SciPy (Mr. P Solver)

Video Link: https://youtu.be/jmX4FOUEfgU)

Codes: https://www.youtube.com/redirect?

<u>event=video_description&redir_token=QUFFLUhqbS01X0lmZVhJbGpVdVVVblZEb2lWdWx1Q0NEQXxBufttps://www.youtube.com/redirect?</u>

event=video_description&redir_token=QUFFLUhgbS01X0lmZVhJbGpVdVVVblZEb2lWdWx1Q0NEQXxBu

→

SciPy means SCIENTIFIC PYTHON.

```
In [1]: import numpy as np
   import matplotlib.pyplot as plt
   import scipy as sp
```

Basics

Optimization

```
In [2]: from scipy.optimize import minimize
```

In [3]: |minimize

run 'minimize?' to know all about it.

Minimize $f(x) = (x - 3)^2$

```
In [4]: def f(x):
    return (x-3)**2
ans= minimize(f,5)
```

In [5]: ans.x

Out[5]: array([2.99999998])

Minimize
$$f(x,y)=(x-1)^2+(y-2.5)^2$$
 subject to
$$x-2y+2\geq 0$$

$$-x-2y+6\geq 0$$

$$-x+2y+2\geq 0$$

$$x\geq 0, y\geq 0$$

2D function takes in vector x

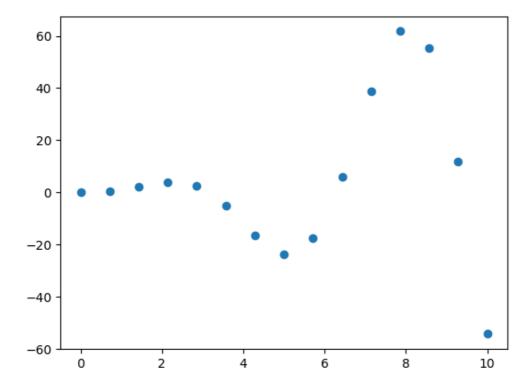
Constraints must be specified as $g_i(x) \ge 0$

Bounds specified as rectangular

Interpolation

```
In [9]: x= np.linspace(0,10,15)
    y= x**2 * np.sin(x) + 0.02
    plt.scatter(x,y)
```

Out[9]: <matplotlib.collections.PathCollection at 0x27ae56bef40>

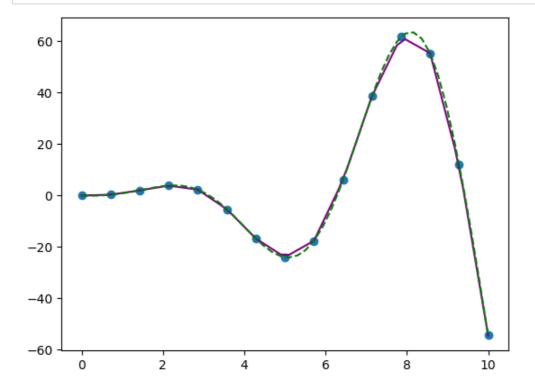


We want to know the values in between

```
In [10]: from scipy.interpolate import interp1d

In [11]: intr1 = interp1d(x,y, kind='linear')
    x1= np.linspace(0,10,50)
    y1 = intr1(x1)
    intr2 = interp1d(x,y, kind='cubic')
    x2= np.linspace(0,10,50)
    y2 = intr2(x2)

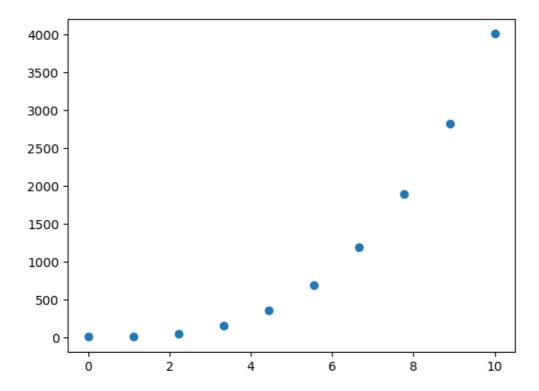
In [12]: plt.scatter(x,y)
    plt.plot(x1,y1, color='purple')
    plt.plot(x2,y2, '--', color='green')
    plt.show()
```



