Scientific computing

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Goals for today

- Representing numbers
- Matrices and arrays
- Introduction to NumPy

REPRESENTING NUMBERS

Storing numbers

- We represent numbers using a base 10 system
 - I, IO, IOO, IOOO, etc.
- Computers only store bits (0s and 1s)
- How to store integers and real numbers using only patterns of bits?

Patterns of bits

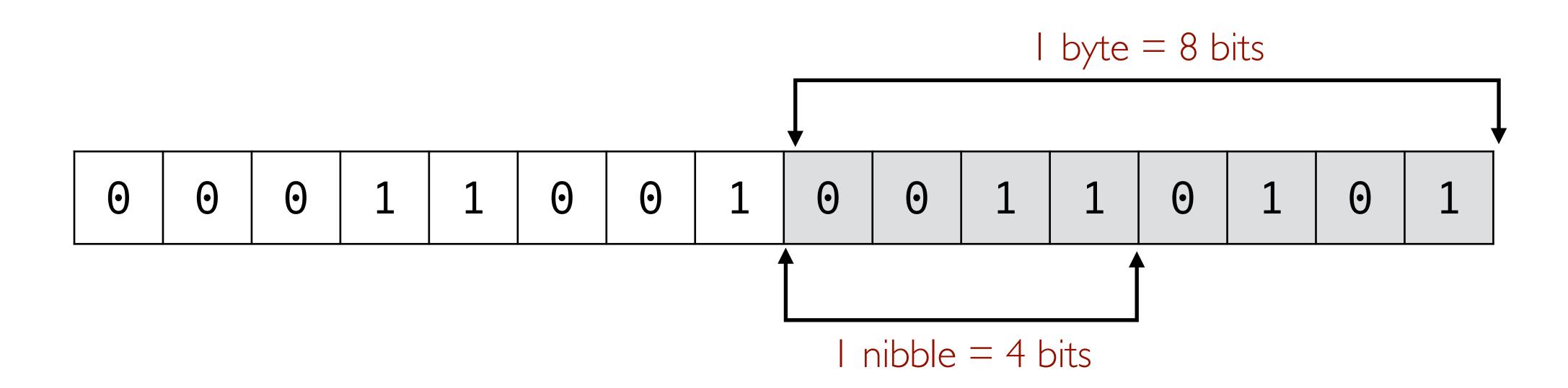
- All computer data is a sequence of bits
- How many unique values can be stored?

| # of bits | Possible sequences | # of sequences |
|-----------|--|----------------|
| | 0, 1 | 2 |
| 2 | 00, 01, 10, 11 | 4 |
| 3 | 000, 001, 010, 011 100, 101, 110, 111 | 8 |

N bits can store 2^N possible values!

Bits and bytes

- Computers rarely work on individual bits
- Instead, operate on chunks of bits
- Typically, operate on bytes of 8 bits



Bytes and storage

- Bytes are the building blocks of data types
- How many values can be stored per byte?

| # of bytes | # of bits | # of values |
|------------|-----------|-----------------------------|
| | 8 | 256 |
| 2 | 16 | 65,536 |
| 4 | 32 | 4,294,967,296 |
| 8 | 64 | 1.844674 × 10 ¹⁹ |
| 16 | 128 | 3.402823×10^{38} |

Storing integers

- Bits can only have two values (Is and Os)
- Represent integers using base 2 system

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | | 0 | |
|-------|----|----|----|----|----|----|----|----|-----|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | = 0 |
| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | = |
| | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | = 2 |
| | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | = 3 |
| | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | = 4 |

Storing integers (2)

- Bits can only have two values (Is and Os)
- Represent integers using base 2 system

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | I | 0 | |
|-------|----|----|----|----|----|----|----|----|------|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | = 53 |

$$0 \times 00110101 = 0 \times 2^{7} + 0 \times 2^{6} + | \times 2^{5} + | \times 2^{4} + 0 \times 2^{3} + | \times 2^{2} + 0 \times 2^{1} + | \times 2^{0}$$

$$= 0 + 0 + 32 + | 6 + 0 + 4 + 0 + |$$

$$= 53$$

Storing integers (3)

