

Standard Template Library (STL) II

Numerical Algorithms

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Learning Objectives

- Random numbers
- Lambda function and function objects
 - Nameless function
 - functors
- Accumulation/Reduction
- transform and transform_reduce
- Parallel STL
 - Execution policies
 - Sequential, SIMD, Thread, Thread+SIMD
 - foreach, transform, reduce and transform+reduce
- Generic Algorithms
 - Sequence, set, and sorting algorithms

Random Number Generation

- Custom random number structures
 - You can create your own random numbers generators
 - Random and Pseudo-random numbers
 - Several random number distribution standard data structures exist
 - Make sense to have a standard portable implementations of them!
- Standard Template Library (STL) Numerical Algorithms
 - Includes libraries for all such data structures
 - Like random, numeric, iomanip, classes

Random Number Generation

- C library for pseudo-random numbers generation existed
Included: rand, srand, RAND_MAX

Excerpt from: randomC_library.cpp

```
#include <iostream>
#include <cstdlib>
#include <ctime>
using namespace std;

int main()
{
    srand(time(nullptr)); // use current time as SEED for random generator

    auto random_variable = rand();
    cout << "Random value on [0 " << RAND_MAX << "]: " << random_variable << "\n";

    cout << "generate 6 random ints\n";
    for(int i=0; i<6;i++) cout << rand() << ' ';

    cout << "\n\n generate 6 random floats\n";

    for(int i=0; i<6;i++) cout << float(rand())/(RAND_MAX) << ' ';
    cout << endl;
}
```

#OUTPUT

```
Random value on [0 2147483647]: 847527493
generate 6 random ints
1997235334 1221448561 154969909 2129726074 1418142480 1319447346
generate 6 random floats
0.212854 0.524828 0.413379 0.598311 0.988006 0.708397
```

Random Number Generation

- Contributions from std c++
 - Sample from distributions using STL Algorithms
 - Support for real random number generator
 - *random_device* class for both true and psuedo random number generator
 - uniform, normal, binomial, etc distributions non-deterministic random numbers

Example of true non-deterministic random generation, within a range: range_random.cpp

```
#include <iostream>
#include <random>

using namespace std;

int main()
{
    std::random_device mydevice; // Initialize the random number engine
    std::uniform_int_distribution<> random_int(1, 100); // sampling from uniform distribution

    // Use random_int to transform the random unsigned int
    // generated by mydevice into an int in [1, 100]
    for (int n = 0; n != 6; ++n) cout << random_int(mydevice) << ' ';
    cout << '\n';
}
```

#possible output
61 66 76 97 75 15

Random Number Generation

- Contributions from std c++
 - Sample from distributions using STL Algorithms
 - Support for pseudo-random number generator
 - uniform, normal, binomial, etc distributions

Example of pseudo non-deterministic random generation, within a range: pseudo_range_random.cpp

```
#include <iostream>
#include <random>

using namespace std;

int main()
{
    std::random_device mydevice; // random number engine
    std::mt19937 gen(mydevice()); // Standard mersenne_twister_engine seeded with mydevice()
    std::uniform_int_distribution<> random_int(1, 100); // sampling from uniform distribution

    // Use random_int to transform the random unsigned int
    // generated by mydevice into an int in [1, 100]
    for (int n = 0; n != 6; ++n) cout << random_int(mydevice) << ' ';
    cout << "\n";
}
```

#possible output
61 66 76 97 75 15

Random Number Generation

- Contributions from std c++
 - Sample from real distributions using STL Algorithms
 - Support several random number distributions
 - *default_random_engine* class for **deterministic** random numbers

Excerpt from: reproducible_range_random.cpp

```
#include <iostream>
#include <random>
using namespace std;

int main()
{
    int seed=19937; // fixed random seed
    std::default_random_engine mydevice(seed); // seeding with a fixed seed
    uniform_int_distribution<> random_int(1, 100); // sampling from uniform distribution

    // Use random_int to transform the random unsigned int
    // generated by mydevice into an int in [1, 100]
    for (int n = 0; n != 6; ++n) cout << random_int(mydevice) << ' ';
    cout << '\n';
}
```

#possible output
16 47 51 11 79 39

Random Number Generation

- Sample from real distributions using STL Algorithms
 - Support several random number distributions
 - Uniform, normal, binomial, etc distributions

Excerpt from: float_real_range_random.cpp

```
#include <iostream>
#include <random>
using namespace std;

int main()
{
    random_device mydevice; // random number engine
    uniform_real_distribution<> random_float(0,1); // sampling from uniform real distribution

    for (int n = 0; n != 6; ++n) cout << random_float(mydevice) << ' ';
    cout << '\n';
}
```

#possible output

0.385541 0.420061 0.00424491 0.450918 0.838626 0.218411

Random Number Generation

- Sample from normal distribution
 - User provides *mean*, and *stddev* to get desired distribution
 - Non-deterministic

```
#include <iostream>
#include <random>

using namespace std;
int main()
{
    random_device mydevice;
    normal_distribution<> d{5, 2}; //mean=5; stddev =2;
    for (int n = 0; n <6; n++) cout << d(mydevice) <<" ";
    Cout << endl;
}
```