Curve Fitting

```
In [13]: xdata= np.linspace(0,10,10)
ydata= 4*xdata**3 + 6
plt.scatter(xdata, ydata)
```

Out[13]: <matplotlib.collections.PathCollection at 0x27ae58f49d0>

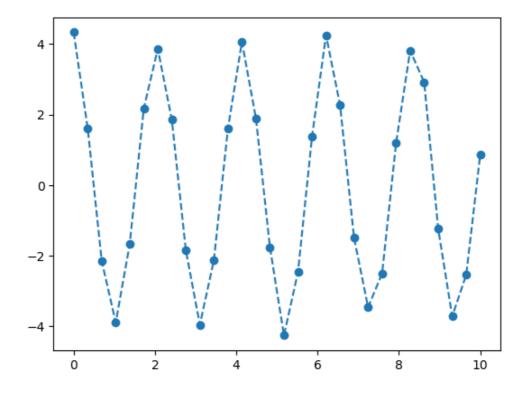


We want to fit the data to the curve $y = ax^2 + b$, and determine the values of a and b.

The equation for spring motion is $y(t) = A\cos(\omega t + \phi)$. Want to find the natural frequency of oscillation ω for the spring. You collect the following data.

```
In [19]: plt.plot(tdata, ydata, 'o--')
```

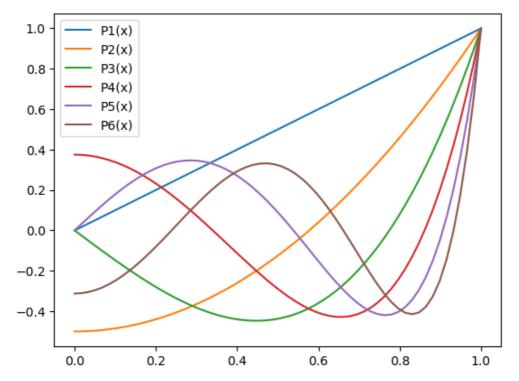
Out[19]: [<matplotlib.lines.Line2D at 0x27ae596a7c0>]



 $\omega=2\pi f, f=1/T$ and $T\approx2s$. Thus good initial guess is $\omega=2\pi(1/2)=\pi, A=4$ and $\phi=0$

```
In [24]: plt.figure(figsize=(6,3))
         plt.scatter(tdata,ydata)
         plt.plot(t,y,color='g')
         plt.show()
            2
            0
           -2
           -4
                            2
                                                  6
                                                             8
                                                                        10
In [25]: w
Out[25]: 2.998995205451252
In [26]: error = np.sqrt(np.diag(covp)) # std deviation
         errA, errw, errphi = error
In [27]: error
Out[27]: array([0.05117448, 0.00430857, 0.02575701])
In [28]: errw
Out[28]: 0.004308565132396146
         Special Functions
         Legendre Polynomials, P_l(x)
         Satisfy (1 - x^2)y'' - 2xy' + l(l+1)y = 0^{**}
In [29]: from scipy.special import legendre
In [30]: x= np.linspace(0,1,60)
         P1= legendre(1)(x)
         P2= legendre(2)(x)
         P3 = legendre(3)(x)
```