- Bits can only have two values (Is and Os)
- Represent integers using base 2 system

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | I | 0 | |
|-------|----|----|----|----|----|----|----|----|------|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| _ | 0 | 1 | 1 | 0 | 1 | 1 | 0 | 0 | =108 |

$$0 \times 01101100 = 0 \times 2^7 + | \times 2^6 + | \times 2^5 + 0 \times 2^4 + | \times 2^3 + | \times 2^2 + 0 \times 2^1 + 0 \times 2^0$$
$$= 0 + 64 + 32 + 0 + 8 + 4 + 0 + 0$$
$$= | 08$$

Bytes and hex

- Need: Print human-readable byte data
- But: Bits are difficult for humans to read
- Solution: Use hexadecimal
 - Base 16 system using characters 1-9 and A-F
 - Represent one byte with two hex digits

Hexadecimal

- Base 16 numeric system
 - Represent numbers 0-9 with "0"-"9"
 - Represent numbers 10-15 with "A"-"F"
- Represent one byte with two hex digits
 - 0000 0000 becomes 0x00
 - IIII IIII becomes 0xFF
 - 0000 | | | is 0x0F

Decimal to hex

- Split byte into two half-bytes (nibbles)
- Find hex representation for each half

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | | 0 | | |
|-------|----|----|----|-----|----|----|----|----|------|-----|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | | |
| | • | 1 | 1 | 0 | 1 | 1 | 0 | 0 | = 60 | |
| | | | | | | | | | | |
| 23 | 22 | 21 | 20 | | | 23 | 22 | 21 | 20 | |
| 0 | 1 | 1 | 0 | = 6 | _ | 1 | 1 | 0 | 0 | = C |

Representations

- Decimal
 - Typical base 10 system
 - E.g., 108
- Hexadecimal
 - Compact representation of bytes using base 16
 - E.g., 6C
- Binary
 - How data is actually stored in computers
 - E.g., **01101100**

What about negatives?

- Straightforward to encode unsigned numbers
- How to encode signed numbers?
 - Sign and magnitude
 - One's complement
 - Two's complement
- Need to choose a representation

Sign and magnitude

- One bit stores sign (+ or -)
- Other bits store magnitude

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | | 0 | |
|-------|-----|----|----|----|----|----|----|----|------|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | = 53 |
| | 1) | 0 | 1 | 1 | 0 | 1 | 0 | 1 | =-53 |
| | | | | | | | | | |
| Sign | bit | | | | | | | | |

One's complement

- Apply bitwise NOT operator
- Negative is "complement" of positive

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | | 0 | |
|-----------------|----|----|----|----|----|----|----|----|------|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | = 53 |
| Invert each bit | 1 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | =-53 |

Two's complement

- Apply bitwise NOT operator and add I
- One's complement plus one

| Bit | 7 | 6 | 5 | 4 | 3 | 2 | | 0 | |
|-----------------|----|----|----|----|----|----|----|-----|------|
| Value | 27 | 26 | 25 | 24 | 23 | 22 | 21 | 20 | |
| Invert each bit | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | = 53 |
| | 1 | 1 | 0 | 0 | 1 | 0 | 1 | (1) | =-53 |
| | | | | | | | | | _ |
| | | | | | | | Ad | d I | |

Signed representations

- Sign and magnitude
 - Different arithmetic for positive and negative
 - +0 and -0 are both represented
- One's complement
 - Similar arithmetic for positive and negative
 - +0 and -0 are both represented
- Two's complement
 - Same arithmetic for positive and negative
 - Single zero

Signed representations

- Sign and magnitude
 - Different arithmetic for positive and negative
 - +0 and -0 are both represented
- One's complement
 - Similar arithmetic for positive and negative
 - +0 and -0 are both represented
- Two's complement
 - Same arithmetic for positive and negative
 - Single zero

Typical implementation

Integer overflow

- Can only store so many values
- Larger magnitudes "overflow"

