

Python for Scientific Data Analysis

SciPy

Section 6: Key Functions in SciPy

SciPy stands for Scientific Python. SciPy is a scientific computation library that you will see referenced profusely in physics and astronomy coding applications. SciPy contains modules for optimization, linear algebra, integration, interpolation, special functions, FFT, signal and image processing, ODE solvers and other tasks common in science and engineering.

Originally, it was written using its own data type (a "Numeric"). But then everyone realized that this wasn't a good idea. So now the basic data structure used by SciPy is a multidimensional array provided by the NumPy module (i.e. it uses NumPy underneath).

While a lot of the linear algebra operations in SciPy are also found in NumPy, SciPy is especially good for optimization, statistics, and signal processing/filtering of various flavors.

We have already discussed some of its linear algebra capabilities in the previous lectures, so we are going to switch gears slightly, first discussing its optimization capabilities.

Optimization

The *optimization* subpackage within Scipy can be accessed by

`from scipy import optimize`. Nearly always you want to do array operations when setting up an optimization problem, in which case, you need to load NumPy as well. So the typically preliminary steps for a SciPy optimization problem are to do the following at the beginning of your script:

```
import numpy as np
from scipy import optimize
```

1. Root Finding

Motivation

The root or zero of a function, $f(x)$, is an x_r such that the function evaluated at x_r equals 0 ($f(x_r) = 0$).

Finding the roots of functions is important in many engineering applications such as signal processing and optimization. For simple functions such as $f(x) = ax^2 + bx + c$, you can analytically solve for roots using the *quadratic formula*:

$$x_r = -b \pm \frac{\sqrt{b^2 - 4ac}}{2a}.$$

This gives the two roots of f , x_r , exactly.

But what about if you have a cubic function? Or quartic? Or just a very complicated-looking one? In that case, you need to appeal to numerical methods to find roots.

We will start of discussing root finding with `scipy.optimize`'s `fsolve` function.

`fsolve` is pretty complicated and we are going to treat it as a black box for now.

Then we will discuss an important topic with any sort of optimization procedure -- tolerancing -- before going back to describing a few the wide array of optimization approaches (e.g. gradient descent; Newton-Raphson) and what they actually do.

Basic Root Finding with SciPy.Optimize's `fsolve`

Our first stop in the process if doing this is the aptly named `fsolve` function within `scipy.optimize`. As the documentation states "*fsolve is a wrapper around MINPACK's `hybrd` and `hybrj` algorithms.*" Here, MINPACK is a FORTRAN subroutine library for solving minimization problems which you may have heard about. So as with NumPy, SciPy does a lot of things that are basically friendly wrappers of algorithms in faster, simpler languages.

The actual algorithm used with `fsolve` is a version of *Powell's Hybrid Method* which is a combination of the Gauss-Newton algorithm and gradient descent. If you are really interested in the details of this method you can read about it here:

https://en.wikipedia.org/wiki/Powell's_dog_leg_method. If you are *really really* interested (I'm not) you can also read about the specific implementation within MINPACK here:

<https://www.math.utah.edu/software/minpack/minpack/hybrj.html>. For everyone else (everyone?), we will just move on and describe what it does with a few examples.

Let's take one example of root finding with `fsolve`. Consider the function:

$$f(x) = 5 * \sin(x) - x^3 + 2$$

Now, let's solve it with `fsolve`. Here, the key command is

`fsolve([function name], initial guess)`. That is, you have to provide `fsolve` with a starting guess. If there are multiple roots, this is akin to "find the nearest root to x_0 ".

Anyway, let's proceed to set up our optimization problem...

```
import numpy as np
from scipy import optimize

#define our function as a lambda function

func=lambda x: 5*np.sin(x)-x**3.+2
```

Here, I've defined a lambda function *func* which is a function of *x*. We then will plug in this single variable into `fsolve` to gain a solution given a starting guess. Let's try a couple of initial guesses. First, let's try at zero. Now, we can easily figure out just from looking at the function, that 0 is not *actually* a root (the first two entries go to zero, but the 2 remains). But perhaps there is a solution close to it.

```
#see how simple this is to write? I told you that lambda functions would
be useful somehow!

result=optimize.fsolve(func,0)
print(result)
#array([-0.42878611])
```

So, given an initial guess of 0, we find a root of about -0.429. We can then verify that this is a root as follows:

```
func(result)
#array([-1.33226763e-14])
```

So we get a number very close to 0. Looks like `fsolve` found something that is quite close to a root of our ugly $f(x)$ function.