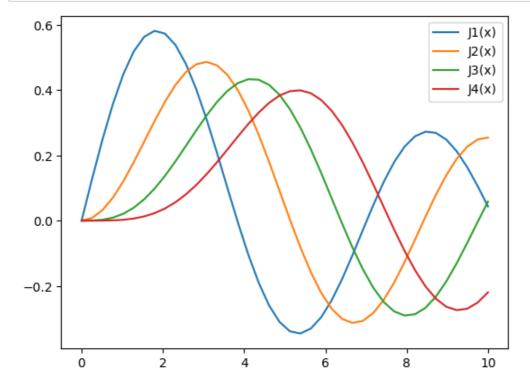
P4= legendre(4)(x) P5= legendre(5)(x) P6= legendre(6)(x)



Bessel Functions, $J_{\alpha}(x)$

Satisfy
$$x^2y'' + xy' + (x^2 - \alpha^2)y = 0$$

```
In [34]: plt.plot(x, J1, label='J1(x)')
    plt.plot(x, J2, label='J2(x)')
    plt.plot(x, J3, label='J3(x)')
    plt.plot(x, J4, label='J4(x)')
    plt.legend()
    plt.show()
```



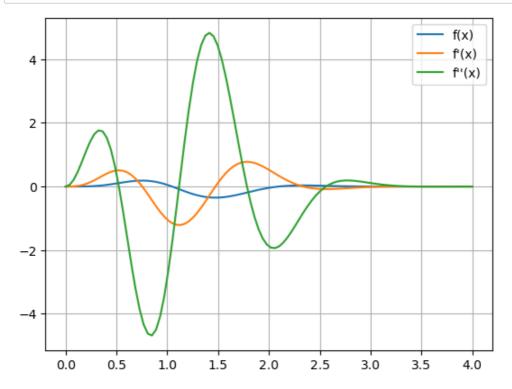
CALCULUS

Differentiation

```
In [35]: from scipy.misc import derivative

In [36]: def f(x):
    return x**3 * np.sin(3*x) * np.exp(-x**2)
    x= np.linspace(0,4,100)
    f1 = derivative(f, x, dx= 1e-3)
    f2 = derivative(f, x, dx= 1e-3, n=2)
```

```
In [37]: plt.plot(x, f(x), label='f(x)')
    plt.plot(x, f1, label='f\'(x)')
    plt.plot(x, f2, label='f\'\'(x)')
    plt.legend()
    plt.grid()
    plt.show()
```



Integration

Single integrals

$$\int_0^1 x^2 \sin(2x) e^{-x} dx$$

```
In [38]: from scipy.integrate import quad
In [39]: intg= lambda x: x**2 * np.sin(x) * np.exp(-x)
    integral, integral_error = quad(intg, 0, 1)
In [40]: integral
Out[40]: 0.10246777930717413
In [41]: integral_error
Out[41]: 1.1376208786903388e-15
```

