

UN5390: Scientific Computing I

Fall 2016

Course and Instructor Information

Course # : UN5390 (cross-listed as BE5390, EE5390 and MA5390)

Course name : Scientific Computing I

Location : Fisher Hall 330

Lecture days and time: TR, 8:05 am - 9:20 am

Instructor : Dr. Gowtham

Contact information : EERC B39 · g@mtu.edu · (906) 487-4096

Office hours : By appointment

Course Objectives

- 1. To gain an exposure to Linux command line, shell scripting, Git revision control system, and free/open source tools and utilities to design and develop computational workflows
- 2. To acquire/enhance good programming and communication etiquette with an emphasis on readability and clarity of written code
- 3. To translate science and engineering problems into computer programs, learn compilation, debugging and profiling techniques, and understand various sources of error
- 4. To learn parallel programming techniques using OpenMP, and data visualization
- 5. To learn about the use of hardware accelerators (time permitting)

Suggested References

There is no prescribed/required text book for this course. Listed below are useful references and are usually available from the university library. Much of the material deemed necessary by the instructor will be made available to you.

- Numerical Recipes The Art of Scientific Computing
 W. Press, S. Teukolsky, W. Vetterling, B. Flannery; 978-0-521-88068-8
- 2. The Art of Computer Programming (vol. 1-4A) D. Knuth; 978-0-321-75104-1
- 3. The Practice of Programming
 B. Kernighan, R. Pike; 978-0-201-61586-9
- The Science of Debugging
 M. Telles, Y. Hsieh; 978-1-57610-917-5
- 5. Linux Command Line and Shell Scripting Bible R. Blum, C. Bresnahan; 978-1-118-00442-5
- 6. Language and/or domain-specific literature Check with your advisor(s), mentor(s) and/or friend(s)

Grading Scheme

Final grade = 50% Assignments + 25% Project + 25% Active Participation

```
A (4.00): 93% and above AB (3.50): 88% - 92.99% B (3.00): 82% - 87.99% BC (2.50): 76% - 81.99% CD (1.50): 65% - 69.99% D (1.00): 60% - 64.99% F (0.00): 59.99% and below
```

Active participation (AP) is measured by attendance, how well you come prepared, your ability to lead the problem solving process in front of the class, etc. There is no *curving*, i.e., the grade you get is the grade you earned. Anything less than a B for the final grade could jeopardize your enrollment, funding and/or immigration status. Demonstrating preparation, consistency and quality in the work you do, a willingness to help others in a kind and graceful manner, and I will do more than what is asked behavior are critical to earn a reference letter for graduate school/internship/fellowship/job applications.

General Guidelines

- 1. Show up on time. If the door is closed, stay out and do not bother coming in
- 2. Show up prepared, and in a presentable and professional manner. You might be randomly picked on any given day to lead a problem-solving process in front of the class
- 3. No drinking, eating, facebooking, gaming, instagramming, sleeping, snapchatting, texting, tweeting, etc. during class. Cell phones must be in silent mode as well
- 4. Course material and assignments will be distributed, and assignments and project work must be submitted via GitHub. You may turn in partially completed assignments, without the fear of penalty even if you believe the solution is incorrect, to show timely and continuous work. You may incorporate my suggestions, if any, into your assignment and turn it in for grading. Late submissions will not be accepted.

There are no restrictions on programming languages. You can use any language, more than one if necessary, for this course. The choice of languages should be guided by their applicability to your research endeavors, and their potential for parallelization. You are responsible for learning the language including its features and caveats.

It is expected that you will work on the assignment consistently from the day it's handed out. If you have any questions, concerns and/or need further information, you must get in touch with the instructor at least 48 hours before it's due. Use a method that works best for you – in person (on/off campus), email (with UN5390: or BE5390: or MA5390: in the subject field), phone call, etc.

Assignments and project reports must be typeset in LaTeX using the provided template. Microsoft Word, Notepad, handwritten notes, etc. will not be accepted. There is no need to explicitly include the code in the .tex document.

It is acceptable (and often highly encouraged) to seek help from your classmates and/or others but any such help must be clearly and appropriately cited in the assignment. If you helped someone, you must include that information as well. Absence of proper citation and/or inability to explain your work will mean that someone else authored it. This, in turn, means that you will get no credit for the problem and the incident will be treated as a case of academic dishonesty.

Submissions must be thoroughly spell-checked for typographical and/or grammatical mistakes. If the submissions contain mistakes or be otherwise deemed difficult to understand, you will be required to work with the *Michigan Tech Multiliteracies Center*

5. Academic policies: http://www.mtu.edu/deanofstudents/academic-policies/

Tentative Timeline

Week 01 - 02

Tips to Succeed

Git, GitHub, and UN5390

Compliance and Security

A Brief History of Computing

Computational Workflow

Programming Etiquette

Seeking and Citing Help (Guest Lecture)

Assignment #01 (5%)

Research Marketing I (AP 2%)

Watch Silicon Valley (PBS; not Showtime)

Week 03 - No Class

Instructor at CASC in Alexandria, VA Attend Webinars(s); catch up on life PB&J Sandwich Recipe (AP 2%)

Week 04 - 05

Review of Assignment #01 Statistics, Numbers and Errors Journal of Failed Experiments Program Compilation Debugging and Profiling Programs Integrated Development Environment Assignment #04 (10%)

Week 06 - 08

Review of Assignment #04

Numerical Results

Numerical Methods – Finding Roots

Numerical Methods – Differential Equations

Numerical Methods – Integration

Numerical Methods – Matrices

Assignment #06 (15%)

Research Marketing II (AP 2%)

Week 09 - No Class

Instructor at NSF in Arlington, VA Attend Webinars(s); catch up on life Assignment #09 (20%)

Week 10 - 11

Review of Assignment #06 Parallel Computing and Programming OpenMP

Term Project (Starting Week #10; 25%)

Week 12 - No Class

Instructor at SC16 in Salt Lake City, UT Attend Webinar(s); catch up on life

Thanksgiving Break

Week 13 - 14

Review of Assignment #09 OpenMP (Continued) Managing and Visualizing Data Hardware Accelerators (Time permitting) Research Marketing III (AP 2%) Semester Summary

Remaining active participation (AP) credit is reserved for attendance (6%), leading a timed problem-solving process in front of the class when chosen randomly (2%), and doing a little more (9%).

