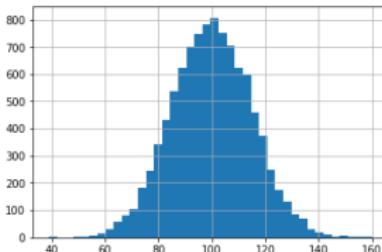
3.141592653589793

Mais calculé avec la méthode des [aiguilles de Buffon](#), on obtiendrait comme approximation :

```
import numpy as np
N = 1000000
x = np.random.uniform(size=N, low=0, high=1)
theta = np.random.uniform(size=N, low=0, high=pi/2)
2/(sum((x+np.sin(theta))>1)/N)
```

3.1437198694098765

On peut inclure des formules mathématiques comme $\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation... ☺).



TOOL 1: COMPUTATIONAL NOTEBOOKS/LITTERATE PROGRAMMING

Document initial dans son environnement

The screenshot shows a Jupyter Notebook interface with the following content:

Un document computationnel

Mais ordinateur m'indique que π vaut "approximativement"

In [1]:

```
from math import *
print(pi)
3.141592653589793
```

Mais calculé avec la [méthode des aiguilles de Buffon](https://fr.wikipedia.org/wiki/Aiguille_de_Buffon) (https://fr.wikipedia.org/wiki/Aiguille_de_Buffon), on obtient d'autant comme approximation :

In [2]:

```
import numpy as np
N = 1000000
x = np.random.uniform(size=N, low=0, high=1)
theta = np.random.uniform(size=N, low=0, high=np.pi/2)
2/(sum((x+np.sin(theta))>1))/N
```

Out[2]:

```
3.14371986944998765
```

On peut inclure des formules mathématiques comme $\sqrt{2/\pi} \exp(-x^2/2)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation...).

In [3]:

```
%matplotlib inline
import matplotlib.pyplot as plt
mu, sigma = 100, 15
x = mu + sigma*np.random.randn(10000)
plt.hist(x,40)
plt.grid(True)
plt.show()
```

Document final

Un document computationnel

Mon ordinateur m'indique que π vaut approximativement

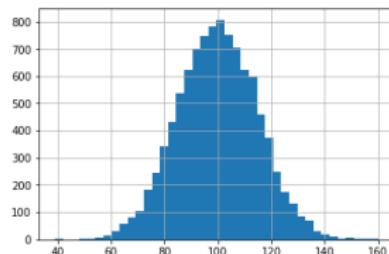
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2/(sum((x+np.sin(theta))>1))/N
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3.14371986944998765

On peut inclure des formules mathématiques comme $\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation...).



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Document initial dans son environnement

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# Un document computationnel

from math import *
print(pi)
3.141592653589793

Mais calculé avec la méthode des aiguilles de Buffon (https://fr.wikipedia.org/wiki/Aiguille\_de\_Buffon), on obtient comme approximation : 3.141592653589793

import numpy as np
N = 1000000
x = np.random.uniform(size=N, low=0, high=1)
theta = np.random.uniform(size=N, low=0, high=pi/2)
2*(sum((x+np.sin(theta))>1))/N
Out[2]: 3.14371986944998765

On peut inclure des formules mathématiques comme $\\frac{1}{\\sigma\\sqrt{2\\pi}} \\exp\\left(-\\frac{(x-\\mu)^2}{2\\sigma^2}\\right)$ et des dessins qui n'ont rien à voir avec  $\pi$  (si ce n'est une constante de normalisation... ☺).

In [3]:
%matplotlib inline
import matplotlib.pyplot as plt
mu, sigma = 100, 15
x = mu + sigma*np.random.randn(10000)
plt.hist(x,40)
plt.grid(True)
plt.show()
```

Document final

Un document computationnel

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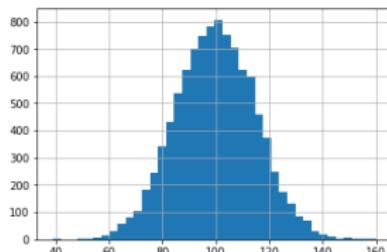
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On peut inclure des formules mathématiques comme $\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation... ☺).



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A screenshot of a Jupyter Notebook interface. The top bar shows 'jupyter example_pi' and 'Python 3'. The notebook contains three code cells:

- In [1]:** `# Un document computationnel`
Prints: Mon ordinateur m'indique que π vaut approximativement 3,141592653589793
- In [2]:** `import numpy as np
N = 1000000
x = np.random.uniform(size=N, low=0, high=1)
theta = np.random.uniform(size=N, low=0, high=pi/2)
2 * (sum((x+np.sin(theta)) > 1)) / N`
Prints: 3,1437198694098765
- In [3]:** `%matplotlib inline
import matplotlib.pyplot as plt
mu, sigma = 100, 15
x = mu + sigma*np.random.randn(10000)
plt.hist(x, 100)
plt.grid(True)
plt.show()`
Shows a histogram of 10,000 random numbers drawn from a normal distribution centered at 100 with standard deviation 15. The x-axis ranges from 40 to 160, and the y-axis ranges from 0 to 800.

Document final

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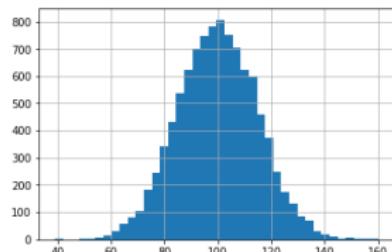
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import numpy as np  
N = 1000000  
x = np.random.uniform(size=N, low=0, high=1)  
theta = np.random.uniform(size=N, low=0, high=pi/2)  
2 * (sum((x+np.sin(theta)) > 1)) / N
```

3.1437198694098765

On peut inclure des formules mathématiques comme $\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation... ☺).



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A screenshot of a Jupyter Notebook interface. The top bar shows 'jupyter example_pi' and 'Python 3'. The notebook contains three code cells:

- In [1]:** Prints the value of pi: `print(pi)` resulting in `3.141592653589793`. A note below says: "Mais calculé avec la `_methode_ des aiguilles de Buffon` (https://fr.wikipedia.org/wiki/Aiguille_de_Buffon), on obtiendrait comme approximation :".
- In [2]:** Imports numpy and generates random numbers between 0 and 1. It calculates the ratio of points inside a unit circle to the total number of points to estimate pi.
- In [3]:** Imports matplotlib and plots a histogram of a random sample of 100 values. The plot shows a bell-shaped curve centered around 100.

Annotations in red highlight the output of In [1] and the histogram in In [3]. Red arrows point from these annotations to the corresponding sections in the final document.

Document final

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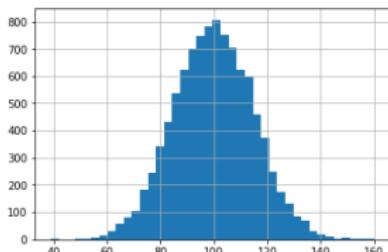
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theta = np.random.uniform(size=N, low=0, high=pi/2)
2*(sum((x+np.sin(theta))>1))/N
```

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TOOL 1: COMPUTATIONAL NOTEBOOKS/LITTERATE PROGRAMMING

Document initial dans son environnement

The screenshot shows a Jupyter Notebook interface with three code cells:

- In [1]:** Prints the value of pi (3.141592653589793) and includes a note about calculating pi with Buffon's needle method.
- In [2]:** Generates a uniform distribution of points (x, theta) and calculates the ratio of points where x <= mu + sigma * sin(theta) to the total number of points, which approximates pi/4.
- In [3]:** Plots a histogram of x values from 40 to 160, showing a bell-shaped curve centered around 100.

Document final

Un document computationnel

Mon ordinateur m'indique que π vaut approximativement

3.141592653589793

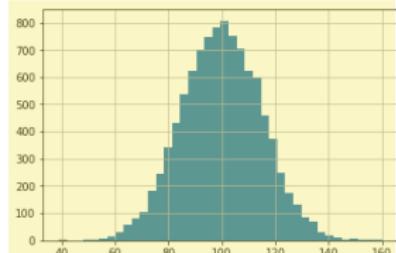
Mais calculé avec la méthode des [aiguilles de Buffon](#), on obtiendrait comme approximation :

```
import numpy as np
N = 1000000
x = np.random.uniform(size=N, low=0, high=1)
theta = np.random.uniform(size=N, low=0, high=pi/2)
2/(sum((x+np.sin(theta))>1))/N
```

3.1437198694098765

Export

On peut inclure des formules mathématiques comme $\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ et des dessins qui n'ont rien à voir avec π (si ce n'est une constante de normalisation... ☺).



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The screenshot shows a Jupyter Notebook interface with three code cells:

- In [1]:** Prints the value of pi (3.141592653589793) and includes a note about calculating pi with Buffon's needle method.
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- In [3]:** Plots a histogram of x values, showing a bell-shaped distribution centered around 100.

Document final

Un document computationnel

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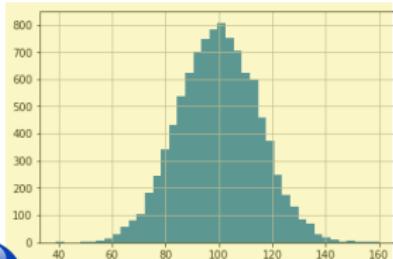
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TOOL 2: FIGHTING SOFTWARE ENVIRONMENTS NIGHTMARE

What is hiding behind a simple