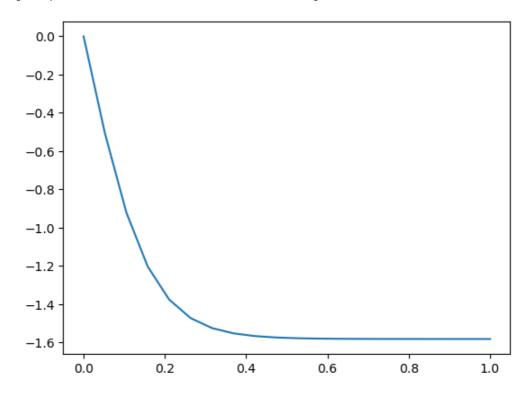
Double integrals

$$\int_{0}^{1} \int_{-x}^{x^2} \sin(x + y^2) dy dx$$

```
In [42]: from scipy.integrate import dblquad
In [43]: int2 = lambda y,x: np.sin(x + y^{**2})
          llim_y = lambda x: -x
          ulim_y = lambda x: x**2
          integral, integral_error = dblquad(int2, 0, 1, llim_y, ulim_y)
In [44]: integral
Out[44]: 0.590090324408853
In [45]: integral_error
Out[45]: 2.0545915475811425e-14
          nth order integrals
In [46]: from scipy.integrate import nquad
          run "nquad?" to know all about this.
          try an triple integral by nquad
          Differetial Equations
          First Order ODEs
          Air friction while falling considered here.
                                          \upsilon' - \alpha \upsilon^2 + \beta = 0 \qquad \upsilon(0) = 0
In [47]: | from scipy.integrate import odeint
          defining the differential equation and the boundary conditions.
In [48]: | def dvdt(v,t):
               return 4*v**2 - 10
          v\theta = \theta
          solving
In [49]: t= np.linspace(0,1,20)
          soln = odeint(dvdt, v0, t)
          converting solution to a suitable array
In [50]: v_t = soln.T[0]
```

```
In [51]: plt.plot(t, v_t)
```

Out[51]: [<matplotlib.lines.Line2D at 0x27ae70d08e0>]



Coupled first order ODEs

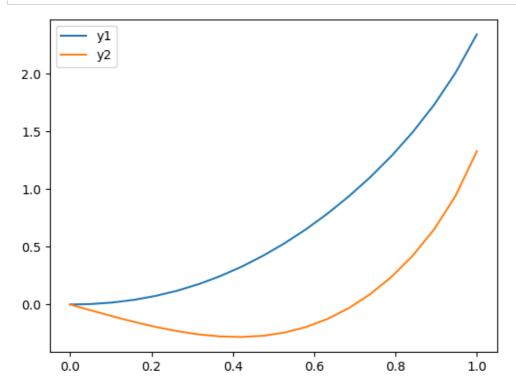
$$y'_1 = y_1 + y_2^2 + 3x$$
 $y_1(0) = 0$
 $y'_2 = 3y_1 + y_2^3 - \cos(x)$ $y_2(0) = 0$

Letting $S=(y_1,y_2)$ we need to write a function that returns $dS/dx(dy_1/dx,dy_2/dx)$. The function dS/dx can take in $S=(y_1,y_2)$ and x.

```
In [52]: def dSdx(S,x):
    y1, y2 = S
    return [y1 + y2**2 + 3*x, 3*y1 + y2**3 - np.cos(x)]
    y1_0, y2_0 = 0,0
    S_0 = (y1_0, y2_0)
```

```
In [53]: x = np.linspace(0,1,20)
soln = odeint(dSdx, S_0, x)
```

```
In [55]: plt.plot(x, y1_x, label='y1')
plt.plot(x, y2_x, label='y2')
plt.legend()
plt.show()
```



Second Order ODEs

Equation for a pendulum -

$$\theta'' - \sin(\theta) = 0$$

Scipy can *only* solve coupled first order ODEs, but *any second order ODE can be turned into two coupled first order ODEs*. The same thing goes for higher order ODEs.

Define $\omega = d\theta/dt$ so that one has the following coupled ODEs

$$d\theta/dt = \omega$$
$$d\omega/dt = \sin(\theta)$$

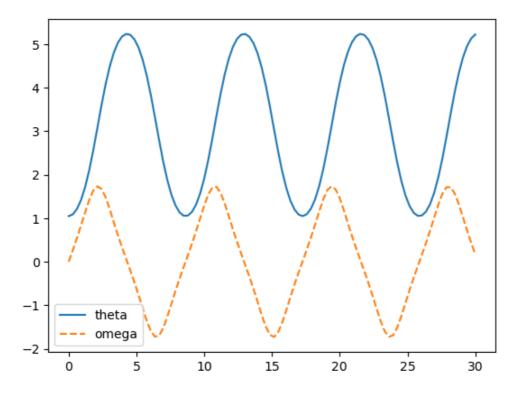
Let $S = (\theta, \omega)$

```
In [57]: t= np.linspace(0, 30, 100)
soln = odeint(dSdt, S0, t)
```

```
In [58]: theta, omega = soln.T
```

```
In [59]: plt.plot(t, theta, label='theta')
plt.plot(t, omega, '--', label='omega')
plt.legend()
```