Now, let's try a different initial guess ... how about 10 being a root? You can probably guess it isn't (the x^3 term is going to tank this idea) but can SciPy find a root with this initial guess? Yup!

```
result=optimize.fsolve(func,10)
#array([1.88968729])

func(result)
#array([0.])
```

In fact, by eye this looks like an *exact* solution.

What about if we give it a negative value?

```
result=optimize.fsolve(func,-10)
#array([-1.43481477])

func(result)
#array([2.03836947e-13])
```

So manually guessing solutions and getting the roots nearest to our guess is tedious. And we would be tempted to vectorize this problem. E.g.

```
import numpy as np
from scipy import optimize

#define our function as a lambda function

func=lambda x: 5*np.sin(x)-x**3.+2
evalnumbers=np.arange(-100,100,0.5)
result=optimize.fsolve(func,evalnumbers)
roots=np.unique(result.round(decimals=6))
roots
#array([-1.434815, -0.428786,  1.889687])
func(roots)
#array([1.26732159e-06, 4.38162979e-07, 3.60173658e-06])
```

But what this is literally telling `optimize` is that your initial guess is the array `np.arange(-100,100,0.5)`, whereas the function is a function of just one variable. Watch what happens when you decrease the spacing size:

```

import numpy as np
from scipy import optimize
func=lambda x: 5*np.sin(x)-x**3.+2
evalnumbers=np.arange(-100,100,0.5)
result=optimize.fsolve(func,evalnumbers)
evalnumbers=np.arange(-100,100,0.2) #2.5x finer grid
#RuntimeWarning: The iteration is not making good progress, as measured b
y the
    improvement from the last ten iterations.
    warnings.warn(msg, RuntimeWarning)
roots=np.unique(result.round(decimals=6))
roots
#giant array

```

First, Python tells you that the solution did not converge. And the answer you get is very close to your initial guess in each case. Not helpful.

Now do the same in a for-loop:

```

import numpy as np
from scipy import optimize
func=lambda x: 5*np.sin(x)-x**3.+2
evalnumbers=np.arange(-100,100,0.5)

result=np.zeros(len(evalnumbers))
for ind,guess in enumerate(evalnumbers):
    result[ind]=optimize.fsolve(func,guess)

roots=np.unique(results.round(decimals=6))

roots
#array([-1.434815, -0.428786,  1.889687])

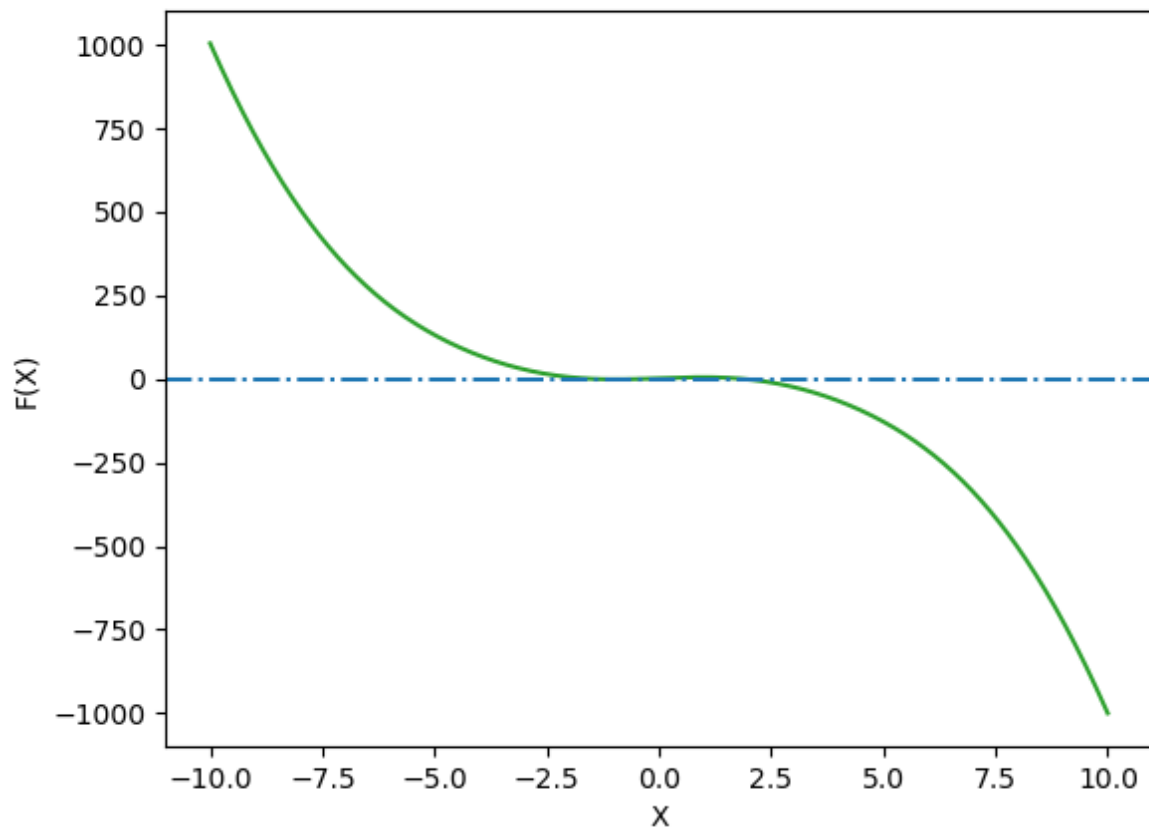
```