```
import matplotlib
```

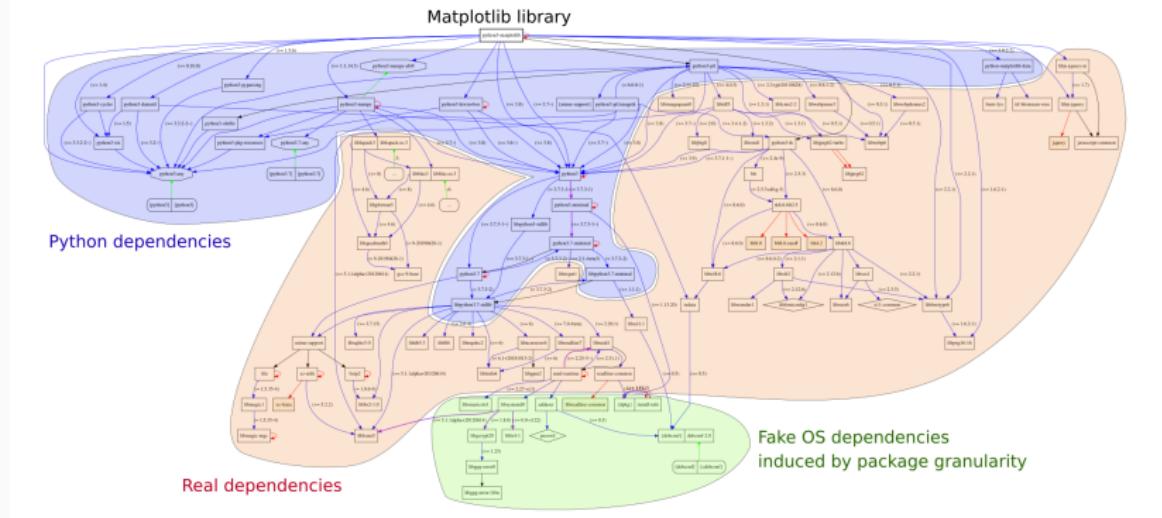
Package: python3-matplotlib
Version: 2.1.1-2
Depends: python3-dateutil, python-matplotlib-data (>= 2.1.1-2),
python3-pyparsing (>= 1.5.6), python3-six (>= 1.10), python3-tz,
libjs-jquery, libjs-jquery-ui, python3-numpy (>= 1:1.13.1),
python3-numpy-abi9, python3 (<< 3.7), python3 (>= 3.6~),
python3-cycler (>= 0.10.0), python3:any (>= 3.3.2-2~), libc6 (>= 2.14), libfreetype6 (>= 2.2.1), libgcc1 (>= 1:3.0), libpng16-16 (>= 1.6.2-1), libstdc++6 (>= 5.2), zlib1g (>= 1:1.1.4)

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TOOL 2: FIGHTING SOFTWARE ENVIRONMENTS NIGHTMARE

Python and its rapidly evolving environment

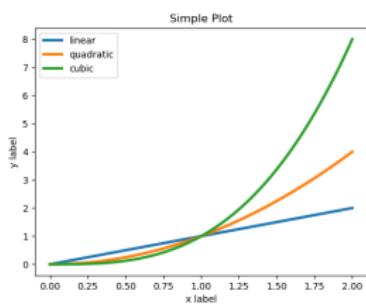
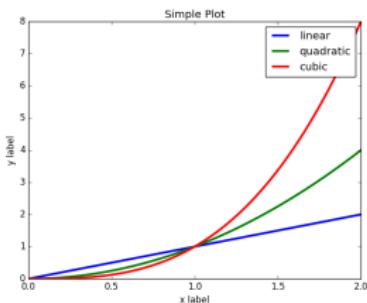
```
python2 -c "print(10/3)"  
python3 -c "print(10/3)"
```

3
3.333333333333335

TOOL 2: FIGHTING SOFTWARE ENVIRONMENTS NIGHTMARE

Python and its rapidly evolving environment

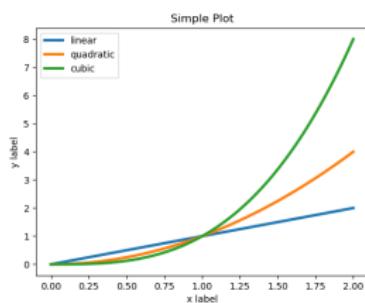
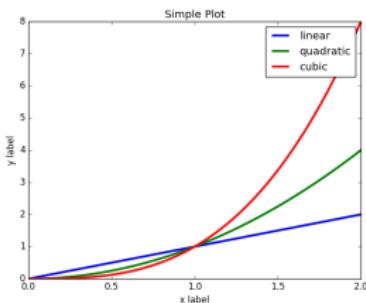
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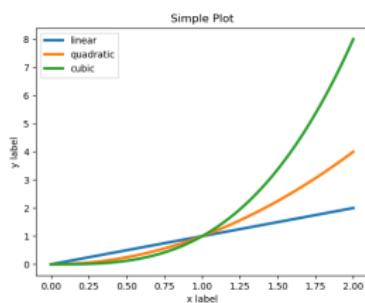
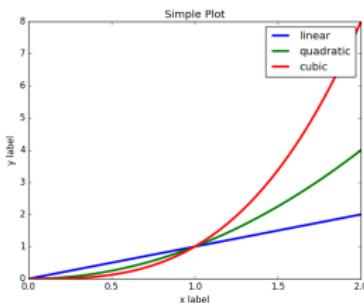


Cortical Thickness Measurements (PLOS ONE, June 2012): *FreeSurfer: differences were found between the Mac and HP workstations and between Mac OSX 10.5 and OSX 10.6.*

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TOOL 3: FIGHTING INFORMATION LOSS WITH ARCHIVES

D. Spinellis. *The Decay and Failures of URL References*. CACM, 46(1), Jan 2003.

The half-life of a referenced URL is approximately 4 years from its publication date.

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half life ranged from 2.2 years in EMHJ to 5.3 years in BMJ

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Article archives arXiv.org HAL
archives-ouvertes.fr

Data archives figshare zenodo

Software Archive Software Heritage



or



= awesome collaborations ≠ archive

CHANGING RESEARCH PRACTICES

Soft. Engineering, Statistics, and Reproducible Research in the curricula



- Book on RR *Vers une recherche
reproductible: Faire évoluer ses pratiques*
- MOOC on RR (3rd edition, ongoing)
- A new "Advanced RR" MOOC (2021?)
 - Software environment control (Docker)
 - Scientific workflow (snakemake)
 - Managing data (HDF5, archiving)

Manifesto: "*I solemnly pledge*" (**WSSSPE, Lorena Barba, FAIR**)

1. I will teach my graduate students about reproducibility
2. All our research code (and writing) is under version control
3. We will always carry out verification and validation
4. We will share data, plotting script & figure under CC-BY
5. We will upload the preprint to arXiv at the time of submission of a paper
6. We will release code at the time of submission of a paper
7. We will add a "Reproducibility" declaration at the end of each paper
8. I will keep an up-to-date web presence

WHAT ABOUT COMPUTER SCIENCE ?

ALL THIS IS ABOUT COMPUTATIONAL SCIENCES. SHOULD WE CARE ?

Computer Science is young and inherits from Mathematics,
Engineering, Nat. Sciences, Linguistic, ...

Purely theoretical scientists whose practice is close to mathematics
may not be concerned (can't publish a math article without releasing
the proofs).

- Have a look at talk by Vladimir Voevodsky in 2014 at Princeton 😊

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Computer science is not more related to computers than Astronomy to telescopes

– Dijkstra (mis-attributed)

Right, why should we care about computers? They are **deterministic**
machines after all, right? 😊

Model ≠ Reality. Although designed and built by human beings,
computer systems are **so complex** that mistakes easily slip in...

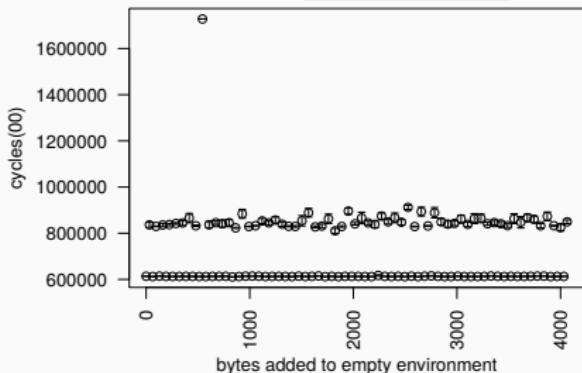
EXPERIMENTING WITH COMPUTERS

Machines are real!



Brendan Gregg: Shouting in the data center

Machines are complicated



Mytkowicz et al. *Producing wrong data without doing anything obviously wrong!*
ACM SIGPLAN Not. 44(3), March 2009

Our reality evolves!!! The hardware keeps evolving so most results on old platforms quickly become obsolete (although, we keep building on such results 😊).

We need to regularly revisit and allow others to build on our work!

COMPUTER PERFORMANCE ? WELL, I DESIGN ALGORITHMS!

- "Real" problems are all NP-hard, Log-APX, etc.
- Real workload = ~~NP-completeness proof widgets~~, regularities and properties (difficult to formally state but that should be exploited)

Algorithms are evaluated on particular **workloads** that impact both their running time and the quality of the solutions

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Image Processing: **True horror stories**, E. Meinhardt-Llopis, CANUM 2016

- *The proposed multigrid algorithm converges to the solution of the problem in $O(N)$ using biharmonic functions*
- Surprisingly, our naive multi-scale Gauss-Seidel converges much faster

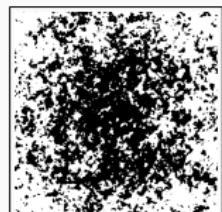
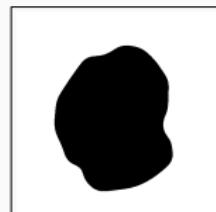
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Machine Learning: Trouble at the lab, The Economist 2013

According to some estimates, three-quarters of published scientific papers in the field of machine learning are bunk because of this "overfitting".

– Sandy Pentland (MIT)

Every month in CACM, there is an article about the ethical consequences of Machine Learning on:

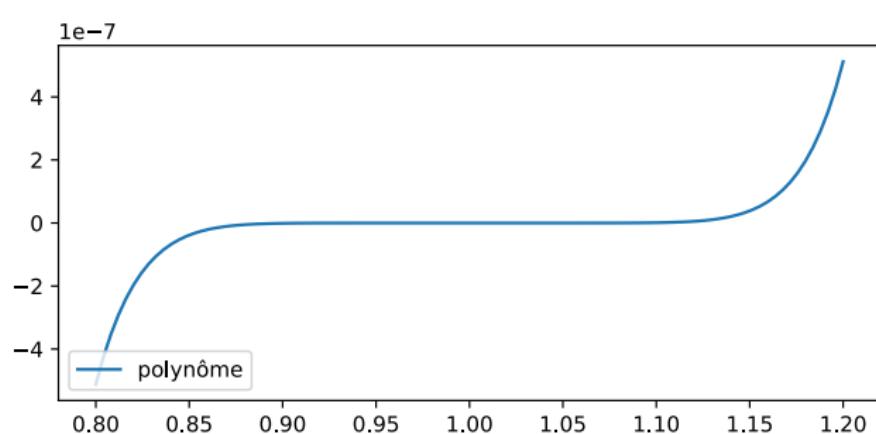
- Car driving, Autonomous guns, Law enforcement (risk assessment, predictive policing), ...

It's Not the Algorithm, It's the Data (CACM, Feb. 2017)

- Advertising, Loan attribution, Selection at University, Organ transplant

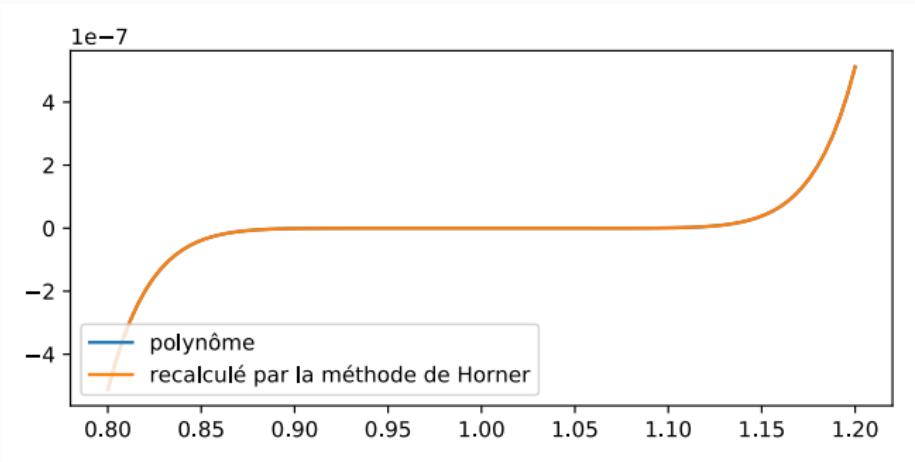
Increasing society concern about **fairness** and **transparency**

ALL I CARE ABOUT IS THE ALGORITHM OUTPUT (FP)



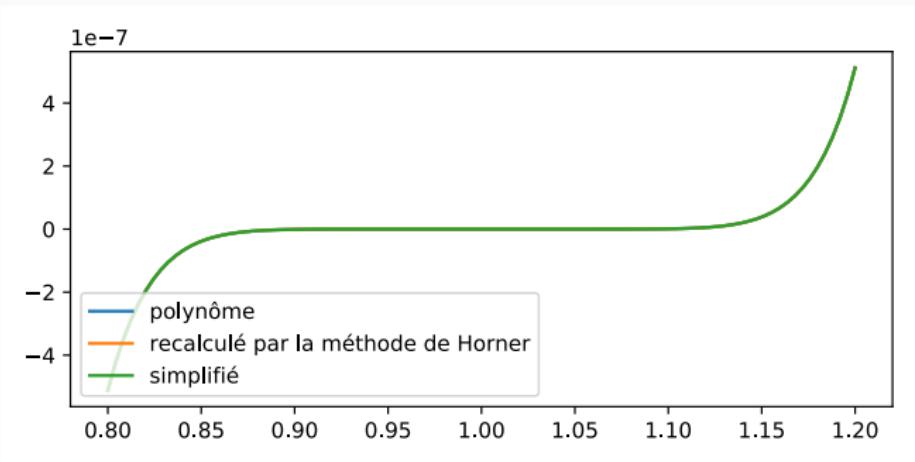
```
def polynome(x):
    return x**9 - 9.*x**8 + 36.*x**7 - 84.*x**6 + 126.*x**5 \
           - 126.*x**4 + 84.*x**3 - 36.*x**2 + 9.*x - 1.
```

FLOATING-POINT ARITHMETIC



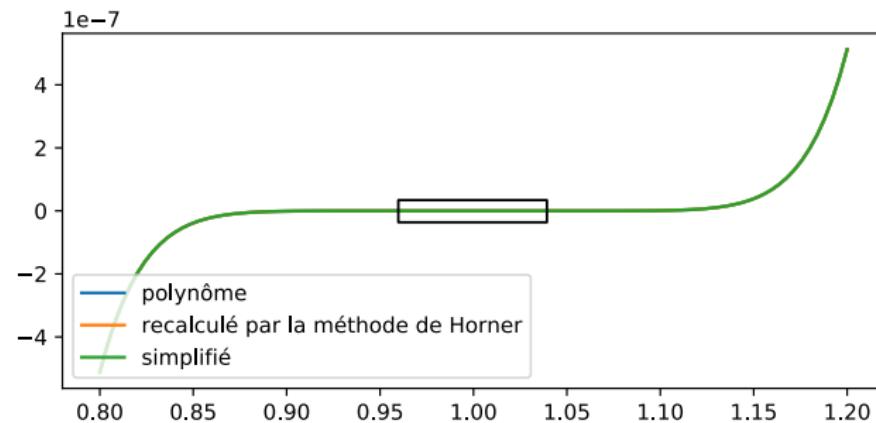
```
def horner(x):
    return x*(x*(x*(x*(x*(x*(x*(x - 9.) + 36.) - 84.) + 126.) \
        - 126.) + 84.) - 36.) + 9.) - 1.
```

FLOATING-POINT ARITHMETIC

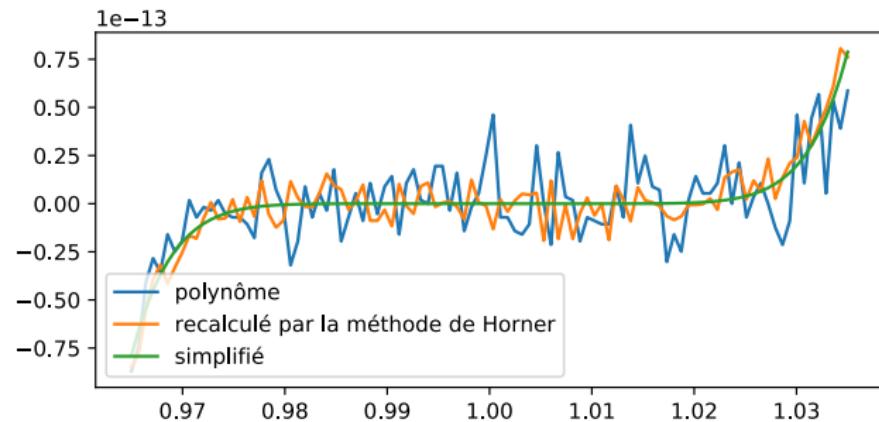