Out[59]: <matplotlib.legend.Legend at 0x27ae716ce20>



Fourier Transform - do it later

Examples

Example 1

```
In [60]: def func(A):
    intg= lambda t: 5* (1 + (np.pi*A/10)**2 * (np.cos(np.pi*t/10))**2)**0.5 + 2/(A*ng return quad(intg,0,10)[0]
    minimize(func,0.001).x

Out[60]: array([1.02735846e-05])

In [61]: E = quad(intg,0,10)[0]
    E

Out[61]: 0.5035272509544617
```

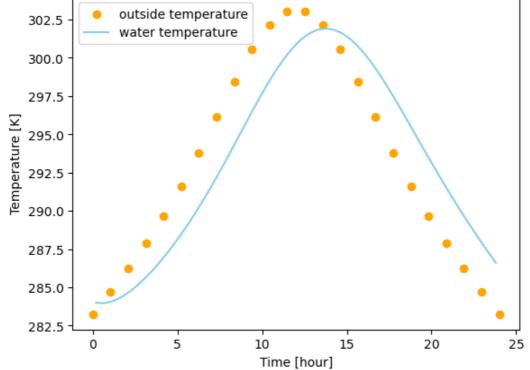
Example 2

Newton's law of cooling is

$$\frac{dT}{dt} = -k(T - T_s(t))$$

```
In [62]: tdata = np.array([ 0., 1.04347826, 2.08695652, 3.13043478, 4.17391304,
                 5.2173913, 6.26086957, 7.30434783, 8.34782609, 9.39130435,
                10.43478261, 11.47826087, 12.52173913, 13.56521739, 14.60869565,
                15.65217391, 16.69565217, 17.73913043, 18.7826087, 19.82608696,
                20.86956522, 21.91304348, 22.95652174, 24.
                                                                   1) # in hours
         Tdata = np.array([283.2322975, 284.6945461, 286.2259041, 287.8603625, 289.6440635,
                291.6187583, 293.7939994, 296.1148895, 298.4395788, 300.5430675,
                302.1566609, 303.0363609, 303.0363609, 302.1566609, 300.5430675,
                298.4395788, 296.1148895, 293.7939994, 291.6187583, 289.6440635,
                287.8603625, 286.2259041, 284.6945461, 283.2322975])
In [63]: plt.scatter(tdata, Tdata)
         plt.xlabel('Time [hour]')
         plt.ylabel('Temperature [K]')
Out[63]: Text(0, 0.5, 'Temperature [K]')
             302.5
             300.0
             297.5
          Temperature [K]
             295.0
             292.5
             290.0
             287.5
             285.0
             282.5
                                   5
                                              10
                                                           15
                                                                       20
                      0
                                                                                    25
                                               Time [hour]
In [64]: Ts= interp1d(tdata, Tdata, kind='cubic')
In [65]: Tdata, Ts(tdata) # creating the function Ts(t) by interpolation
Out[65]: (array([283.2322975, 284.6945461, 286.2259041, 287.8603625, 289.6440635,
                  291.6187583, 293.7939994, 296.1148895, 298.4395788, 300.5430675,
                 302.1566609, 303.0363609, 303.0363609, 302.1566609, 300.5430675,
                 298.4395788, 296.1148895, 293.7939994, 291.6187583, 289.6440635,
                 287.8603625, 286.2259041, 284.6945461, 283.2322975]),
          array([283.2322975, 284.6945461, 286.2259041, 287.8603625, 289.6440635,
                 291.6187583, 293.7939994, 296.1148895, 298.4395788, 300.5430675,
                 302.1566609, 303.0363609, 303.0363609, 302.1566609, 300.5430675,
                 298.4395788, 296.1148895, 293.7939994, 291.6187583, 289.6440635,
```

287.8603625, 286.2259041, 284.6945461, 283.2322975]))