8-bit integer

| Decimal | Binary |
|---------|-----------|
| 127 | 0111 1111 |
| 126 | 0111 1110 |
| 1.1.1 | • • • |
| 2 | 0000 0010 |
| | 0000 0001 |
| 0 | 0000 0000 |

| Decimal | Binary |
|---------|-----------|
| - | 1111 1111 |
| -2 | 1111 1110 |
| | • • • |
| -126 | 1000 0010 |
| -127 | 1000 0001 |
| -128 | 1000 0000 |

Common integer representations

- 32-bit integer
 - Unsigned max: 2^{32} -1 = 4,294,967,296
 - Signed range: -2,147,483,648 to +2,147,483,647
- 64-bit integer
 - Unsigned max: 2⁶⁴-1
 - Signed range: -2^{63} to $+2^{63}$ -1

What about real numbers?

- Difficult to represent versus integers
- Infinite range of possible values
 - Not all values can be stored precisely
 - Need to trade off between range and precision
- What about "special" values?
 - E.g., $+\infty$, $-\infty$, and NaN

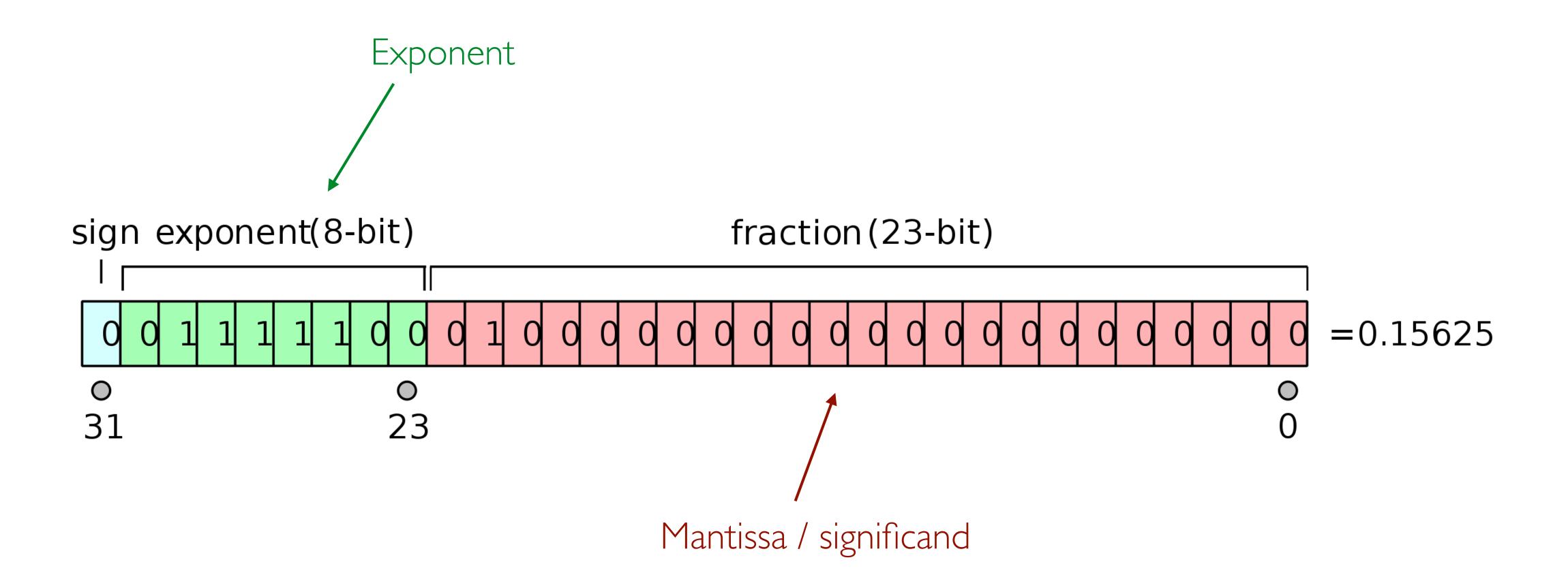
Motivation: Scientific notation

- Similar to floating point representation
- Represent numbers as $m \times 10^n$, where
 - n is an integer called the exponent
 - m is a real number (typically between I and IO)
 - m is called the significand or mantissa
- E.g., $1,234 = 1.234 \times 10^3$