See, we recovered the original, suspected answer based off our our manual picking away at the problem.

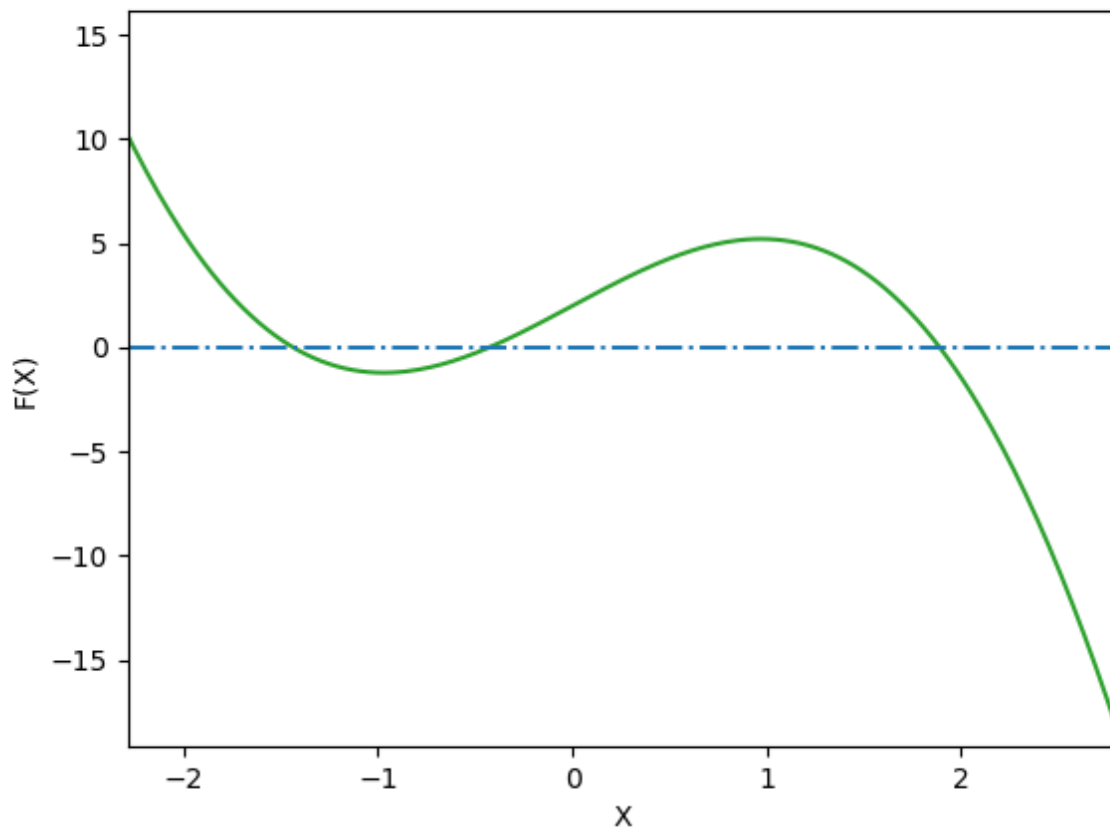
Now, we can visualize the solutions using a plotting package like Matplotlib (don't worry about the syntax if you don't know it already: we will learn it later):

```
import matplotlib.pyplot as plt

rangeofnumbers=np.linspace(-10,10,1000) #an array of x values where we evaluate the function "func"
plt.plot(rangeofnumbers,func(rangeofnumbers),c='tab:green')
plt.xlabel('X')
plt.ylabel('F(X)')
plt.show()
```