Linear Algebra

Basics

Triangular matrices

$$\begin{bmatrix} 3 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} \vec{x} = \begin{bmatrix} 4 \\ 2 \\ 4 \\ 2 \end{bmatrix}$$

```
In [69]: from scipy.linalg import solve_triangular
A = np.array([[3,0,0,0],[2,1,0,0],[1,0,1,0],[1,1,1,1]])
B = np.array([4,2,4,2])
X = solve_triangular(A, B, lower=True)
X
```

Out[69]: array([1.33333333, -0.666666667, 2.666666667, -1.33333333])

Toeplitz Matrices (matrices with constant diagonals)

$$\begin{bmatrix} 1 & -1 & 2 & 3 \\ 3 & 1 & -1 & 2 \\ 6 & 3 & 1 & -1 \\ 10 & 6 & 3 & 1 \end{bmatrix} \vec{x} = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 5 \end{bmatrix}$$

```
In [70]: from scipy.linalg import toeplitz, solve_toeplitz
    cl = np.array([1,3,6,10]) # 1st column
    rw = np.array([1,-1,2,3]) # 1st row
    B = np.array([1,2,2,5])
    X = solve_toeplitz((cl,rw),B)
    X
```

Out[70]: array([0.17741935, 0.48387097, -0.0483871 , 0.46774194])

Eigenvalue Problems

Eigenvalue problems can be solved using numpy, so here we focus on particular cases for optimization

```
In [71]: from scipy.linalg import eigh_tridiagonal
```

$$\begin{bmatrix} 3 & -1 & 0 & 0 \\ -1 & 3 & -1 & 0 \\ 0 & -1 & 3 & -1 \\ 0 & 0 & -1 & 3 \end{bmatrix} \vec{x} = \lambda x$$

```
In [72]: d = 3* np.ones(4)
e = -1* np.ones(3)
w, v = eigh_tridiagonal(d,e)
```

```
In [73]: A = np.diag(d) + np.diag(e, k=1) + np.diag(e, k=-1)
A # making of the matrix
```

```
Out[73]: array([[ 3., -1., 0., 0.], [-1., 3., -1., 0.], [ 0., -1., 3., -1.], [ 0., 0., -1., 3.]])
```

```
In [74]: w, v.T # eigrnvalues and corresponding eigenvectors
```

Special Matrices

Fiedler matrix $A_{ii} = |a_i - a_i|$ where a_i is some sequence of numbers.

Toeplitz matrices (matrices with constant diagonals)

See other types of matrices https://docs.scipy.org/doc/scipy/reference/linalg.html#special-matrices (https://docs.scipy.org/doc/scipy/reference/linalg.html#special-matrices)

Decompositions

LU decomposition: A = PLU where P is a permutation matrix, L is a lower triangular matrix and U is an upper triangular matrix.

```
In [78]: from scipy.linalg import lu
         A = np.array([[69,3,0],[6,4,1],[3,0,9]])
In [79]: P, L, U = lu(A)
In [80]: P, L, U
Out[80]: (array([[1., 0., 0.],
                  [0., 1., 0.],
                  [0., 0., 1.]]),
          array([[ 1.
                                               0.
                  [ 0.08695652,
                                                         ],
                                 1.
                                               0.
                  [ 0.04347826, -0.03488372,
                                                         ]]),
                                               1.
          array([[69.
                                               0.
                                 3.
                                                         ],
                                 3.73913043,
                  [ 0.
                                               1.
                  [ 0.
                                              9.03488372]]))
                                 0.
```

Choleski decomposition: find matrix C such that $A = CC^T$.

Sparse Matrices

Matrices that contain lots of zeros (so lots of space can be reduced)

Do it later when needed.

