Python for scientific research

Number crunching with NumPy and SciPy

Bram Kuijper

University of Exeter, Penryn Campus, UK

March 27, 2019



Researcher Development



Speedy express

- Declare variables using built-in data types and execute operations on them
- Use flow control commands to dictate the order in which commands are run and when
- Encapsulate programs into reusable functions, modules and packages
- Use string manipulation and regex to work with textual data
- Interact with the file system
- Next: Number crunching using NumPy/SciPy

 We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficients) using scipy.stats

- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficients) using scipy.stats
 - Signal processing (e.g Fourier transform, filtering) using scipy.fftpack and scipy.signal



- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficients) using scipy.stats
 - Signal processing (e.g Fourier transform, filtering) using scipy.fftpack and scipy.signal
 - Solving differential equations, using scipy.integrate



- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficients) using scipy.stats
 - Signal processing (e.g Fourier transform, filtering) using scipy.fftpack and scipy.signal
 - Solving differential equations, using scipy.integrate
 - Optimisation using scipy.optimize



- We are typically faced by numerical tasks, such as, computing Pearson's correlation coefficient or generating random numbers
- The NumPy (numeric python) package provides a comprehensive set of mathematical data structures (e.g vector, matrix) and functions (e.g trigonometry, random number generators)
- The SciPy (scientific python) library builds on top of NumPy to provide a collection of numerical algorithms for:
 - Statistics (e.g correlation coefficients) using scipy.stats
 - Signal processing (e.g Fourier transform, filtering) using scipy.fftpack and scipy.signal
 - Solving differential equations, using scipy.integrate
 - Optimisation using scipy.optimize
 - **.**.



```
import numpy as np

import numpy as np

# 1D array/vector

x = np.array([1, 3, 4, 2])

x.min() # return min of array

x.max() # return max of array

x.sum() # sum all elements in array
```

Example of a NumPy vector

```
import numpy as np

import numpy as np

# 1D array/vector

x = np.array([1, 3, 4, 2])

x.min() # return min of array

x.max() # return max of array

x.sum() # sum all elements in array
```

Note that np.array is different from a list

```
import numpy as np

import numpy as np

# 1D array/vector

x = np.array([1, 3, 4, 2])

x.min() # return min of array

x.max() # return max of array

x.sum() # sum all elements in array
```

- Note that np.array is different from a list
 - For example, operations like list.reverse() do not work

```
import numpy as np

import numpy as numpy a
```

- Note that np.array is different from a list
 - For example, operations like list.reverse() do not work
- Easy, however, to cast np.array to a list

```
import numpy as np

import numpy as numpy
```

- Note that np.array is different from a list
 - For example, operations like list.reverse() do not work
- Easy, however, to cast np.array to a list

```
1 x_list = list(x) # [1, 3, 4, 2]
2 x_list.reverse() # now x_list is [2, 4, 3, 1]
```

$$\mathbf{x} = \left[\begin{array}{rrr} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{array} \right]$$

$$\mathbf{x} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

```
1 import numpy as np
2 # 2D array (i.e., a matrix)
3 x = np.array([[1, 2, 3], [4, 5, 6], [7, 8, 9]])
```

$$\mathbf{x} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

```
import numpy as np
# 2D array (i.e., a matrix)
x = np.array([[1, 2, 3], [4, 5, 6], [7, 8, 9]])
x*x # element-by-element multiplication (Kronecker product)
```

$$\mathbf{x} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

```
import numpy as np
# 2D array (i.e., a matrix)
x = np.array([[1, 2, 3], [4, 5, 6], [7, 8, 9]])
x*x # element-by-element multiplication (Kronecker product)
x.shape # return dimensions of matrix
```

$$\mathbf{x} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

```
import numpy as np
# 2D array (i.e., a matrix)
x = np.array([[1, 2, 3], [4, 5, 6], [7, 8, 9]])

x*x # element-by-element multiplication (Kronecker product)

x.shape # return dimensions of matrix
np.dot(x, x) # matrix multiplication (dot product)
```

A taste of NumPy: linear algebra

Calculate eigenvalues and eigenvecturs

```
import numpy as np

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])
```

A taste of NumPy: linear algebra

Calculate eigenvalues and eigenvecturs

```
import numpy as np

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare a 2x2 matrix
x = np.array([[1, 2], [3, 4]])

declare
```

A taste of NumPy: linear algebra

Calculate eigenvalues and eigenvecturs

```
import numpy as np
3 # declare a 2x2 matrix
4 x = np.array([[1, 2], [3, 4]])
6 # calculate eigenvalues
7 eival = np.linalg.eigvals(x) # [-0.37228132
      5.372281321
8
9 # calculate eigenvalues and right eigenvectors
10 eival, eivec = np.linalg.eig(x)
11 # eigenvalues (eival):
12 # [-0.37228132 5.37228132]
13 # [-0.37228132 5.37228132]
14 #
15 # eigenvectors (eivec):
16 # [-0.82456484 -0.41597356]
17 # [ 0.56576746 -0.90937671]]
```

A taste of NumPy

A taste of SciPy

```
import scipy.stats as sp
3 # Create two random arrays
4 \times 1 = np.random.randn(30)
  x2 = np.random.randn(30)
6
  # Correlation coefficientss
8 sp.pearsonr(x1, x2) # pearson correlation
9 sp.spearmanr(x1, x2) # spearman correlation
  sp.kendalltau(x1, x2) # kendall correlation
11
  # Statistical tests
  sp.ttest_ind(x1, x2) # independent t-test
14 sp.mannwhitneyu(x1, x2) # Mann-Whitney rank test
  sp.wilcoxon(x1, x2) # Wilcoxon signed-rank test
16
  # Least-squares regression
18 sp.linregress(x1, x2)
```