```
def simple(x):
    return (x-1.)**9
# Easy! ;)
```

FLOATING-POINT ARITHMETIC



FLOATING-POINT ARITHMETIC



ROUNDING

- Every operation includes implicit rounding.
- $a+b$ is actually `round(a+b)`.
- Unfortunately:

$$\text{round}(\text{round}(a+b)+c) \neq \text{round}(a+\text{round}(b+c)).$$

- Operation order therefore matters.

For a reproducible computation, operation order must be preserved!!!

HOW TO EXPLAIN IT TO MY COMPILER?

To speed up computations, compilers may change operation order, and thus results.

Two options for computing reproducibly:

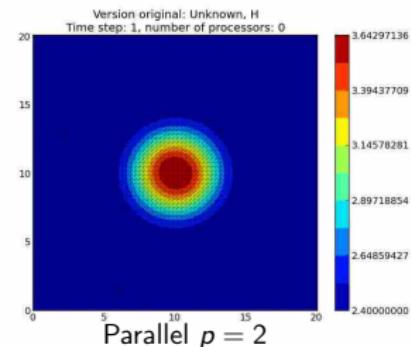
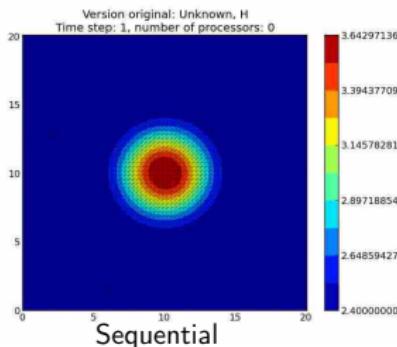
1. Insist on the preservation of operation order,
 - if the language permits it.
 - Example: Module 'ieee_arithmetic' in Fortran 2003
2. Make compilation reproducible:
 - Record the precise compiler version
 - Record all compilation options

Telemac2D: the simplest gouttedeo simulation

The gouttedeo test case

- 2D-simulation of a water drop fall in a square bassin
- Unknown: water depth for a 0.2 sec time step
- Triangular mesh: 8978 elements and 4624 nodes

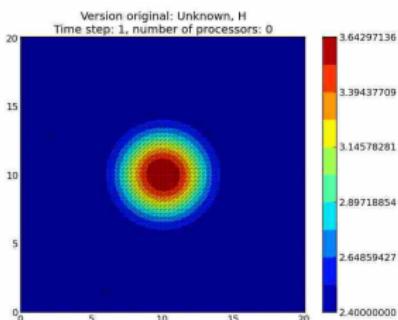
Expected numerical reproducibility (time step = 1, 2, ...)



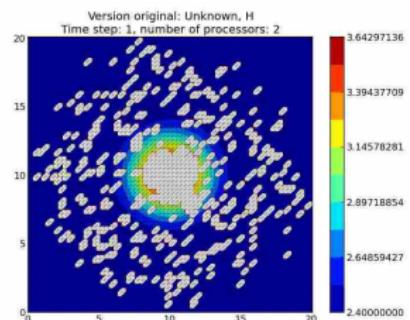
A white plot displays a non-reproducible value

Numerical reproducibility?

time step = 1



Sequential

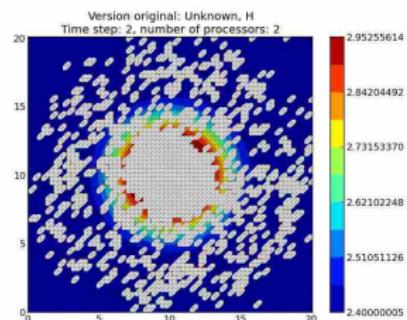
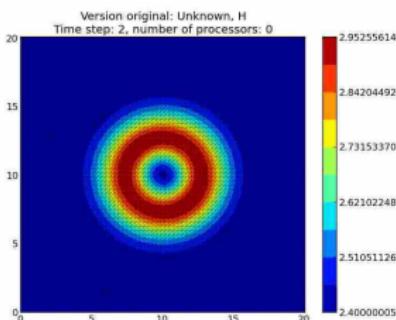


Parallel $p = 2$

A white plot displays a non-reproducible value

Numerical reproducibility?

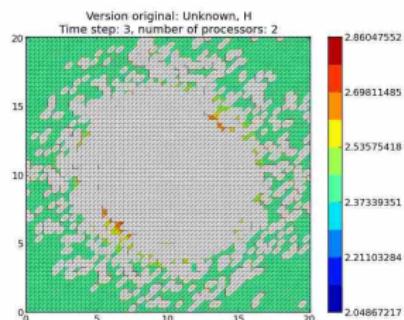
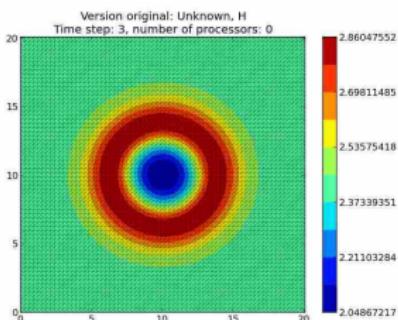
time step = 2



A white plot displays a non-reproducible value

Numerical reproducibility?

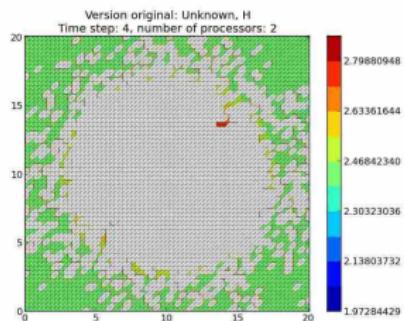
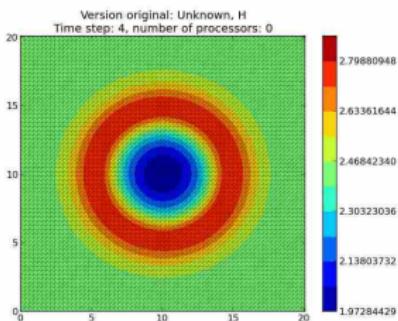
time step = 3



A white plot displays a non-reproducible value

Numerical reproducibility?

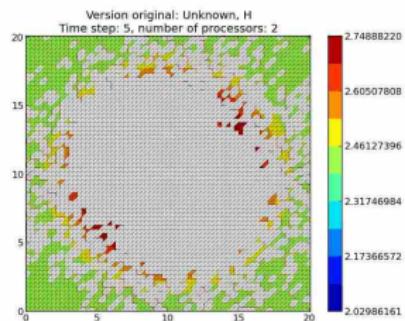
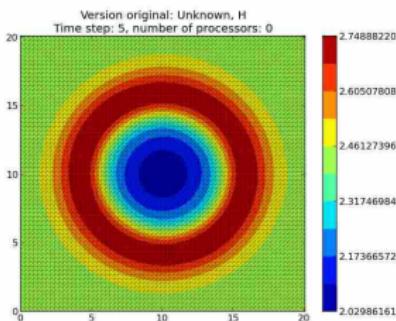
time step = 4



A white plot displays a non-reproducible value

Numerical reproducibility?

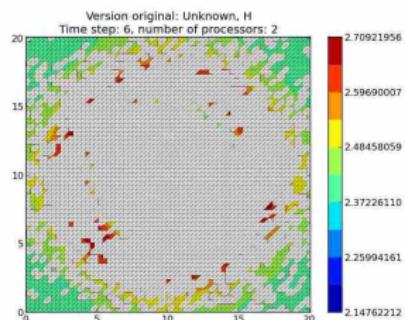
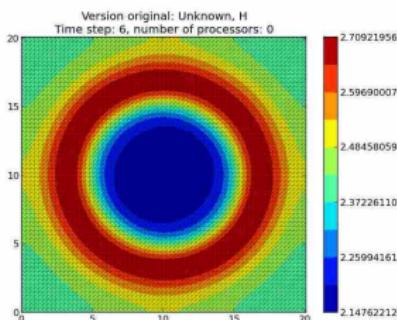
time step = 5



A white plot displays a non-reproducible value

Numerical reproducibility?

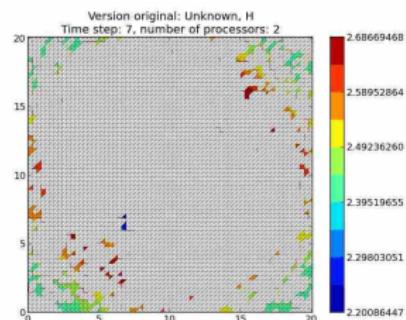
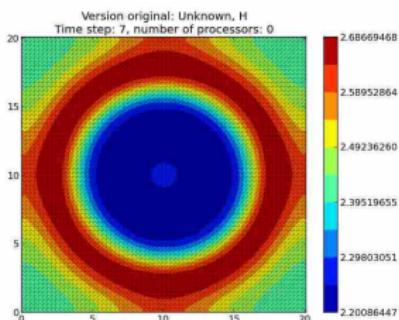
time step = 6



A white plot displays a non-reproducible value

Numerical reproducibility?

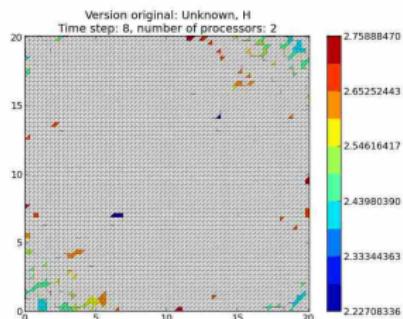
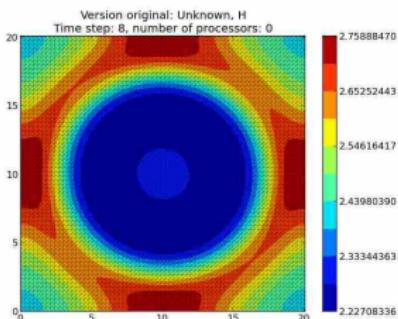
time step = 7



A white plot displays a non-reproducible value

Numerical reproducibility?

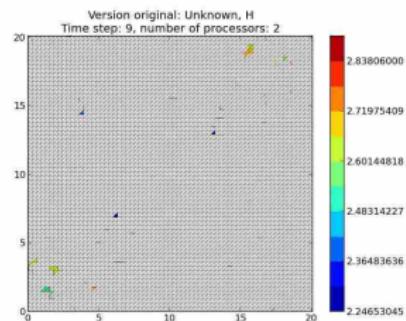
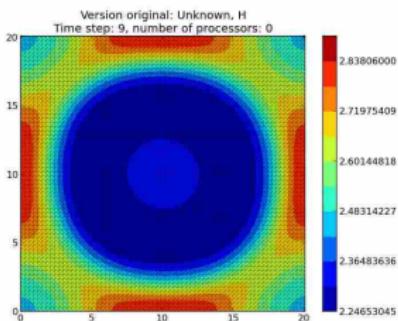
time step = 8



A white plot displays a non-reproducible value

Numerical reproducibility?

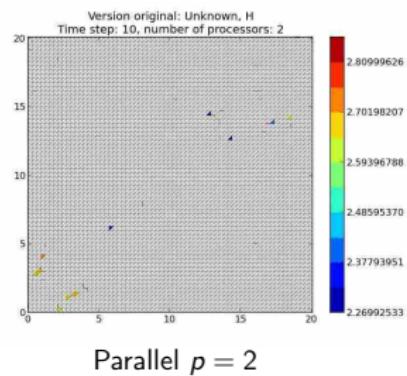
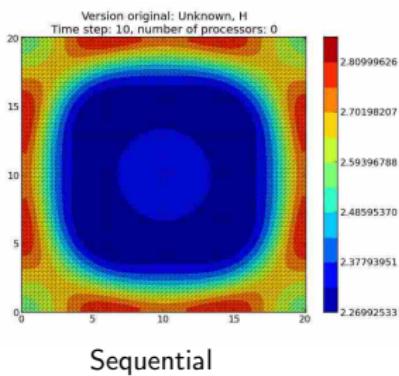
time step = 9



A white plot displays a non-reproducible value

Numerical reproducibility?

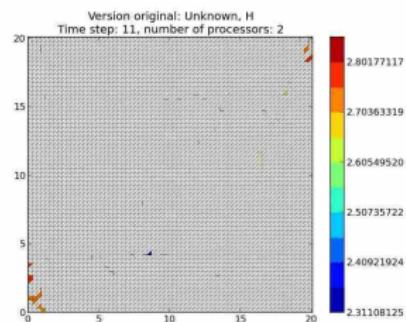
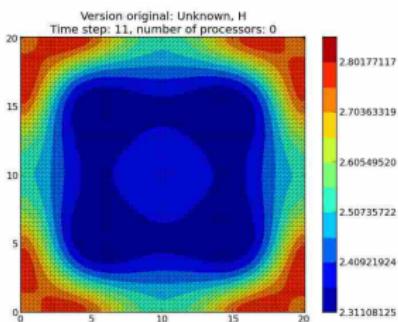
time step = 10



A white plot displays a non-reproducible value

Numerical reproducibility?

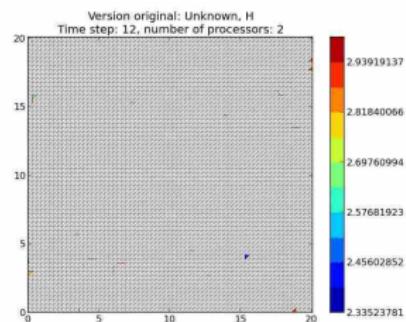
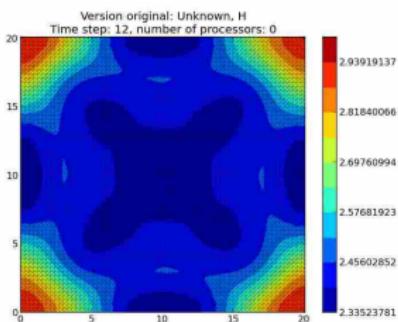
time step = 11



A white plot displays a non-reproducible value

Numerical reproducibility?

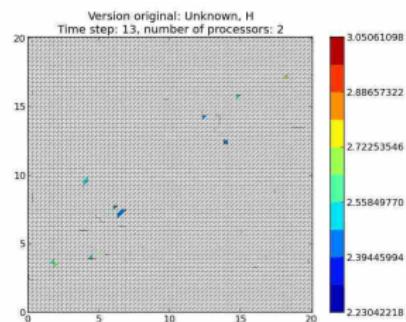
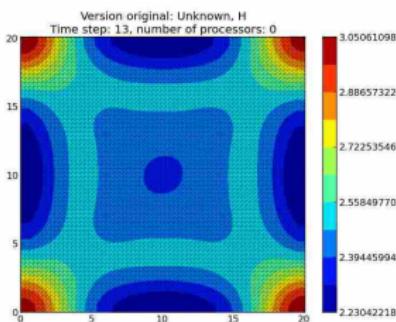
time step = 12



A white plot displays a non-reproducible value

Numerical reproducibility?

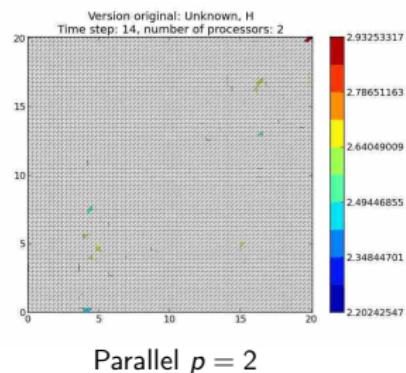
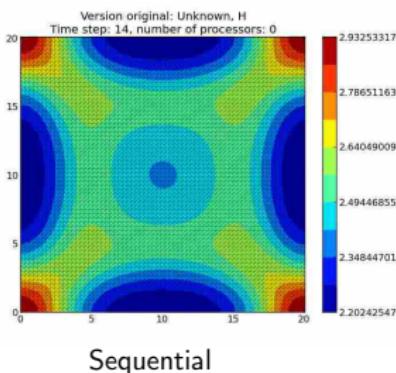
time step = 13



A white plot displays a non-reproducible value

Numerical reproducibility?

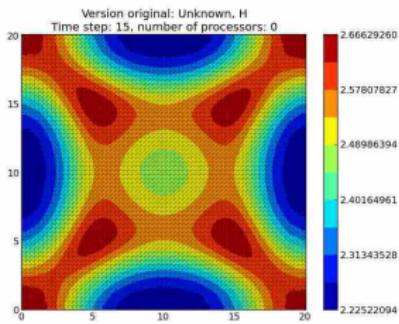
time step = 14