IEEE 754: Floating point

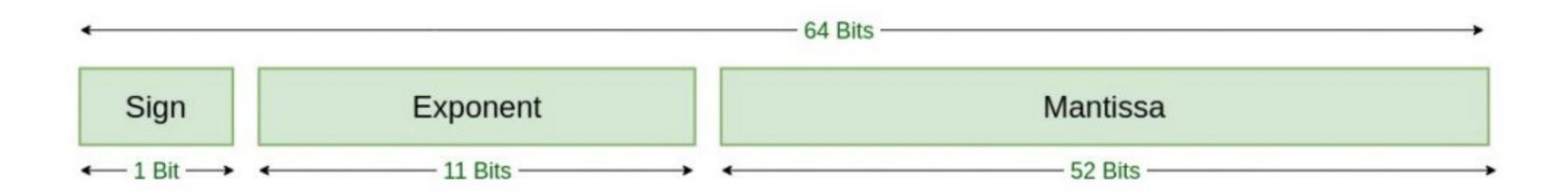
- Standard for representing real numbers
- Storage similar to scientific notation
 - I. Sign bit
 - 2. Exponent
 - 3. Mantissa/significand
- Special sequences for $+\infty$, $-\infty$, and NaN

"Single" precision: 32-bit float

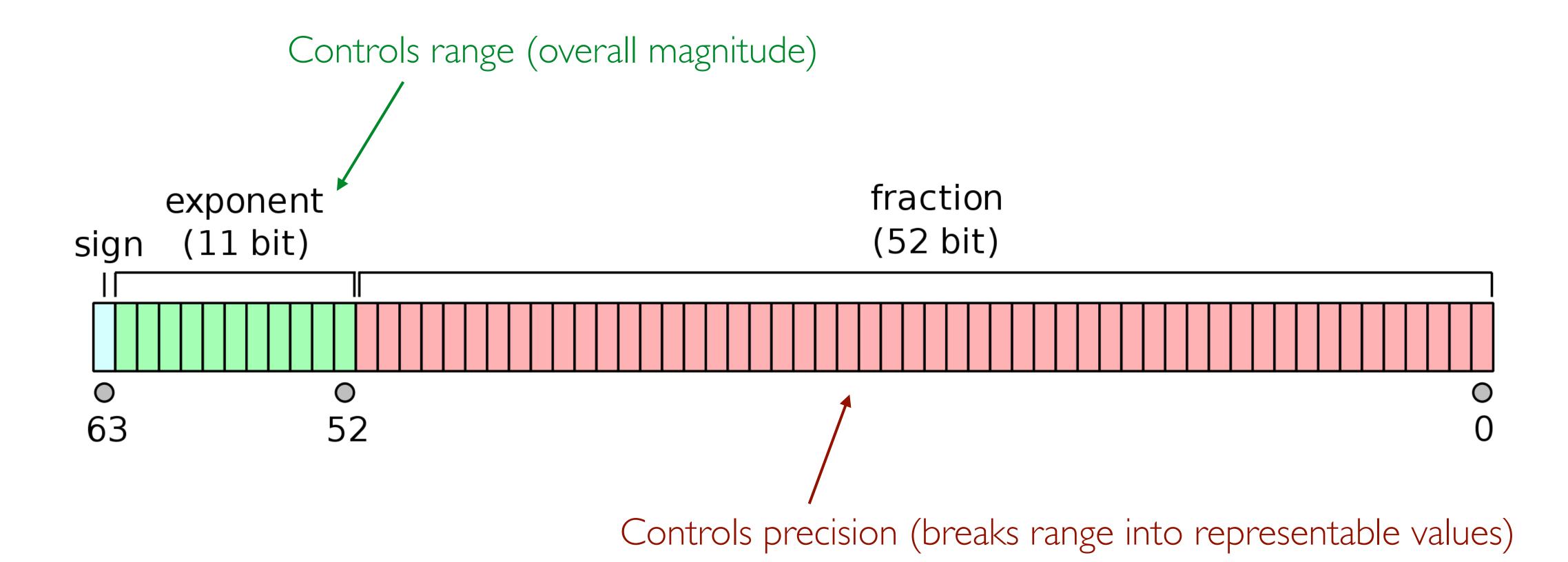


Floating point representation

- Exponent controls range
 - Scales overall magnitude of the number
 - Allows for very large and very small numbers
- Mantissa controls precision
 - Breaks overall range into finite number of points
 - These are the points that can be represented