Predator prey equations (Lotka Volterra)

$$\frac{\mathrm{d}u}{\mathrm{d}t} = \alpha u - \beta uv$$

$$\frac{\mathrm{d}v}{\mathrm{d}t} = -\gamma v + \delta u v$$

Where:

- u: is the number of prey (e.g rabbits)
- v: is the number of predators (e.g foxes)
- α : prey growth rate in the absence of predators
- β : dying rate of prey due to predation
- ullet γ : dying rate of predators in the absence of prey
- δ : predator growth rate when consuming prey



Predator prey equations in Python

$$\frac{\mathrm{d}u}{\mathrm{d}t} = \alpha u - \beta uv$$

$$\frac{\mathrm{d}v}{\mathrm{d}t} = -\gamma v + \delta uv$$

```
def predator_prey(x, t):
2
       Predator prey model (Lotka Volterra)
3
       0.00
4
      # Constants
5
6
       alpha = 1
7
       beta = 0.1
8
       gamma = 1.5
       delta = 0.075
9
10
      \# x = [u, v] describes prey and predator populations
11
12
      u, v = x
13
      # Define differential equation (u = x[0], v = x[1])
14
       du = alpha*u - beta*u*v
15
       dv = -gamma*v + delta*u*v
16
17
18
       return du, dv
```

```
from scipy.integrate import odeint

time = np.linspace(0, 35, 1000) # time vector
init = [10, 5] # initial condition: 10 prey, 5 predators
x = odeint(predator_prey, init, time) # solve
```

```
from scipy.integrate import odeint

time = np.linspace(0, 35, 1000) # time vector

init = [10, 5] # initial condition: 10 prey, 5 predators

x = odeint(predator_prey, init, time) # solve

# returns 2-dimensional np.array():

# [[10. 5. ]

# [10.17902694 4.87146722]

# [10.36582394 4.74852012]

# ...

# [36.19731528 5.37939637]

# [36.77291203 5.61756101]

# [37.32525798 5.87497465]
```

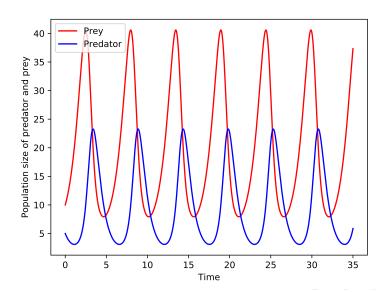
```
1 from scipy.integrate import odeint
3 time = np.linspace(0, 35, 1000) # time vector
4 init = [10, 5] # initial condition: 10 prey, 5 predators
5 x = odeint(predator_prey, init, time) # solve
6 # returns 2-dimensional np.array():
7 # Γ Γ 10.
         5.
8 # [10.17902694 4.87146722]
9 # [10.36582394 4.74852012]
10 # . . .
11 # [36.19731528 5.37939637]
12 # [36.77291203 5.61756101]
13 # [37.32525798 5.87497465]]
14
15 # open a matplotlib figure
16 import matplotlib.pyplot as plt
```

```
1 from scipy.integrate import odeint
3 time = np.linspace(0, 35, 1000) # time vector
4 init = [10, 5] # initial condition: 10 prey, 5 predators
5 x = odeint(predator_prey, init, time) # solve
6 # returns 2-dimensional np.array():
7 # Γ Γ 10.
            5.
8 # [10.17902694 4.87146722]
9 # [10.36582394 4.74852012]
10 # ...
11 # [36.19731528 5.37939637]
12 # [36.77291203 5.61756101]
13 # [37.32525798 5.87497465]]
14
15 # open a matplotlib figure
  import matplotlib.pyplot as plt
17
18 fig = plt.figure()
```

```
1 from scipy.integrate import odeint
3 time = np.linspace(0, 35, 1000) # time vector
4 init = [10, 5] # initial condition: 10 prey, 5 predators
5 x = odeint(predator_prey, init, time) # solve
6 # returns 2-dimensional np.array():
7 # Γ Γ 10.
            5.
8 # [10.17902694 4.87146722]
9 # [10.36582394 4.74852012]
10 # ...
11 # [36.19731528 5.37939637]
12 # [36.77291203 5.61756101]
13 # [37.32525798 5.87497465]]
14
15 # open a matplotlib figure
16 import matplotlib.pyplot as plt
17
18 fig = plt.figure()
19 plt.plot(time, x[:,0], "r", time, x[:,1], "b")
```

```
1 from scipy.integrate import odeint
3 time = np.linspace(0, 35, 1000) # time vector
4 init = [10, 5] # initial condition: 10 prey, 5 predators
5 x = odeint(predator_prey, init, time) # solve
6 # returns 2-dimensional np.array():
7 # Γ Γ 10.
            5.
8 # [10.17902694 4.87146722]
9 # [10.36582394 4.74852012]
10 # ...
11 # [36.19731528 5.37939637]
12 # [36.77291203 5.61756101]
13 # [37.32525798 5.87497465]]
14
15 # open a matplotlib figure
16 import matplotlib.pyplot as plt
17
18 fig = plt.figure()
19 plt.plot(time, x[:,0], "r", time, x[:,1], "b")
20 plt.xlabel("Time")
21 plt.ylabel("Population size of predator and prey")
22 fig.savefig("graph.pdf")
```

Solve differential equations: resulting graph





Fourier transform

```
from scipy.fftpack import fftfreq, fft

2

# Create frequency vector

N = len(time)

freq = fftfreq(N, np.mean(np.diff(time)))

freq = freq[range(int(N/2))]

# Compute Fast Fourier Transform

y = fft(x[:, 0])/N # compute and normalise fft

y = y[range(int(N/2))] # keep only positive frequencies
```

Fourier transform