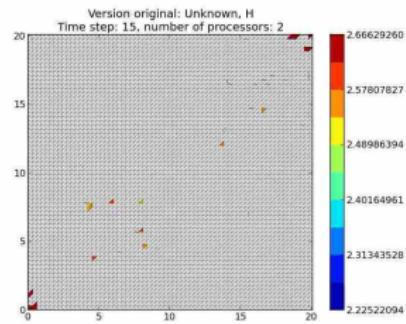
A white plot displays a non-reproducible value

NO numerical reproducibility!

time step = 15

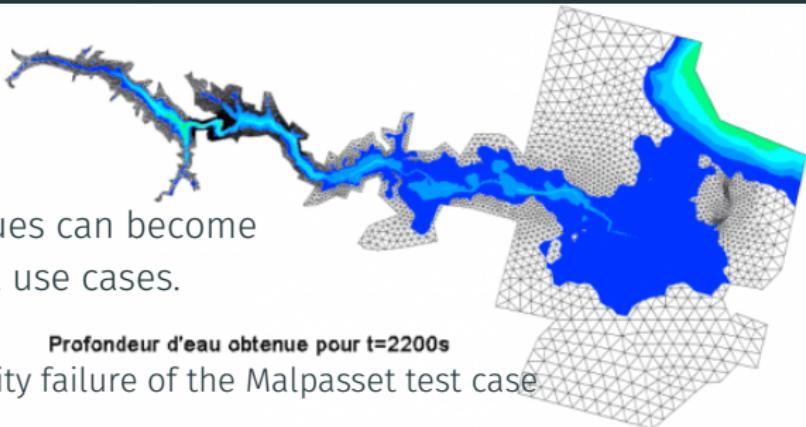


Sequential



Parallel $p = 2$

DID I MENTION WE HAVE PARALLEL MACHINES NOWADAYS? 😊



These numerical issues can become quite harmful in real use cases.

Profondeur d'eau obtenue pour t=2200s

TABLE 1.1: Reproducibility failure of the Malpasset test case

| | The sequential run | a 64 procs run | a 128 procs run |
|------------|--------------------|----------------|-----------------|
| depth H | 0.3500122E-01 | 0.2748817E-01 | 0.1327634E-01 |
| velocity U | 0.4029747E-02 | 0.4935279E-02 | 0.4512116E-02 |
| velocity V | 0.7570773E-02 | 0.3422730E-02 | 0.7545233E-02 |

Numerical reproducibility: Approximations in the model, in the algorithm, in its implementation, in its execution.

The whole chain needs to be revisited.

Courtesy of P. Langlois and R. Nheili

Artifact evaluation and ACM badges



Major conferences

- Supercomputing: Artifact Description (AD) mandatory, Artifact Evaluation (AE) still optional, Double blind vs. RR
- NeurIPS, ICLR: open reviews, reproducibility challenge



Joelle Pineau @ NeurIPS'18

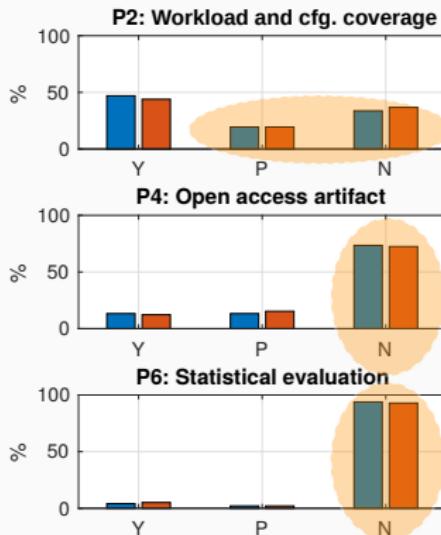
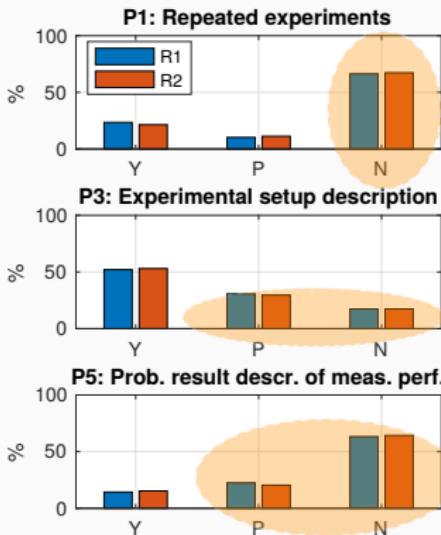
- ACM SIGMOD 2015-2019, Most Reproducible Paper Award...

Mentalities are evolving people care, make stuff available, errors are found and fixed* Resources and Acknowledgments

TOWARD REPRODUCIBLE COMPUTER SCIENCE EXPERIMENTS ?

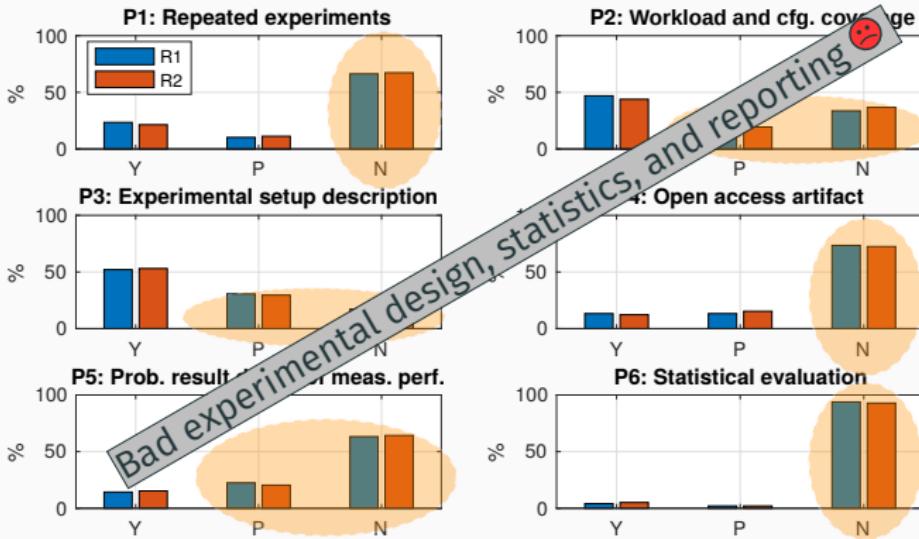
KEY CONCERN FOR OUR COMMUNITY (ROOM FOR IMPROVEMENT)

How are cloud performance currently obtained and reported?, Methodological Principles for Reproducible Performance Evaluation in Cloud Computing, IEEE Trans. on Soft. Eng., July 2019



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Key DoE principles:

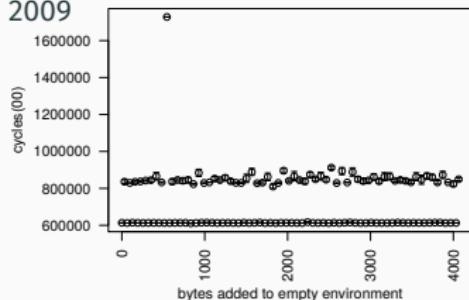
1. Replicate to increase reliability.
2. Randomize to reduce bias \rightsquigarrow Evaluate statistical confidence.

MEASURING PERFORMANCE IS DIFFICULT

Producing wrong data without doing anything obviously wrong!

Mytkowicz et al. in ACM SIGPLAN Not. 44(3), March 2009

changing the size of environment variables can trigger performance degradation as high as 300%; simply changing the link order of object files can cause performance to decrease by as much as 57%.

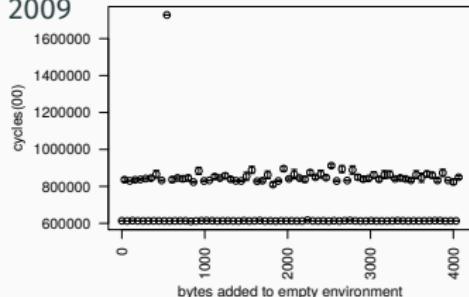


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Taming the Influence of Memory Layout.

STABILIZER: *Statistically Sound Performance Evaluation*, C. Curtsinger and E. Berger in ASPLOS 2013

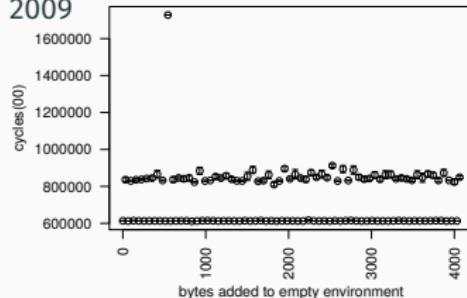
STABILIZER forces executions to sample the space of memory configurations by *repeatedly rerandomizing* layouts of code, stack, and heap objects at run-time. [...] Re-randomization ensures that layout effects *follow a Gaussian distribution*, enabling the use of statistical tests like ANOVA.

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Randomization helps fighting bias incurred by:

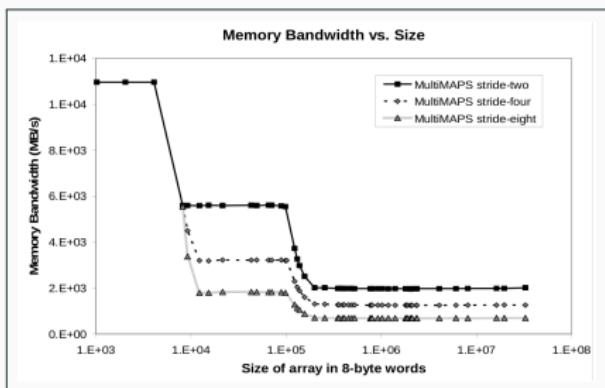
1. specific configurations AA...A → A₁A₂...A_n (*pseudo-replication*)
2. temporary perturbations AA...A BB...B → ABBAAAAB...

IMPACT OF WORKING SET SIZE ON EFFECTIVE BANDWIDTH

- Cache hierarchy (L1, L2, L3, RAM) with different bandwidth
- LRU, pre-fetching for linear access
- An array fits in a cache level \Rightarrow operate at the corresponding bandwidth
- Stride access decrease bandwidth

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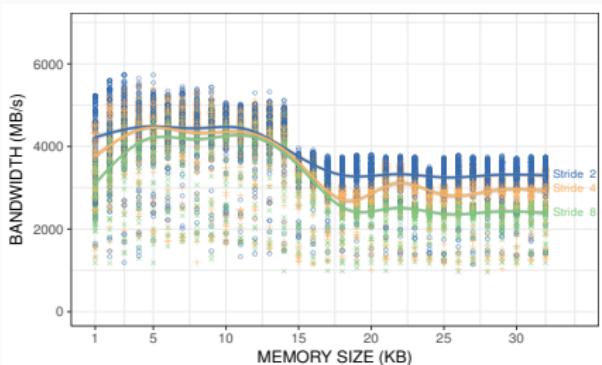
MultiMAPS on an Opteron

Genetic Algorithms Approach to Modeling the Performance of Memory-bound Computations,
Tikir et. al. in SC'07