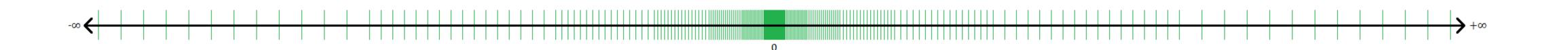


"Double" precision: 64-bit float



Trade-off between range and precision

- Floating point can store either:
 - Very large numbers, OR
 - Very small numbers
- Cannot precisely store both at once
 - Larger numbers are separated by wider "gaps"
 - For sufficiently large x, floating point says x + 1 = x
- Caution: consider scale of your computations



Precision in floating point arithmetic

- Many values cannot be precisely represented
- Small floating point errors can compound or underflow/overflow over many computations
- Use caution with floating point arithmetic:
 - Never check for perfect equality always some error
 - Transform unstable operations (e.g., product vs. sum of logs)
 - Use algorithms with greater numeric stability

"Special" values

- Positive and negative infinity
 - Exponent is all Is
 - Mantissa is all Os
- Not-a-number (NaNs)
 - Exponent is all Is
 - Any part of mantissa is non-0s
- "Subnormal" numbers
 - Exponent is all 0s
 - Ensure small differences $x y \neq 0$ when $x \neq y$

Common float representations

- 32-bit float ("single"-precision)
 - 8-bit exponent and 23-bit mantissa
 - → ~7 digits of decimal precision
- 64-bit float ("double"-precision)
 - ◆ II-bit exponent and 52-bit mantissa
 - → 16 digits of decimal precision

MATRICES AND ARRAYS

Numeric computing

- Need to represent matrices and N-D arrays
 - Linear algebra
 - Machine learning
- Representation must be efficient
 - O(I) access of numeric elements
 - Compact storage
 - Fast traversal
 - Data size is typically fixed

Considerations for matrices

Patterns of access

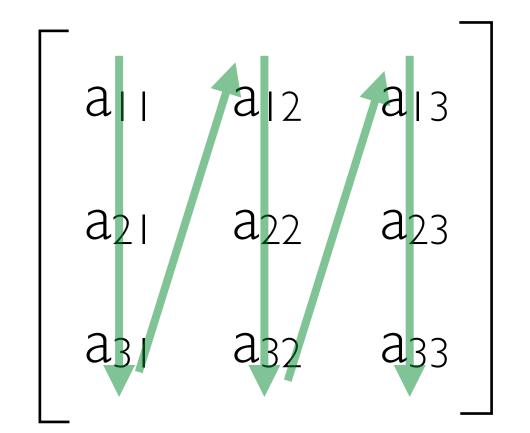
- Locality in memory improves performance
- Prefer to store rows or columns as major dimension?

Patterns of data

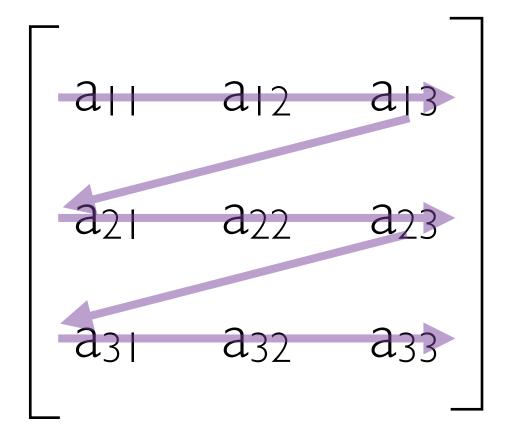
- Does the matrix have a **structure**? (e.g., diagonal)
- How dense/sparse is the matrix?
 - Sparse matrices (mostly 0 elements) common in some applications
 - Storing only non-zero elements could save a lot of space