#possible output

1.37403 5.9097 1.88431 4.8685 4.34088 5.03269 5.38202 6.9686 2.78879 8.46331

Lambda expression or nameless functions

- C++ provides support for lambda expression

Excerpt from: lambda_expression1.cpp

```
#include <iostream>

using namespace std;
int main()
{
    auto welcome = []() { cout << "Welcome to world of CXX"<<endl;};

    welcome();
}
```

Lambda expression or nameless functions

- C++ provides support for lambda expression

Excerpt from: lambda_expression2.cpp

```
#include <iostream>
#include <string>

using namespace std;
int main()
{
    string s1;
    auto welcome = [](string name ) { cout << name + ", Welcome to world of CXX"<<endl;};

    cout << "Enter your name"<<endl;
    getline(cin,s1);

    welcome(s1);

}
```

Lambda expression or nameless functions

- C++ provides support for lambda expression
 - Capture existing variables

Excerpt from: lambda_expression3.cpp

```
#include <iostream>
#include <string>

using namespace std;
int main()
{

    string s1;
    string s2 = "Welcome to world of CXX";
    auto welcome = [&](string name ) { cout << name + ", " + s2 << endl;};

    cout << "Enter your name"<<endl;
    getline(cin,s1);

    welcome(s1);

}
```

Lambda expression or nameless functions

- C++ provides support for array loading algorithms
 - Apply to loading vectors

Excerpt from: lambda_expression4.cpp

```
#include <vector>
#include <iostream>
#include <random>

using namespace std;
int main()
{
    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    auto generate_float= [&]() { return random_float(mydevice) ; };

    vector<float> v(10);

    for (auto & item: v)    item = generate_float();

    for (auto x : v)        cout << x << endl;
}
```

Array filling algorithms

- C++ provides support for array loading algorithms
 - *fill* and *generate*
 - Apply to loading vectors

Excerpt from: fill.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>

using namespace std;
int main()
{
    vector<float> v(10);

    fill(v.begin(), v.end(), 11);

    for (auto x : v)    cout << x << endl;

}
```

Array filling algorithms

- C++ provides support for array loading algorithms
 - *fill and generate*
 - Apply to loading vectors

Excerpt from: generate.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>
#include <random>

using namespace std;
int main()
{
    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    vector<float> v(10);

    generate(v.begin(), v.end(), [&]() { return random_float(mydevice); });

    for (auto x : v)    cout << x << endl;

}
```

Reduction algorithms

- C++ provides support for reduction expression
 - Apply to reducing vector to scalar value

Excerpt from: reduce.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>
#include <random>

using namespace std;
int main()
{
    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    vector<float> v(1000);

    generate(v.begin(), v.end(), [&]() { return random_float(mydevice) ; });

    auto x = reduce (v.begin(), v.end(), 0.0f, plus<float>());

    cout << x/v.size() << endl;

}
```


Transformation algorithms

- Support for transformation statement
 - Apply to multiple vectors
 - Vector addition $V3=V1+V2$

Excerpt from: transform.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>
#include <transform>

using namespace std;
int main()
{

    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    vector<float> v1(1000) , v2(1000), v3(1000);

    generate(v1.begin(), v1.end(), [&]() { return random_float(mydevice) ; });
    generate(v2.begin(), v2.end(), [&]() { return random_float(mydevice) ; });

    transform (v1.begin(), v1.end(), v2.begin(), v3.begin(), [](float a, float b) { return a+b;});

    for (int i=0; i <6; i++) cout << v3[i] << endl;

}
```

Transformation + reduction algorithms

- Support for transform followed by reduction
- Apply to multiple vectors
 - Vector addition $a = \text{sum}(V1 * V2)$

Excerpt from: transform_reduce.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>
#include <transform>

using namespace std;
int main()
{

    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    vector<float> v1(1000) , v2(1000), v3(1000);

    generate(v1.begin(), v1.end(), [&]() { return random_float(mydevice) ; });
    generate(v2.begin(), v2.end(), [&]() { return random_float(mydevice) ; });

    auto x = transform_reduce (v1.begin(), v1.end(), v2.begin(), 0.0f, plus<float>(), [](float a, float b) { return a*b; } );

    cout << x/v.size() << endl;

}
```

for_each algorithm

- C++ provides support for for_each expression
 - Apply your choice algorithms to each item in range

Excerpt from: for_each.cpp

```
#include <vector>
#include <iostream>
#include <algorithm>
#include <random>
#include <cmath>

using namespace std;
int main()
{
    random_device mydevice;
    uniform_real_distribution<> random_float(0,1);

    vector<float> v(1000);

    generate(v.begin(), v.end(), [&]() { return random_float(mydevice) ; });

    for_each(v.begin(), v.end(), [&] (float & x) { x = tan(x) + log(x); });

    for (int i =0; i <6; i++) cout << v[i] << endl;

}
```