

Outline of the Talk

- 1 Part 1: Preliminaries of Python
- 2 Part 2: Scientific Libraries
- 3 Part 3: Object Oriented Programming

Numerical Computation: `numpy`

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- A ton of useful functions on arrays
 - ▶ `linspace`, `amax`, `argmax`, `ones`, `zeros`, `sum`, `mean`, `var`, `std`, `cumsum`, `cumprod` and many more
 - ▶ `random` gives a bunch of random variables – `randn`, `beta`, `binomial`, `dirichlet`, `exponential`

Scientific Tools: `scipy`

- `numpy` \subset `scipy`
- built on top of `numpy` for more focused scientific programming, e.g.,
 - ▶ linear algebra
 - ▶ numerical integration
 - ▶ interpolation
 - ▶ optimization
 - ▶ distributions and random number generation
 - ▶ signal processing
- similar ideas of using python over C and Fortran subroutines
- particularly useful for statistical methods – `scipy.stats`
- two specific functions – `bisect` and `newton`

Plotting: matplotlib

Features:

- high quality 2D and 3D plots
- output in all the usual formats (PDF, PNG, EPS, SVG etc.)
- \LaTeX integration
- fine grained control over all aspects of presentation
- animation
- and many more

Some example usage of matplotlib

Data Handling: pandas

- Pandas is a package of fast, efficient data analysis tools for Python
- Similar to `numpy` that defines the basic array data type and fundamental operations on arrays
- `pandas` defines fundamental *structures* for working with data, and
- endows them with *methods* that facilitate operations such as
 - ▶ reading in data
 - ▶ adjusting indices
 - ▶ working with dates and time series
 - ▶ sorting, grouping, re-ordering, slicing, and general data manipulations
 - ▶ dealing with missing value
- Two fundamental *data types*: `series` and `dataframe`
 - ▶ `series`: an array of (possibly dissimilar) objects *with generalized index* – not as space consuming as dictionaries
 - ▶ `dataframe`: a matrix with generalized index – and various methods for data handling