Storing dense matrices

- Store data as an array + dimensions
- Column-major vs. row-major order



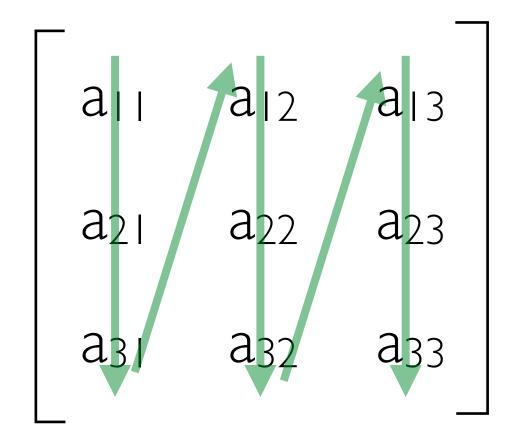
Column-major order



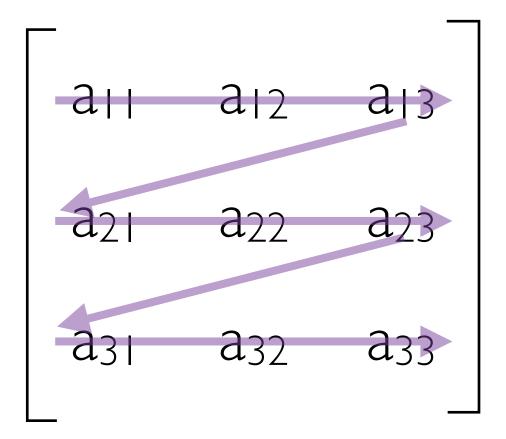
Row-major order

Storing dense matrices (2)

- Why arrays?
 - Most efficient for numeric computing
 - Arrays provide O(I) access
 - Arrays provide locality in memory