```
MultiMAPS(size, stride, nloops) {  
    allocate buffer[size];  
    timer_start();  
    for rep in (1..nloops)  
        for i in (0..size/stride)  
            access buffer[stride*i];  
    timer_stop();  
    bandwidth = nb_access /  
               elapsed_time;  
    deallocate buffer;  
}
```

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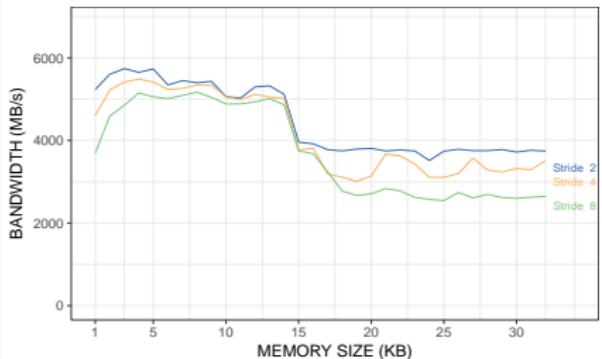


Our first attempt on a Pentium 4...

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MultIMAPS(size, stride, nloops) {  
    allocate buffer[size];  
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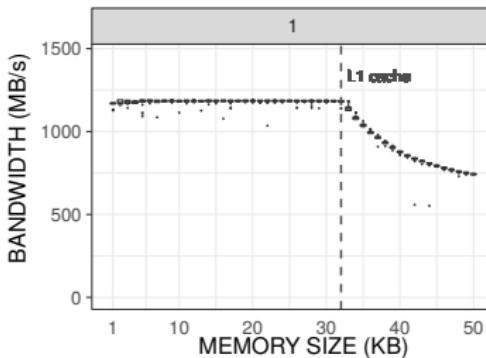
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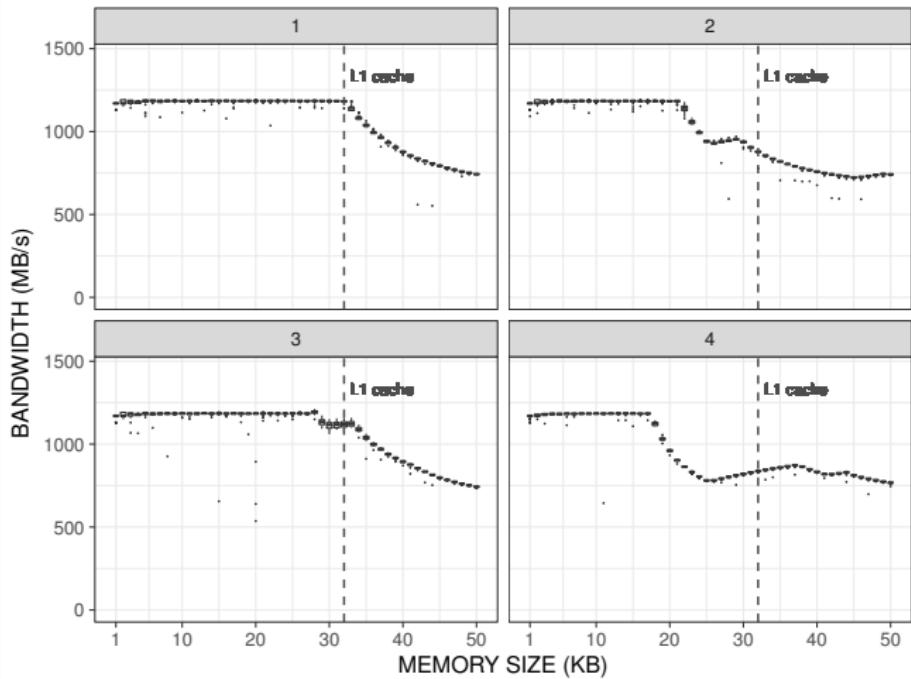
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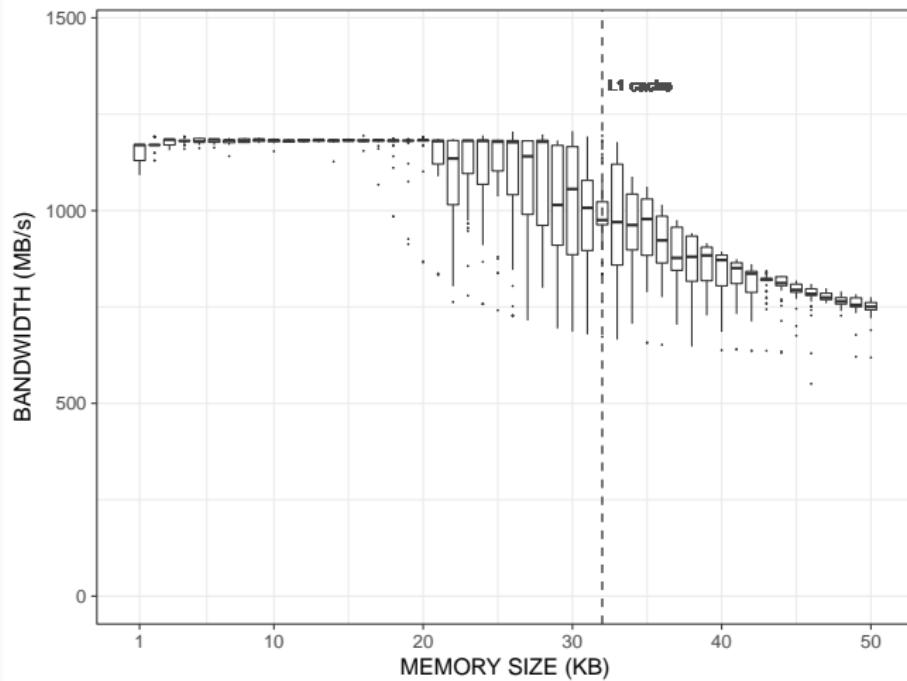
IMPACT OF ARCHITECTURE



IMPACT OF ARCHITECTURE



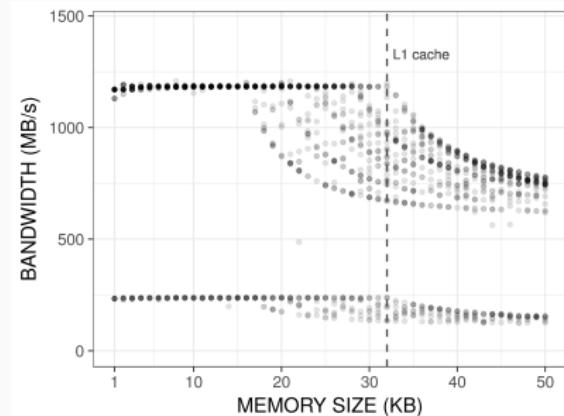
IMPACT OF ARCHITECTURE (THE ARM ASSOCIATIVITY ISSUE)



Randomize physical address start!

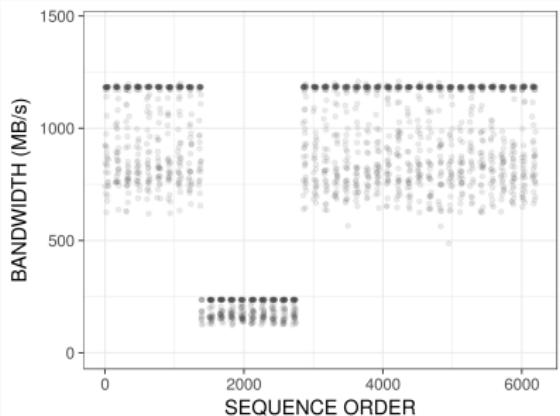
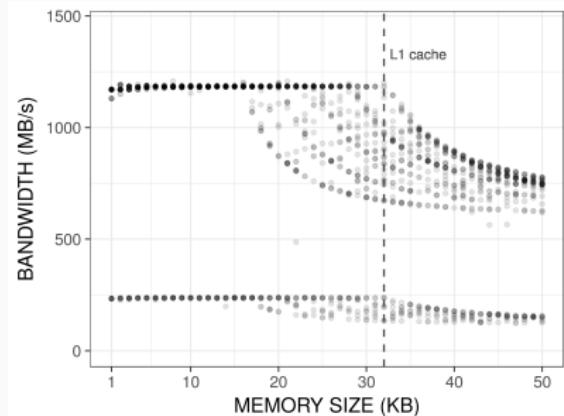
IMPACT OF OPERATING SYSTEM SCHEDULER

- Activating real-time kernel scheduler



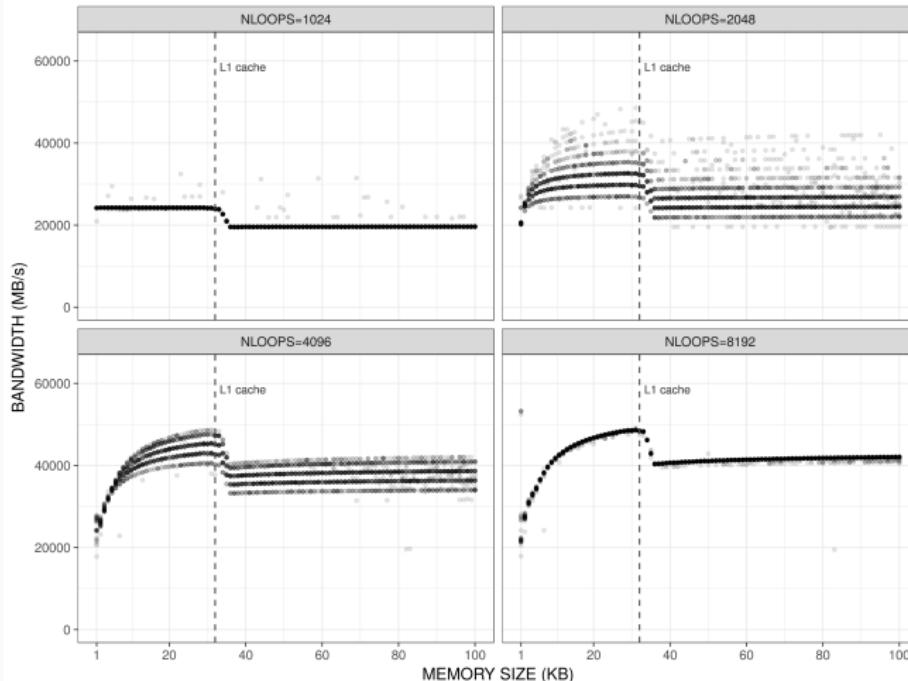
