Introduction to High Performance Scientific Computing

Autumn, 2016

Lecture 7

Imperial College London

31 October 2016

Cactus example

- Running *cactus.py*:

```
In [7]: run cactus
['k-cactus', 'is', '1.402458']
['k-cactus', 'is', '1.386050']
['k-cactus', 'is', '1.377296']
['k-cactus', 'is', '1.352324']
['k-cactus', 'is', '1.328779']
['k-cactus', 'is', '1.310340']
['k-cactus', 'is', '1.294528']
['k-cactus', 'is', '1.280318']
['k-cactus', 'is', '1.267211']
['k-cactus', 'is', '1.254972']
```

and the code goes on to extract the numbers.

- We've also seen how to do the same task in Unix with *grep* and *cut*
- Which approach is better?

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Cactus example

- Which approach is better?
  - Unix: much more concise, but numbers need to be saved and read for analysis (by python or matlab)
  - Saving/reading not difficult, but what if you have large number of files? Very big files? – may become cumbersome
  - With python, no need for intermediate saving/reading step. Can take advantage on having both text-manipulation and scientific computing tools

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Newton's method example

- *mysqrt.py*: Could/should we have used Matlab instead?

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Newton's method example

- *mysqrt.py*: Could/should we have used Matlab instead?
- Basic algorithm is just one for-loop
  - No real advantage/disadvantage to using Matlab
  - But what about:
    - input checking, unit testing, and other features added on?
- Could/should we have used C++? Fortran?

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Newton's method example

- *mysqrt.py*: Could/should we have used Matlab instead?
- Basic algorithm is just one for-loop
  - No real advantage/disadvantage to using Matlab
  - But what about:
    - input checking, unit testing, and other features added on?
- Could/should we have used C++? Fortran?
  - Fortran (as we will see) has similar disadvantages to Matlab
  - C++ viable alternative: code-development would take longer, code would be faster.

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Fortran intro

- Fortran is a *compiled* language (like C++) designed for scientific computing (like Matlab)
- Fortran has evolved substantially from F66 to F77, F90, Fortran 2008.
- Fortran 77 was the dominant standard, but is now outdated, clumsy.
  - *But,* python, matlab and other software rely on fortran 77 libraries (especially *lapack*)
- Fortran 90 is a powerful, completely modern programming language.
- Typically, F77 codes have *.f* extension, F90 codes use *.f90*

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Interpreted vs compiled languages

Determines how code is converted into machine instructions

Interpreter:

- Goes through code line-by-line, translates into machine language, and executes
- Allows for "interactive" programming as in Matlab and Python
- However, cannot optimize over blocks of code (*e.g.* a for loop)

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Compiler:

- Programs stored in file(s) called source code
- Compiler analyzes the source code, optimizes where possible, and generates *object* files
- A *linker* converts object files into an *executable* file
- Interactive programming is not possible, but code may run much faster.

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Basic code structure

```
! Basic Fortran 90 code structure

!1. Header
program template

    !2. Variable declarations (e.g. integers, real numbers,...)

    !3. basic code: input, loops, if-statements, subroutine calls
    print *, 'template code'


!4. End program
end program template

! To compile this code:
! $ gfortran -o f90template.exe f90template.f90
! To run the resulting executable: $ ./f90template.exe
```

Note: Indentation is optional, but *highly* recommended (makes code readable).

See f90template.f90

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Declare a few variables:

```
!1. Header:
program F90Example1

    !2. Variable declarations:
    implicit none !means all variables in code must be declared
    integer :: i1,j1,N
    real(kind=8) :: var1, var2
    real(kind=8), dimension(10) :: array1
```

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Read data:

```
!3. basic code: input, loops, if-statements, subroutine call

    !read data from data.in
    open(unit=10, file='data.in')
         read(10,*) N
    close(10)
```

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Main code:

```
!check that N is smaller than size of array1:
   if (N <= size(array1)) then
```

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Main code:

```
!check that N is smaller than size of array1:
   if (N <= size(array1)) then

      !compute sin(x) where x = 1,2,3,...,N
      do i1 = 1,N !loop from 1 to N
         var1 = dble(i1) !convert integer to double-prec number
         array1(i1) = sin(var1)
      end do
```