A weekly meeting with your research advisor and a weekly status report of research project (worth 1% each) are required during weeks 10 – 14. Your research advisor decides 20% of the grade by 5 pm of the finals week.

Actual Timeline

Week 01

Tips to Succeed

Revision Control System (Git and GitHub)

A Brief History of Computing

Compliance and Security

Impact on/of Computing

Introduction

Richard Phillips Feynman

Ada Augusta King

Alan Mathison Turing

Hard Drives

Assignment #01 (5%; due 09/11)

Research Marketing I (AP 2%; due 09/07)

Research Marketing II (AP 2%; due 09/26)

Week 02

Computational Workflow

Programming Etiquette

PB&J Sandwich Recipe (AP 2%: due 09/18)

Guest Lecture

The Art of Seeking and Citing Help

- Sarah Lucchesi, JRVP Library

Impact on/of Computing

Aerospace

Fairchild Notebooks

Grace Brewster Murray Hopper

Review of Research Marketing I

Week 03 - No Class

Instructor at CASC in Alexandria, VA Get rest, catch up on life and other courses

Week 04

Review of Assignment #01

Review of PB&J Sandwich Recipe

Numbers

Bits, Bytes and Words

Fixed-Point and Floating-Point

Statistics

Impact on/of Computing

Batteries

Accuracy vs Precision

The Art of Writing Software

Silicon Valley (PBS Documentary)

Assignment #04 (10%; due 10/09)

Week 05

Program Compilation

Manual: Single and Multiple Source Files

Makefile: Single and Multiple Source Files

Visualization

Workflow Design and Examples

Gnuplot

Impact on/of Computing

Climate Modeling

Review of Research Marketing II

Week 06

Errors

Round-Off and Truncation

Propagation

Catastrophic Cancellation

Approximation (Absolute and Relative)

Logic and Design

Compiler and Run Time

Overflow, Underflow and Undefined

Journal of Failed Experiments

Debugging and Profiling Programs

Integrated Development Environment

Impact on/of Computing

Diapers, Detergents and Shampoo

Margaret Heafield Hamilton

Week 07

Review of Assignment #04

Analytical vs Numerical Methods

Numerical Methods – Finding Roots

Visual Inspection and Graphical Methods

Direct Numerical Method

Iterative Methods: Successive Bisection Iterative Methods: Newton-Raphson

Iterative Methods: Hybrid Cognitive Computing

Random Numbers

Sequence and Seed

Mapping/Scaling

Systematic vs Random Sampling

Numerical Methods – Integration

Overview

Reimann Sum

Polynomial Approximations

Monte Carlo Techniques

Impact on/of Computing

Entertainment

Assignment #07 (15%; due 11/13)

Week 08

Numerical Methods – Differential Equations

Overview

Euler's Method

Adams-Bashforth (AB2) Method

Adams-Moulton (AM2) Method

Guest Lecture

Secret Life of Big Data

– Dr. Genevieve Bell, Intel

Impact on/of Computing

Big Data

Epilepsy and Parkinson's Treatments

Week 09 - No Class

Instructor at NSF in Arlington, VA

Discuss research project (starts week #10)

Get rest, catch up on life and other courses

Week 10

Numerical Methods – Differential Equations

Runge-Kutta (RK) Method

Numerical Methods – Matrix Methods

LU Factorization

Message Encryption

Graph Theory

Game Theory

Research Marketing III (AP 2%; due 12/08)

Impact on/of Computing

Human-Induced Climate Change

Missing Plane, MH370

Project Status Report (1%; due 11/04)

Week 11

Parallel Computing

The Need

Design and Development

Memory Architecture

Costs and Limitations

Message Passing Interface

Definition and Implementation

Common Workflow

Types of Communication

OpenMP

Features, Components and Conventions

Compilation and Execution

MATLAB

Features and Conventions

Code Parallelization and Execution

Parallel Computing Examples

Embarrassingly/Perfectly Parallel

Impact on/of Computing

Paypal

Storm Prediction

Project Status Report (1%; due 11/11)

Week 12 - No Class

Instructor at SC16 in Salt Lake City, UT Get rest, catch up on life and other courses Guest Lecture (SC16, Salt Lake City, UT)

Precision Medicine

- HPC Plenary (Panel Discussion)

Cognitivie Computing

– Dr. Katharine Frase (Keynote), IBM

Impact on/of Computing

Precision Medicine

Preview of SC11

Preview of SC12

Preview of SC13

Preview of SC14

Preview of SC15

Preview of SC17

Project Status Report (1%; due 11/18)

Week 13

Project Status Report (1%; due 12/02)

Week 14

Research Marketing III (in-class activity) Project Status Report (1%; due 12/09)

The remaining active participation (AP) credit is reserved for attendance (6%), leading a timed problem-solving process in front of the class when chosen randomly (2%), and doing a little more (9%).

A weekly meeting with your research advisor and a weekly status report of research project (worth 1% each) are required during weeks 10 - 14. Your research advisor decides 20% of the grade by 5 pm of the finals week.