Statistics

 β distribution

$$f(x; a, b) = \frac{\Gamma(a+b)x^{a-1}(1-x)^{b-1}}{\Gamma(a)\Gamma(b)} \qquad 0 \le x \le 1$$

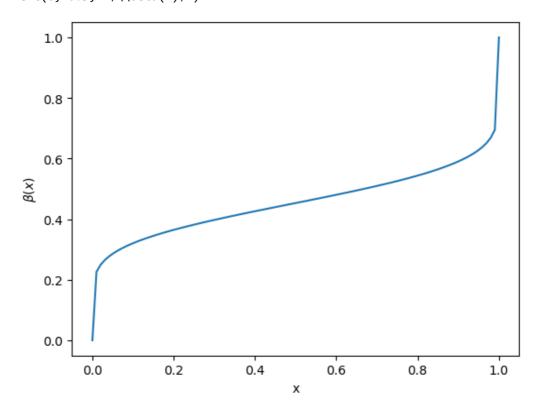
```
In [84]: from scipy.stats import beta
```

Basic Statistics

In beta.pdf the 1st arguement is input fraction of area and the out put is value of x between (a,b) separating the fractiin of area. To know more input 'beta.ppf?'.

```
In [89]: plt.plot(x,beta.ppf(x,a,b))
plt.xlabel('x')
plt.ylabel(r'$\beta(x)$')
```

Out[89]: Text(0, 0.5, '\$\\beta(x)\$')



Graph not matched !!

Generating Random Variables:

Gaussian Distribution

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x-\mu)^2}{\sigma^2}\right)$$
 $-\infty < x \le \infty$

```
In [91]: from scipy.stats import norm

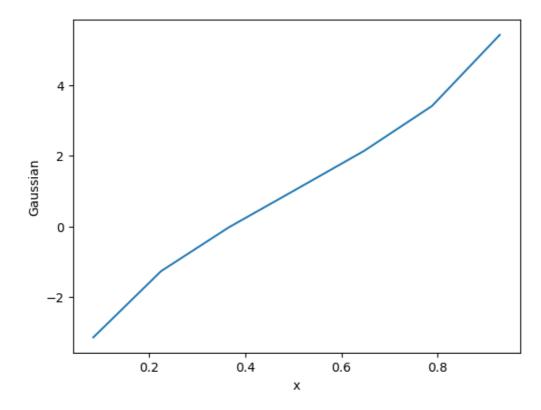
In [92]: mu = 1
    sigma = 3
    mean, var = norm.stats(loc=mu, scale=sigma, moments='mv')

In [93]: mean, var

Out[93]: (array(1.), array(9.))
```

```
In [94]: x= np.linspace(norm.ppf(0.01, mu, sigma), norm.ppf(0.99, mu, sigma), 100)
plt.plot(x,norm.ppf(x, mu, sigma))
plt.xlabel('x')
plt.ylabel('Gaussian')
```

Out[94]: Text(0, 0.5, 'Gaussian')



Graph not matched !!

Multinomial Distribution

$$f(x; a_1, a_2, b_1, b_2) = \frac{1}{2(a_1b_1 + a_2b_2)} \left(b_1 \exp\left(-\sqrt{\frac{x}{a_1}}\right) + b_2 \exp\left(-\sqrt{\frac{x}{a_2}}\right) \right)$$
 $0 \le x$

Rolling a dice

```
In [95]: from scipy.stats import multinomial
In [96]: p = np.ones(6)/6
         multinomial.pmf([6,0,0,0,0,0], n=6, p=p)
Out[96]: 2.143347050754453e-05
In [97]: multinomial.rvs(n=50, p=p, size=5) # 5 trials, each trial containing throwing dice 5
Out[97]: array([[10, 7, 10,
                      6,
                          9,
                             5, 13,
                [11,
                [7, 9,
                          9, 10, 9,
                                      6],
                [ 9, 12,
                          8,
                                  6,
                             7,
                                      8],
                          6, 10,
```

Generating Random Numbers from your own distribution

1 / / - \

In [98]:	<pre>import scipy.stats as st</pre>	
	◆	•
	making of a new kind distribution. SKIPPED	
In []:		