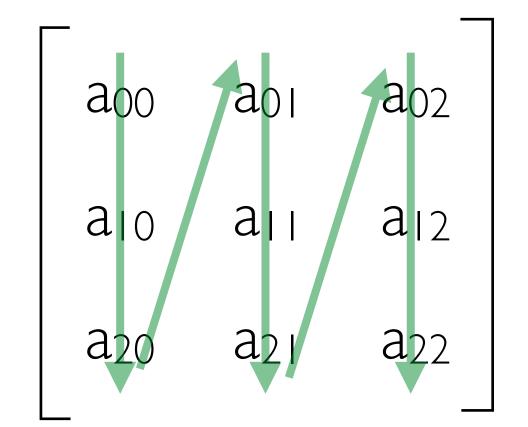
Column-major order



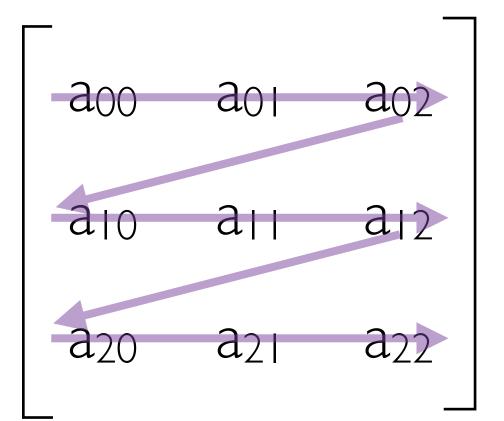
Row-major order

Accessing dense matrix elements

Column-major order



Row-major order



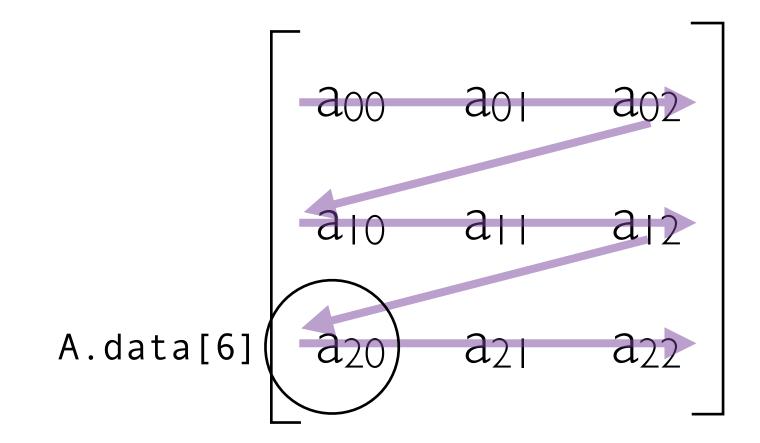
$$A[i,j] = A.data[j * nrow + i]$$
 $A[i,j] = A.data[i * ncol + j]$

Accessing dense matrix elements (2)

Column-major order

aoo aoi aoi aio aii aiz A.data[2] azo azi azz

Row-major order



$$A[i,j] = A.data[j * nrow + i]$$
 $A[i,j] = A.data[i * ncol + j]$
 $A[2,0] = A.data[0 * 3 + 2]$ $A[2,0] = A.data[2 * 3 + 0]$
 $A[3,0] = A.data[2]$ $A[3,0] = A.data[3]$

Considerations for sparse matrices

Most data elements are 0

- E.g., a document-term matrix for text modeling
- Storing all elements is not space efficient
- More compact to store only nonzero elements

• Sparse compression

- How easy to construct/modify?
- How easy to access/compute on?

Sparse matrix representations

- Ease of construction
 - Dictionary of keys (DOK)
 - List of lists (LIL)
 - Coordinate list (COO)
- Ease of computation
 - Compressed sparse row (CSR)
 - Compressed sparse column (CSC)

Sparse matrix representations (2)

- Dictionary of keys
 - Keys are tuples of coordinates
 - ◆ (row, column) → value
- List of lists
 - Store a list of nonzero elements in each row/column
 - [(row, value), (row, value), etc.]
- Coordinate list
 - Store array of coordinate for each element
 - (row, column, value)

Sparse matrix representations (3)

- Compressed sparse row (CSR)
 - Compress rows
 - Fast access to whole rows
 - Difficult to construct columns
- Compressed sparse column (CSC)
 - Compress columns
 - Difficult to construct rows
 - Fast access to whole columns

Compressed sparse row (CSR)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of column indices (length nnz)
 - Pointer array of row slices in index array (length m+1)

```
      0
      11
      0
      22

      33
      0
      0
      44

      0
      55
      0
      0
```

```
data = [11, 22, 33, 44, 55] # data values
ind = [1, 3, 0, 3, 1] # col indices
ptr = [0, 2, 4, 5] # row slices
```

Working with CSR

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of column indices (length nnz)
 - Pointer array of row slices in index array (length m+1)

```
Row 0 0 11 0 22 33 0 0 44 0 55 0 0
```

Working with CSR (2)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of column indices (length nnz)
 - Pointer array of row slices in index array (length m+1)

```
      Row I
      33
      0
      0
      44

      0
      55
      0
      0
```

Working with CSR (3)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of column indices (length nnz)
 - Pointer array of row slices in index array (length m+1)

```
0 11 0 22
33 0 0 44
Row 2 0 55 0 0
```

Compressed sparse column (CSC)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of row indices (length nnz)
 - <u>Pointer</u> array of column slices in index array (length n+1)

```
      0
      11
      0
      22

      33
      0
      0
      44

      0
      55
      0
      0
```

```
data = [33, 11, 55, 22, 44] # data values
ind = [1, 0, 2, 0, 1] # row indices
ptr = [0, 1, 3, 3, 5] # col slices
```

Working with CSC (2)

- Consider *m x n* matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of row indices (length nnz)
 - <u>Pointer</u> array of column slices in index array (length n+1)

```
      0
      11
      0
      22

      33
      0
      0
      44

      0
      55
      0
      0
```

Column 0

Working with CSC (3)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of row indices (length nnz)
 - <u>Pointer</u> array of column slices in index array (length n+1)

Working with CSC (4)