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Main code:

```
!check that N is smaller than size of array1:
   if (N <= size(array1)) then

      !compute sin(x) where x = 1,2,3,...,N
      do i1 = 1,N !loop from 1 to N
         var1 = dble(i1) !convert integer to double-prec number
         array1(i1) = sin(var1)
      end do

      !print 1st N elements of array
      print *, 'array1=',array1(1:N)
   else
      print *, 'N must be smaller than', size(array1)
       STOP
   end if
```

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Fortran code example

Compute *sin(i)*, i=1,2,3, …, N

Compile and run:

```
$ gfortran –o example1.exe f90example1.f90

$ ./f90ex1.exe
 array1=  0.84147098480789650       0.90929742682568171
0.14112000805986721      -0.75680249530792820      -0.95892427466313845
```


Fortran code example

'Cleaner' code: move loop to a subroutine:

3. Main code:

```
!check that N is smaller than size of array1:
   if (N <= size(array1)) then
      !compute sin(x) where x = 1,2,3,...,N
       call calculations(N,array1)

      !print 1st N elements of array
      print *, 'array1=',array1(1:N)
   else
      print *, 'N must be smaller than', size(array1)
   end if
```

Need subroutine, *calculations*, which take N as input and returns array1

Fortran code example

```
!-----------------------
!subroutine calculations
!-----------------------
subroutine calculations(N,array)
    implicit none
    integer, intent(in) :: N
    real(kind=8), dimension(10), intent(out) :: array
    integer :: i1
    real(kind=8) :: var1

    do i1 = 1,N !loop from 1 to N
          var1 = dble(i1) !convert integer to real number
          array(i1) = sin(var1)
    end do
end subroutine calculations
```

See f90example2.f90

Floating point numbers in Fortran

- Single precision: 7 significant figures (4 bytes), not often used

```
!single precision
real :: var1
real(kind=4) :: var2
real*4 :: var3
```

- Double precision: 15 significant figures (8 bytes), almost always want double precision in scientific computing

```
!double precision
real(kind=8) :: dvar1
real*8 :: dvar2
double precision :: dvar3
```

- All three double precision variable declarations are equivalent, but the *real(kind=)* syntax is "more standard" than the others

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Floating point numbers in Fortran

- Use *dble* to convert integer to ensure double precision
- Write numbers with "d" after decimal to double precision `2.d0` or `3.2d0`
- Can also include a flag when compiling to force single-precision numbers to be treated as double precision.

  In gfortran:

```
$ gfortran –freal-4-real-8
```

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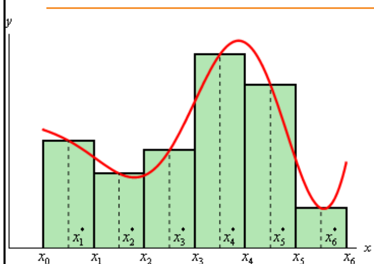
Example: computing an integral



- Estimate integral with midpoint rule,

$$I = \int_{x_0}^{x_6} f(x)dx$$

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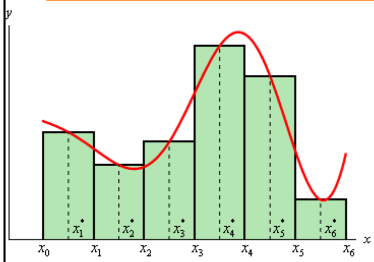
Example: computing an integral



- Estimate integral with midpoint rule,

$$I = \int_{x_0}^{x_6} f(x)dx$$

1. Compute:

$$f(x_1^*), f(x_2^*), \ldots$$

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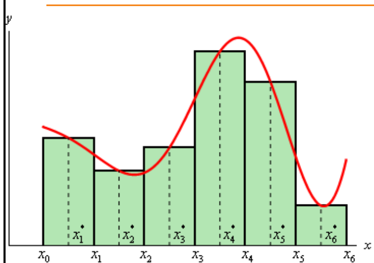
Example: computing an integral