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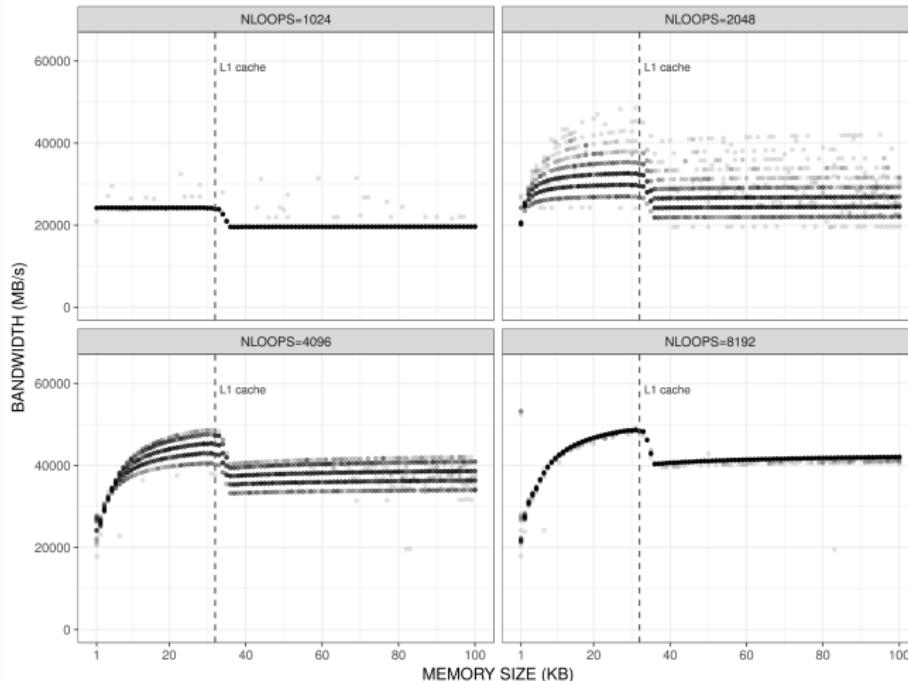
IMPACT OF REPETITIONS

- Remember `nloops` ?



IMPACT OF REPETITIONS DVFS

- Remember nloops ?



MPI PERFORMANCE CHARACTERIZATION: THE MANY BIASES

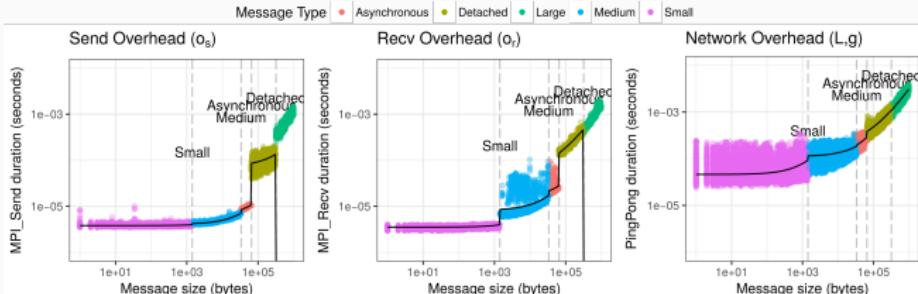
- Powers of two for message sizes ? Linear ?
- Sensitivity to temporal perturbations (in order N_{rep})
- Breakpoint detection (increasing message size, minimal range length, ...)
- Outlier removal (assumes normality, ignores uncertainty of previous measurements)

Measurement proposal:

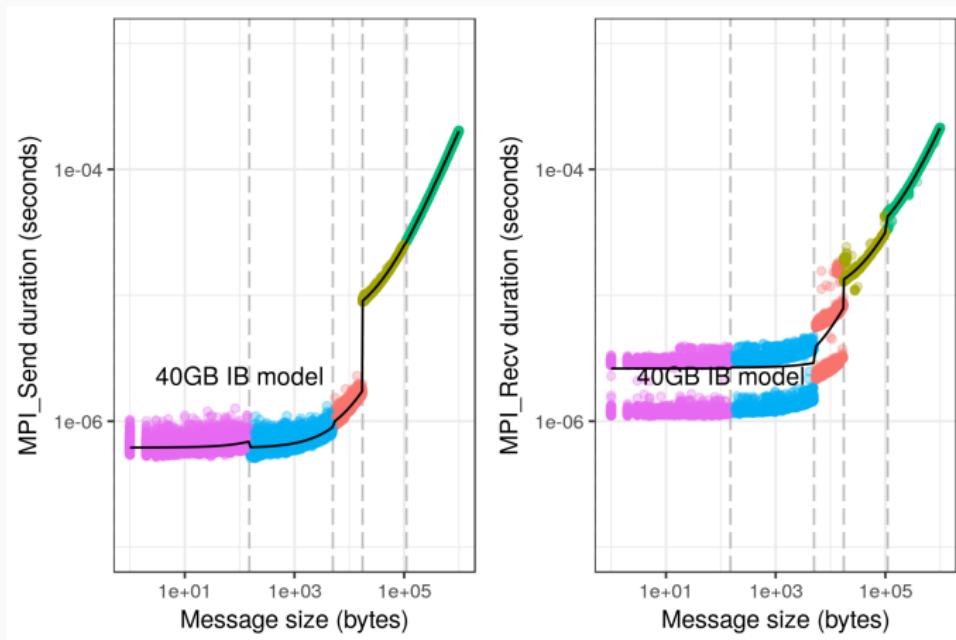
- Ping-Pong **data_size** = 10^X , where $X \sim \text{Unif}(\log_{10}(a), \log_{10}(b))$.
- Record the time taken in every **MPI_Send** and **MPI_Receive** operation

Analysis proposal:

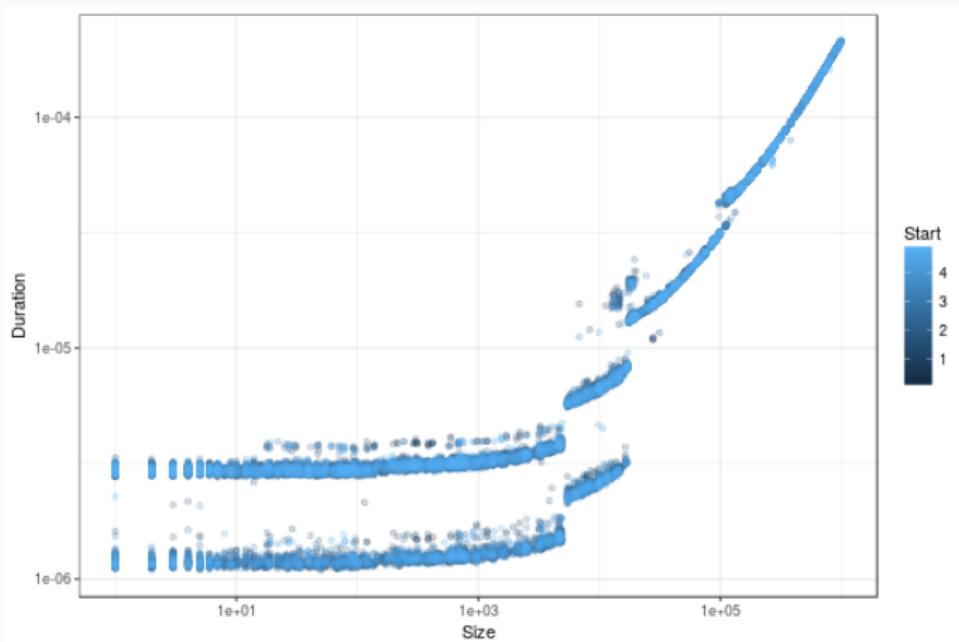
- Manually provided breakpoints
- Regression in R
- Inspect regression output and hypothesis (linearity, noise, "outliers")



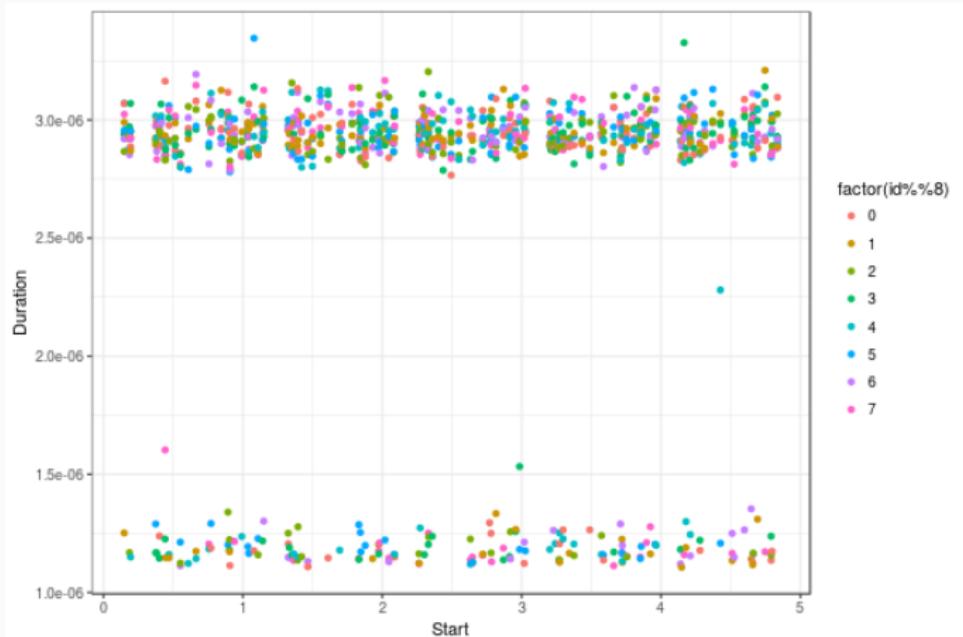
MPI MEASUREMENT: RANDOMIZATION IN ACTION (STAMPEDE@TACC)



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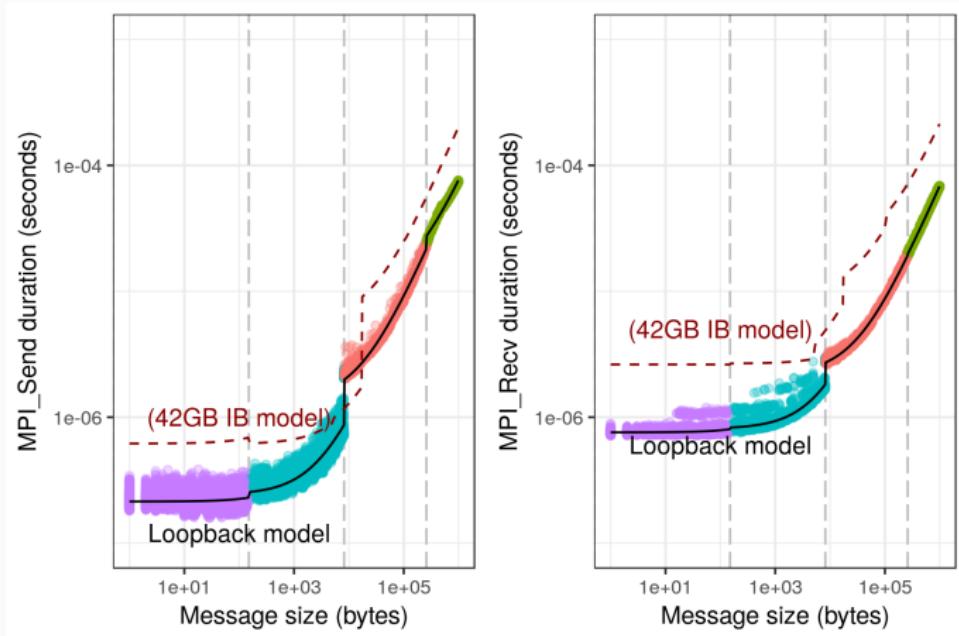


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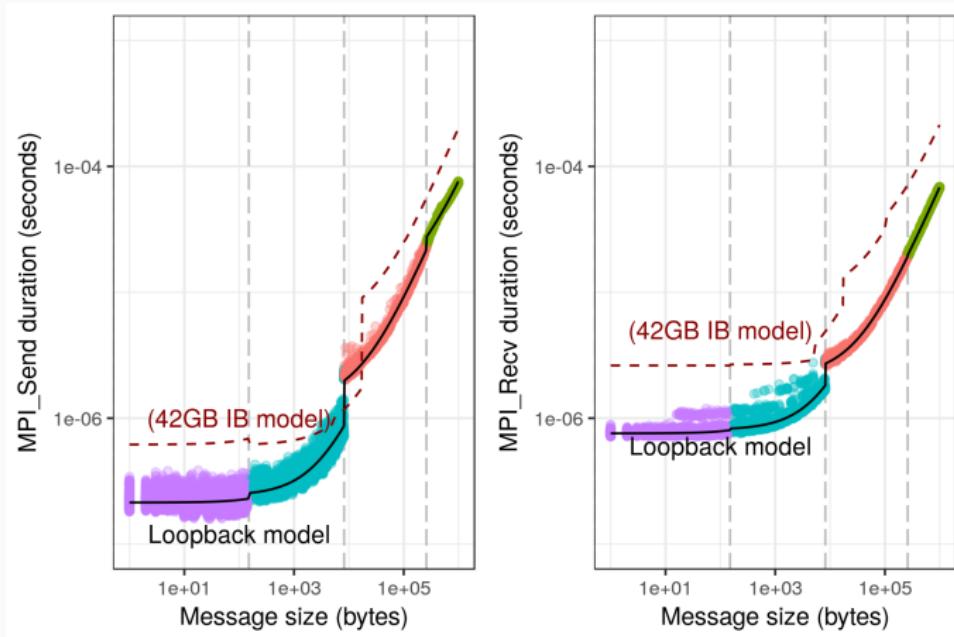


c558-[203,304]