- Consider m x n matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of row indices (length nnz)
 - <u>Pointer</u> array of column slices in index array (length n+1)

```
      0
      11
      0
      22

      33
      0
      0
      44

      0
      55
      0
      0

      Column 2
```

Working with CSC (5)

- Consider *m x n* matrix
- Store only *nnz* non-zero elements
 - <u>Data</u> array of non-zero elements (length nnz)
 - Index array of row indices (length nnz)
 - <u>Pointer</u> array of column slices in index array (length n+1)

```
0 11 0 22
33 0 0 44
0 55 0 0
Column 3
```

N-dimensional arrays

- Principles generalize to dense N-D arrays
 - Store data as a single array (as in data structure)
 - Store array shape (size in each dimension)
 - Calculate location of elements on-the-fly (cheap)
- Sparse N-D arrays more challenging
 - Simple to store in COO format, but poor performance
 - Which dimension to compress?

INTRO TO NUMPY

Numerical Python

- NumPy provides efficient matrices and arrays
 - ndarray implements N-dimensional arrays
 - Attribute shape gives the dimensions
 - Attribute dtype gives data type (int32, float64, etc.)
- Sparse matrices also supported
 - csr_matrix for compressed sparse row matrices
 - csc_matrix for compressed sparse column matrices

Matrices in NumPy

- Default to row-major order
 - Can be changed with **order** attribute
 - Row-major is "C" or C-style
 - Column-major is "F" or Fortran-style
- Specify shape and dtype
 - Matrices/arrays can be reshaped on demand
 - All elements are same data type

Integer array

Float array

Scalar addition

Scalar multiplication

Unary operations

Elementwise matrix addition

Matrix multiplication

Slicing a matrix

Slicing a matrix (2)

```
In : B = np.array(np.arange(16), dtype=np.float64)
In : B.shape = (4, 4)
In : B[0,:]
Out:
array([ 0., 1., 2., 3.])
```

Slicing a matrix (3)

```
In : B = np.array(np.arange(16), dtype=np.float64)
In : B.shape = (4, 4)
In : B[:,0]
Out:
array([ 0., 4., 8., 16.])
```

Slicing a matrix (4)

"Broadcasting" in NumPy

- Operations expect matrices with same shape
- Broadcasting relaxes this constraint
- Dimensions are compatible if:
 - They are equal, or
 - One of them is I
- "Broadcast" smaller matrix over larger one

"Broadcasting" in NumPy

"Broadcasting" in NumPy (2)

```
      0
      1
      2
      3
      1.5

      4
      5
      6
      7
      5.5

      8
      9
      10
      11
      9.5

      12
      13
      14
      15
      13.5
```

Summarization and "broadcasting"

```
In : B = np.array(np.arange(16), dtype=np.float64)
In: B.shape = (4, 4)
In: B
Out:
array([[ 0., 1., 2., 3.],
      [ 4., 5., 6., 7.],
      [8., 9., 10., 11.],
       [12., 13., 14., 15.]]
In: B - B.mean(0) \# [6., 7., 8., 9.]
Out:
array([[-6., -6., -6., -6.],
      [-2., -2., -2., -2.]
       [ 2., 2., 2., 2.],
       [6., 6., 6., 6.]])
```

Summarization and "broadcasting"

```
In: B = np.array(np.arange(16), dtype=np.float64)
In: B.shape = (4, 4)
In: B
Out:
array([[ 0., 1., 2., 3.],
      [ 4., 5., 6., 7.],
      [8., 9., 10., 11.],
      [12., 13., 14., 15.]]
In: B - B.mean(1).reshape((4,1)) # [1.5, 5.5, 9.5, 13.5]
Out:
array([[-1.5, -0.5, 0.5, 1.5],
      [-1.5, -0.5, 0.5, 1.5],
      [-1.5, -0.5, 0.5, 1.5],
      [-1.5, -0.5, 0.5, 1.5]
```

Advanced NumPy

- Random number generation
- Linear algebra
 - Matrix inversion
 - Singular value decomposition
 - Linear equation solver
- Sparse matrices
- Memory-mapped arrays