- Estimate integral with midpoint rule,

$$I = \int_{x_0}^{x_6} f(x)dx$$

1. Compute:

$$f(x_1^*), f(x_2^*), \ldots$$

2. Compute areas of rectangles:

$$I_1 = (x_1 - x_0) * f(x_1^*)$$

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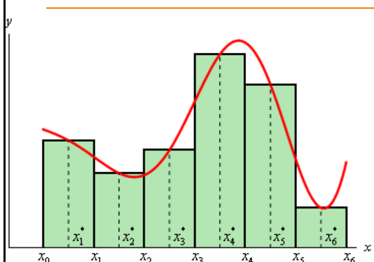
Example: computing an integral



- Estimate integral with midpoint rule,

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1. Compute:

$$f(x_1^*), f(x_2^*), \ldots$$

2. Compute areas of rectangles:

$$I_1 = (x_1 - x_0) * f(x_1^*)$$

3. Sum areas:

$$I \approx I_1 + I_2 + I_3 + \ldots$$

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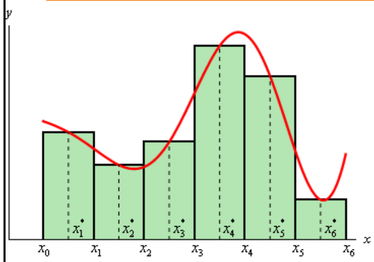
Example: computing an integral



- Estimate integral with midpoint rule,

$$I = \int_0^1 \frac{4}{1+x^2} dx$$

Quadrature example

Basic steps:

1. **Read in number of intervals,** N
2. **Compute interval size,** dx = 1.d0/N
3. **Loop over the N intervals, within each interval:**
   1. **compute the midpoint,** x_m
   2. **evaluate $4/(1+x^2)$ at midpoint**
   3. **compute area of i^{th} rectangle:** $sum_i = dx*f(x_m)$

See *midpoint.f90*

Quadrature example

Basic steps:

1. **Read in number of intervals,** N

```
!read data from data.in
    open(unit=10, file='data.in')
        read(10,*) N
    close(10)
```

Quadrature example

Basic steps:

1. **Read in number of intervals,** N
2. **Compute interval size,** dx = 1.0/N

```
!read data from data.in
    open(unit=10, file='data.in')
        read(10,*) N
    close(10)

    dx = 1.d0/dble(N) !interval size
```

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Quadrature example

Basic steps:

3. **Loop over the N intervals, within each interval:**
   1. **compute the midpoint,** x_m
   2. **evaluate $4/(1+x^2)$ at midpoint**
   3. **compute area of i^{th} rectangle:** $sum_i = dx*f(x_m)$

```
!loop over intervals computing each interval's contribution to integral
    do i1 = 1,N
        xm = dx*(dble(i1)-0.5d0) !midpoint of interval i1
        call integrand(xm,f)
        sum_i = dx*f
        sum = sum + sum_i !add contribution from interval to total
integral
    end do
```

Here, ***integrand*****, is a subroutine which evaluates $4/(1+x^2)$ at xm**

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Quadrature example

Here, ***integrand*****, is a subroutine which evaluates $4/(1+x^2)$ at xm**

```
!-----------------------------------
!subroutine integrand
!   compute integrand, 4.0/(1+a^2)
!-----------------------------------

subroutine integrand(a,f)
    implicit none
    real(kind=8), intent(in) :: a
    real(kind=8), intent(out) :: f
    f = 4.d0/(1.d0 + a*a)
end subroutine integrand
```

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Fortran reference: do loops

```
integer :: i1,start,finish,step

!do-loop structure
    do i1 = start,finish,step

        !commands which depend on i1 in some way

    end do
```

- *do-loop* index must be an integer
- Use *exit* to break a do-loop

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Fortran reference: if-then

```
!if-then structure
    if (boolean expression here) then

        !some commands

    elseif (another boolean) then

        !more commands

    elseif (another boolean) then

        !even more commands

    else

        !more commands

    end if
```

- Can have arbitrary number of *elseif* blocks
- Can also have just the 1st if statement

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Fortran reference: if-then

- Relational operators:

`.lt.`	or	`<`	less than
`.le.`	or	`<=`	less than or equal
`.eq.`	or	`==`	equal
`.ge.`	or	`>=`	greater than or equal
`.gt.`	or	`>`	greater than
`.ne.`	or	`/=`	not equal
`.not.`			not
`.and.`			and
`.or.`			inclusive or

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