



Python II module

Lecturer: Pieter Kleer

Computational Aspects in Econometrics (35V3A1-B-6), 2022-2023

About me

- Assistant professor in Department of Econometrics and OR
 - Since April 2021.
- Main area of research: **Algorithmic Game Theory**
 - *More broadly known as ‘EconCS’ (intersection of Economics and Computer Science)*

I’m the **coordinator** of this course:

- Contact me with general questions about course, exam, etc...
- Module-specific questions always go to lecturer of module.

Matlab vs. Python

Similar functionalities

- Matlab (and its toolboxes)
- Python combined with a selection additional packages
 - Such as NumPy, SciPy, Matplotlib, and Scikit-learn.

Advantages Python

- Free
- Popular
- Fast development in data science and machine learning

Matlab will be covered in last module of this course.

Schedule Python II module

Lecture 1-2: NumPy

- The basics to do scientific computation using arrays (vectors/matrices).

Lecture 3-4: SciPy

- Root finding, optimization, statistics, curve fitting.

Lecture 5: Scikit-learn

- Some machine learning algorithms for classification problems.
- Logistic regression, k -Means algorithm, k -Nearest Neighbour (kNN) algorithm.

Course materials

based mostly on materials of Ruud Brekelmans (including this presentation).

Software

- *Recommended:* Anaconda installation
- Includes Python (Spyder), Jupyter, JupyterLab and more...

Weekly lecture material

- Lecture materials: <https://pskleer2.github.io>
- Solutions to exercises are uploaded as well.

Assignment

- Will be asked to implement certain algorithmic tasks.
 - Assessment: Correctness and “Good coding” (next slide).
- Same groups as for Emiel’s assignments.
- You have to write report (couple of pages) as well.
 - High-level overview of what you implemented.
 - “*Who did what?*” section.

Good coding: What's important?

- **Efficient computations:** Use NumPy ('vectorize' operations whenever possible)
- **No hard coding:** Replace problem data by variables.
- **DRY** (Don't Repeat Yourself): Make a function/loop for things that you repeat.
- **Single responsibility:** Split larger problem into subproblems (functions).
- **Coding style & documentation:** Try to follow general Python coding practices.
 - Function documentation between triple double-quote characters starting with one main header line.
 - Clearly describe what a function does and what its input and output arguments are.
 - Choose descriptive variable names, lines not longer than 80 characters.
 - Don't add comments for every line. Add comments for main ideas and complex parts.
 - A comment should not repeat the code as text (e.g. "time = time + 1 # increase time by one).
- **KISS** (Keep It Simple Stupid): Simplicity above complexity.

See Good coding practices in lecture materials.