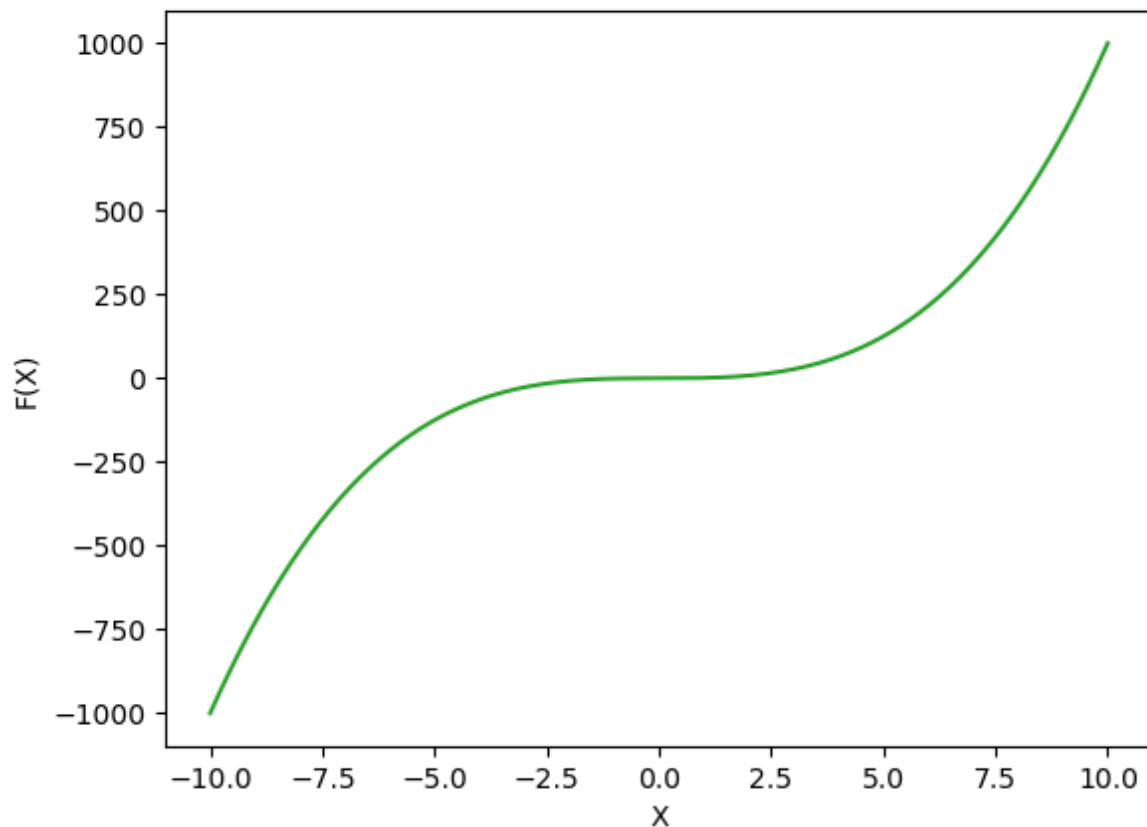
Here, I've added a horizontal blue dash-dotted line. It is clear that $f(x)$ crosses 0 somewhere around -1.5 and 2. Zooming in shows that it crosses near -0.4 as well. There are no other zeros (er, 'roots') of this function.



Tolerancing

For functions such as $f(x) = x^2 - 9$, the roots are clearly 3 and -3 as we can determine analytically. However, for other functions determining an analytic, or exact, solution for the roots of functions can be difficult. Here's one particularly evil function, $f(x) = x^3 + x^2 \cos(x)$, written as: `func=lambda x: x**(3.)+1e-3*x**(2.)*np.cos(x+0.01)`

If we plot this function over the interval $x = -10$ to 10 we get:



There's a lot of space ($x = -7.5$ to 2.5) where we are ever so close to finding a root ... but not quite there.

Consider also the function $f(x) = 1/x$. This one does *not* have a root.

These are somewhat trivial examples, but you will likely encounter numerical problems in your research where a particular optimization procedure nominally does not converge.

For these cases, it is useful to generate numerical approximations of the roots of f and understand the limitations in doing so. For `fsolve` the keyword is `xtol`, which is nominally set to $\sim 1.5 \times 10^{-8}$.

As an example for $f(x) = 1/x$, if you let SciPy choose the tolerance level you will get an error:


```
func=lambda x: 1/x
result=optimize.fsolve(func,-5,xtol=1e-8)
#RuntimeWarning: The number of calls to function has reached maxfev = 40
0.
warnings.warn(msg, RuntimeWarning)
```

Re-setting the tolerance level to something smaller (`xtol=1e-5`), yields an answer (basically "whatever really big number Python could think of")

```
func=lambda x: 1/x
result=optimize.fsolve(func,-5,xtol=1e-5)

result
#array([-8.80118398e+83])
```