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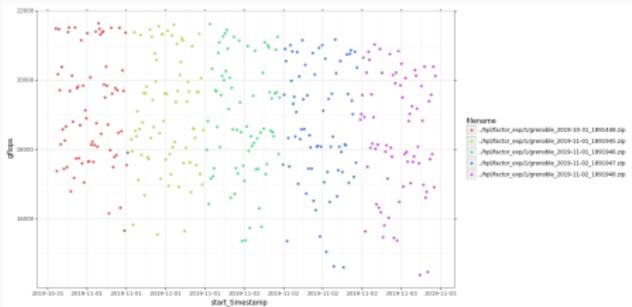
MPI MEASUREMENT: RANDOMIZATION IN ACTION (STAMPEDE@TACC)



Even the simpler physical quantities can be very tricky to measure because our models and protocols are often naive

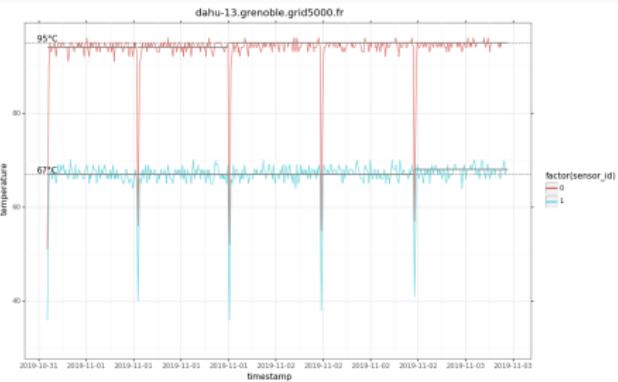
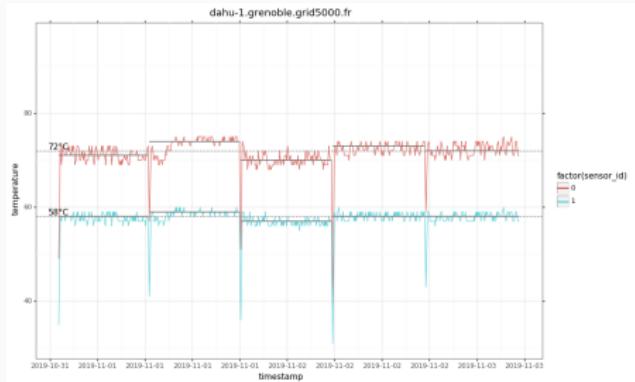
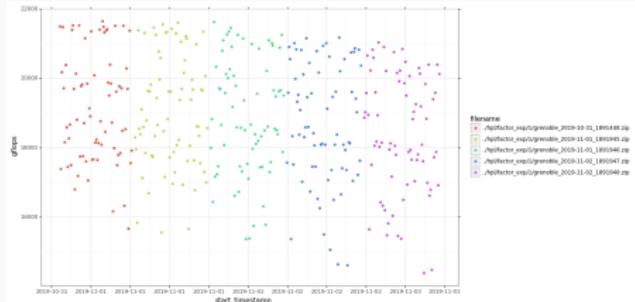
AVOIDING "TEMPORARY" PERTURBATIONS (RANDOMIZING A FACTORIAL DESIGN)

- HPL performance (32 nodes, 70 cfg., 5 repetitions) • Time scale = 3 days



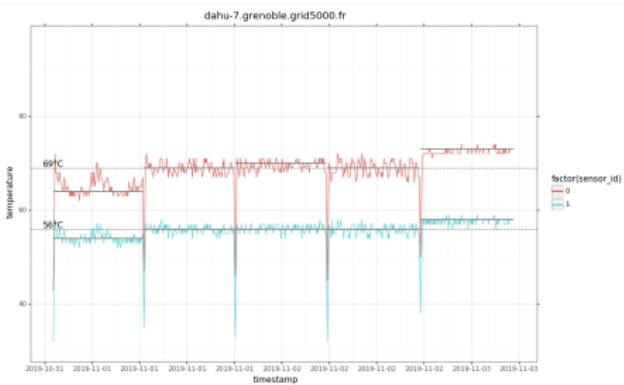
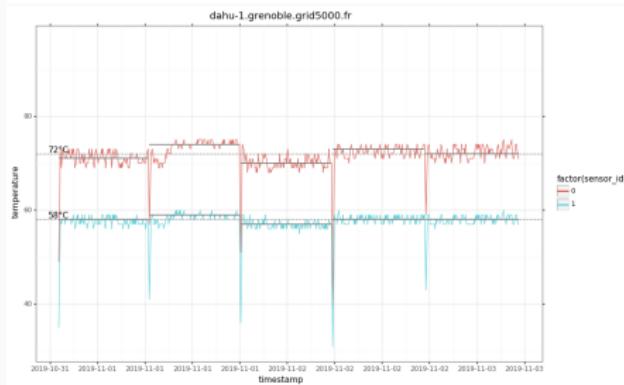
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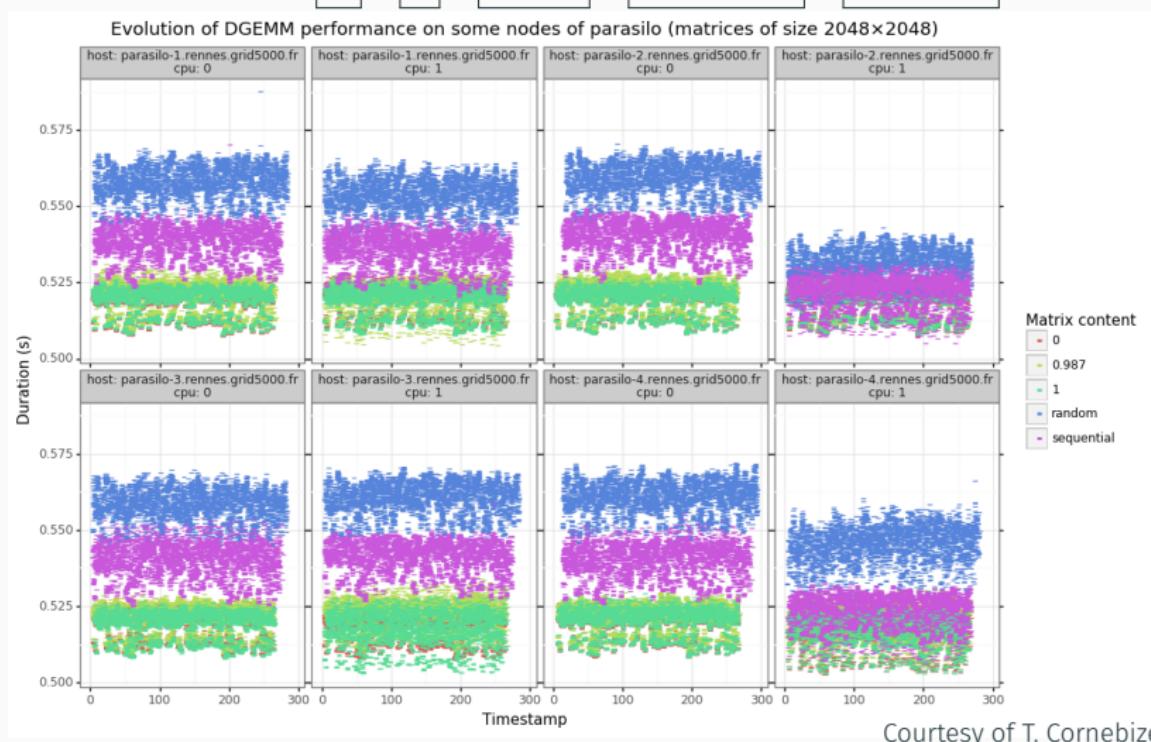
ON THE IMPORTANCE OF CONTENT INITIALIZATION

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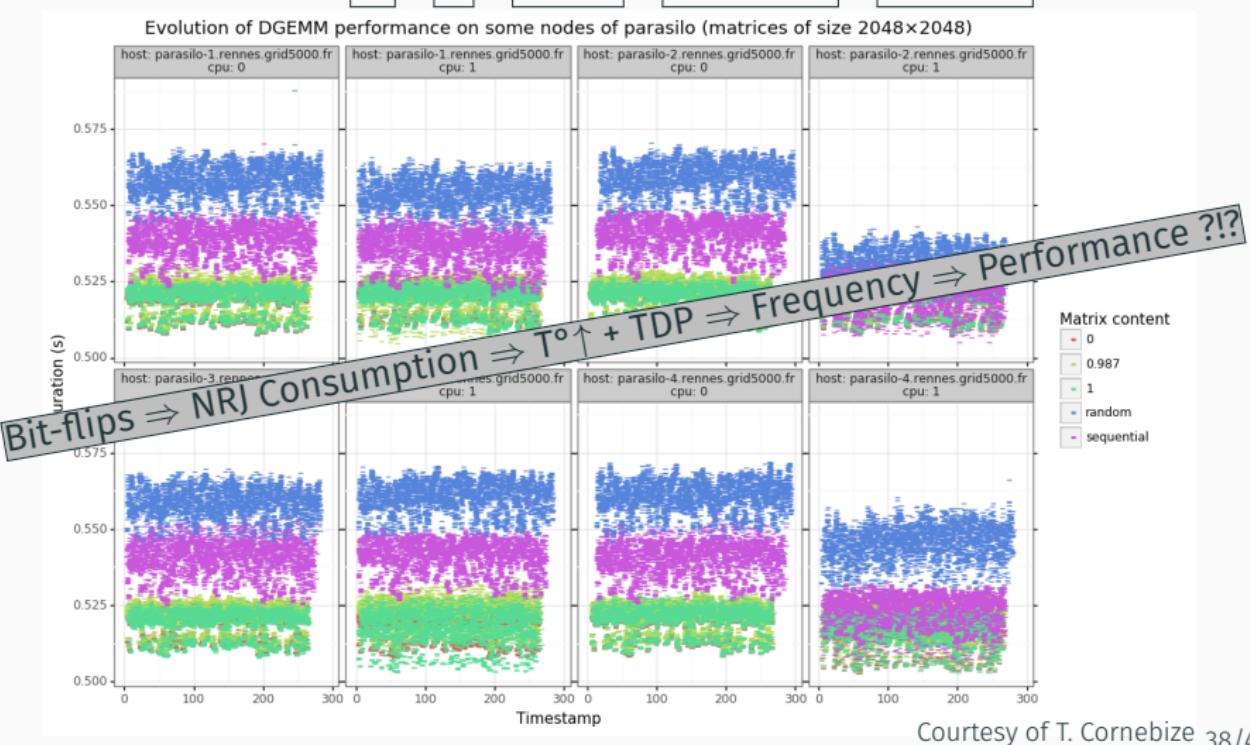
| | | | | |
|---|---|-------|--------------|----------|
| 0 | 1 | 0.987 | 1, 2, 3, ... | random ? |
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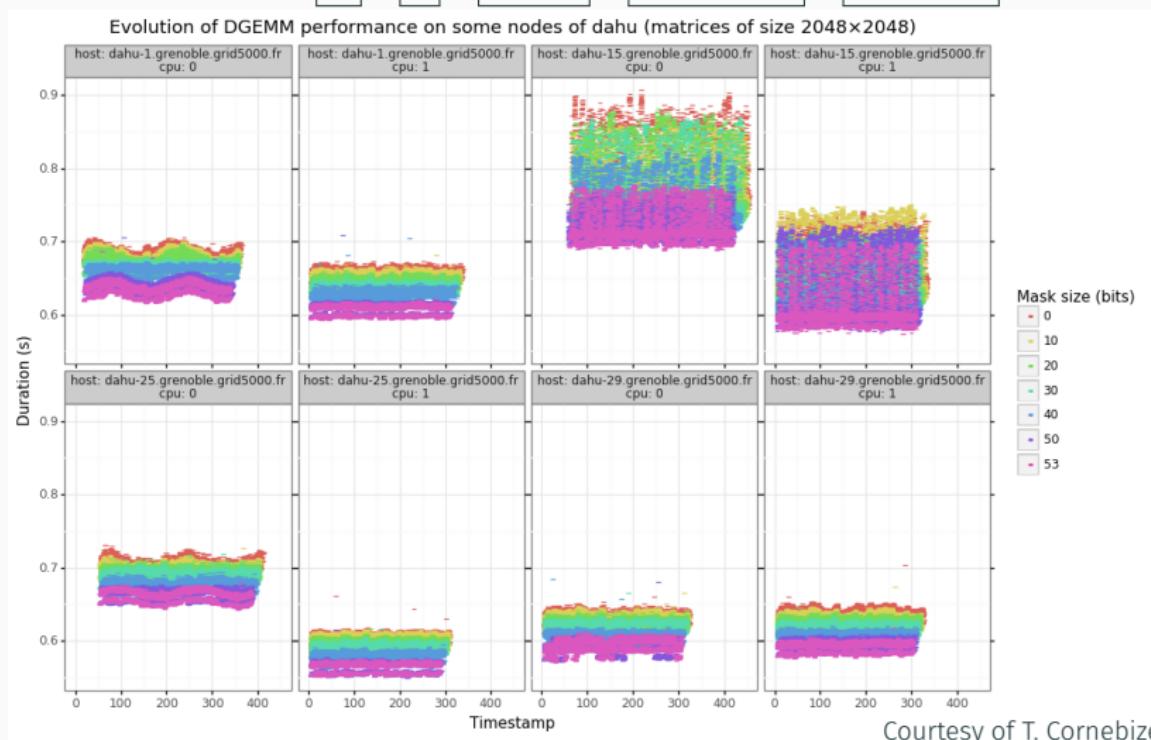
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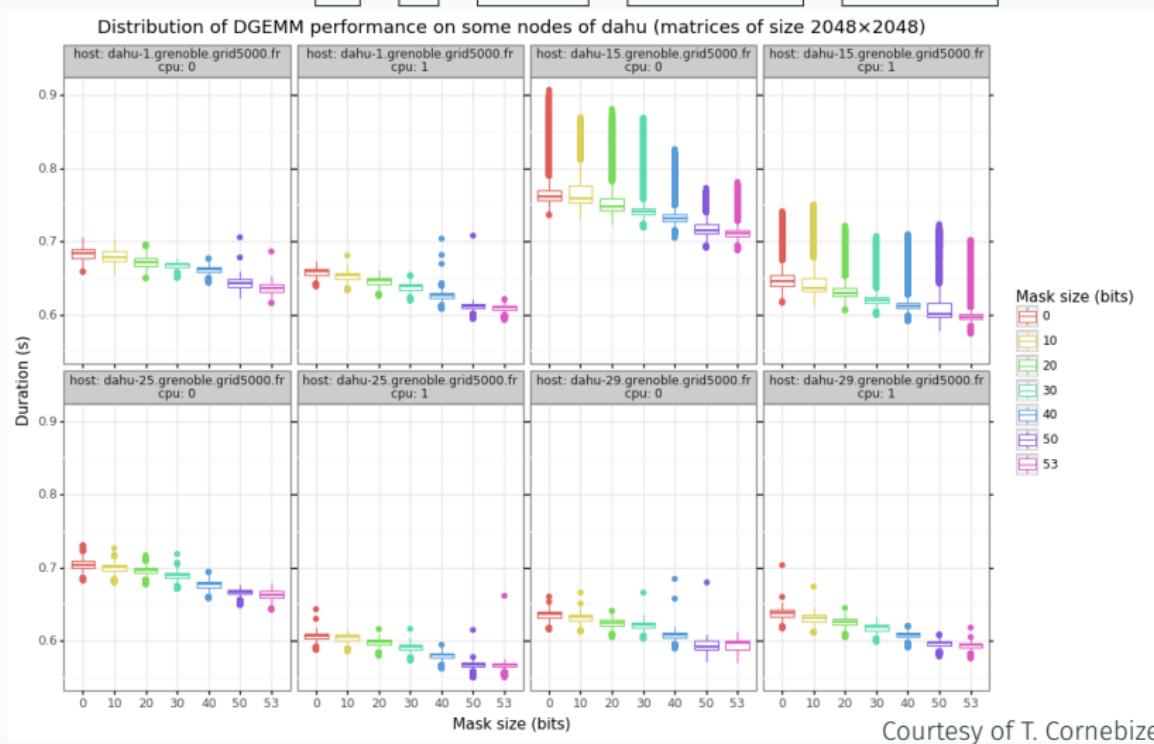
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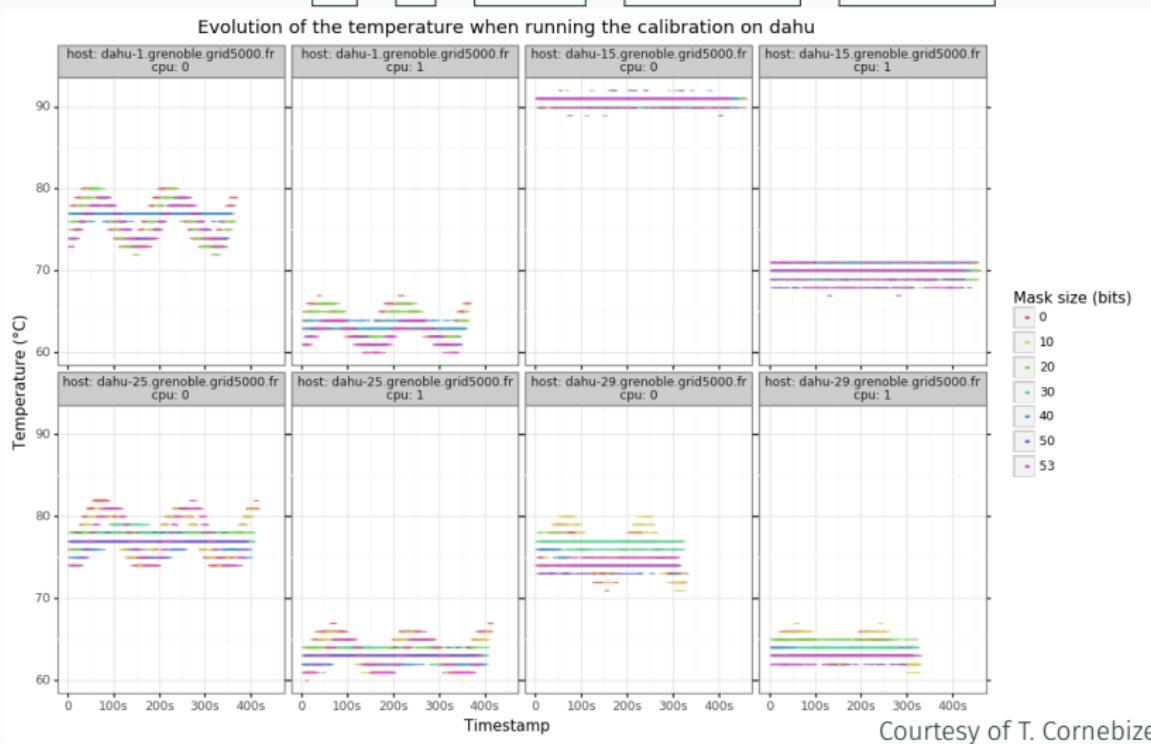
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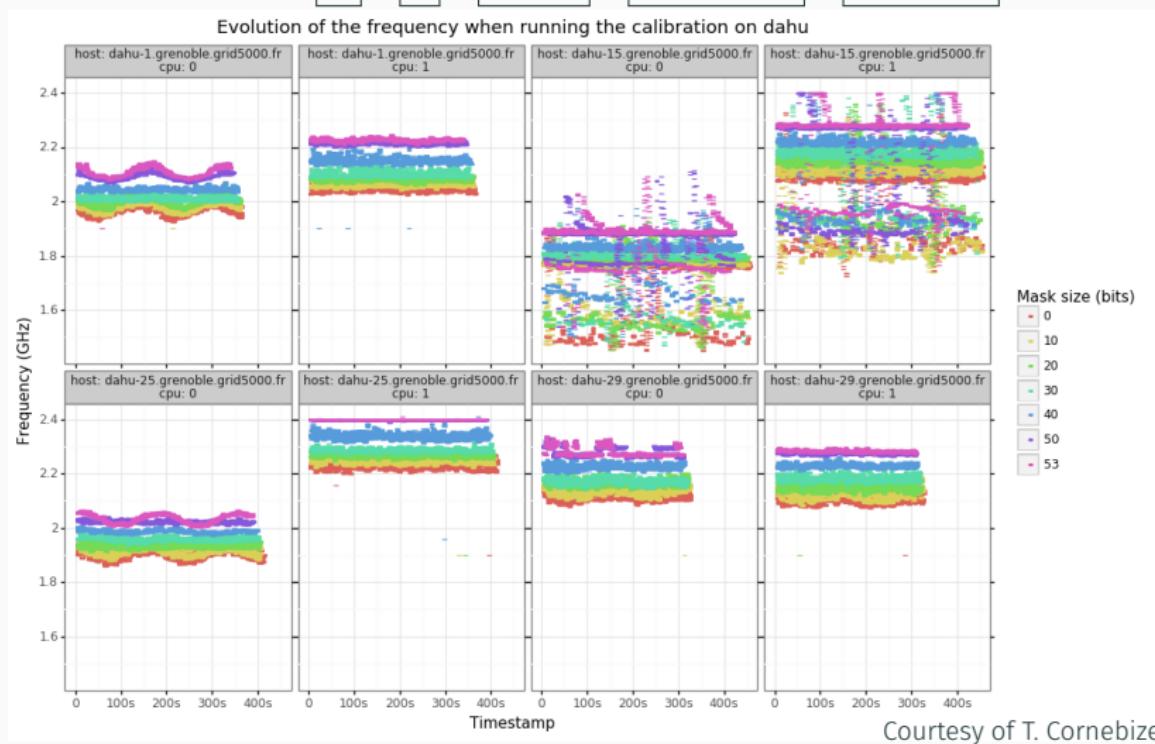
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CONCLUSION

REPRODUCIBLE RESEARCH = RIGOR AND TRANSPARENCY

To err is human.

Good research requires time and resources

1. Train yourself and your students: RR, statistics, experiments
 - Beware of checklists and norms
 - Understand what's at stake
2. Change the norm: make publication practices evolve
3. Incentive: consider RR/open science when hiring/promoting

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4. Prepare the Future: Toward **literate experimentation?**
 - Reuse, reuse, reuse!
 - Shared and controlled testbeds (e.g., Grid'5000/SILECS)
 - How to share Experiments ?



SOME ADVERTISING

TEN YEARS REPRODUCIBILITY CHALLENGE

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Would you dare to run the code from your past self?
(the one that does not answer mail)

SUBMISSION DEADLINE 01/04/2020
<http://rescience.github.io/ten-years>
In association with Inria, CMS, Software Heritage, Rescience, Comité pour la Science Ouverte, DRFST Bordeaux & Mission de la pédagogie et du numérique pour l'enseignement supérieur.



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- Software environment control
- Scientific workflow
- Managing data