

## Exercises for **Programming, Data Analysis, and Deep Learning in Python** (SoSe 2021)

Exercise Sheet no. 6, *Deadline*: Monday, May 31, 10:15

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### Notes

- Pay attention to the notes on the previous sheet.

### Exercise 19 Numpy Middleschool (programming exercise) (8 points)

At the beginning of your file (after imports) set the seed to 0 using `numpy.random.seed(0)`. This makes the generated random numbers predictable.

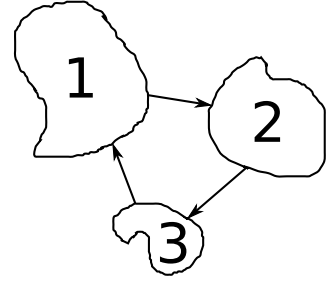
- Create an array `X` of integers from 0 to 15. Calculate the square root of each element of `X` and store the result in an array `X_sqrt`. Calculate  $x^2$  for each  $x \in X$  and store the result in an array `X_2`. Use `hstack` or `vstack` to create a matrix `XX` with `X_sqrt` as the first row (or column) and `X_2` as the second.
- The command `numpy.random.randn` returns a sample (or samples) from the “standard normal” distribution (mean  $\mu = 0$ , variance  $\sigma^2 = 1$ ). Use the command to create a  $1000 \times 5$  matrix `M` that consists of samples from the normal distribution with mean  $\mu = 4$  and variance  $\sigma^2 = 5$ .
- Save the matrix `M` to a file and load the data from it afterwards
  - using `numpy.save` and `numpy.load`,
  - using `numpy.savetxt` and `numpy.loadtxt`.What is the size difference of the two created files?
- For each column of `M`, calculate the minimum value, the maximum value, the mean, and the variance using `numpy` methods. Compare the mean and the variance of each column to the parameters in b).
- Create a matrix `M2` that consists of all entries of `M` except the third column.
- Get all negative values from `M` and store them in a rank 1 array `M3`. Replace all positive values in `M` by 0.

**Exercise 20** Linear Equations and Pollution (programming exercise)

(7 points)

*Note: You do NOT need to have a detailed understanding of differential equations. The knowledge from the lecture regarding linear equations is enough to complete this exercise!*

Consider three lakes connected by streams. A pollutant is dumped into the first lake, which then spreads to the other lakes. The aim is to determine the amount of pollutant in each lake. The symbol  $x_i(t)$  denotes the amount of pollutant at some time  $t$  in lake  $i$ ,  $i = 1, 2, 3$ . For example,  $x_1(60)$  denotes the amount of pollutant in lake 1 after 60 minutes. Similarly, the derivative  $x'_i(t)$  denotes the *change* of pollutant. Initially (at time  $t = 0$ ), the lakes are pollutant-free. To determine the amount of pollutant in each lake, one has to solve the following system of (differential) equations:



$$x'_1(t) = (x_3(t) - x_1(t)) / 1000 + 0.125, \quad (1)$$

$$x'_2(t) = (x_1(t) - x_2(t)) / 1000, \quad (2)$$

$$x'_3(t) = (x_2(t) - x_3(t)) / 1000, \quad (3)$$

$$x_1(0) = 0, \quad x_2(0) = 0, \quad x_3(0) = 0 \quad (4)$$

- a) In the code, define a matrix  $A$  and a vector  $b$  with which you can rewrite the above system (1)-(3) as

$$x'(t) = Ax(t) + b,$$

where  $x(t) = [x_1(t), x_2(t), x_3(t)]^\top$  and  $x'(t) = [x'_1(t), x'_2(t), x'_3(t)]^\top$  are vectors.

On E-Learning you find a Python script that holds the exact solution to (1)-(4). However, in some cases it is not easy to calculate an exact solution. Hence, we will approximate it at *discrete* points in time. Given a stepsize  $h$ , we denote the  $k$ -th point in time by  $t_k = k \cdot h$ . For example,  $t_0 = 0 \cdot h$  denotes the initial time  $t = 0$ ;  $t_5$  denotes the time  $t = 5 \cdot h$ , and so on. **Set  $h = 120$ .**

- b) An approximation of the solution of (1)-(4) can be calculated with the formula:

$$x(t_{k+1}) = x(t_k) + h \cdot (Ax(t_k) + b), \quad x(t_0) = [0, 0, 0]^\top.$$

Use this formula to fill a matrix

$$\mathbf{X\_expl} = \begin{bmatrix} x_1(t_0) & x_1(t_1) & x_1(t_2) & \dots \\ x_2(t_0) & x_2(t_1) & x_2(t_2) & \dots \\ x_3(t_0) & x_3(t_1) & x_3(t_2) & \dots \end{bmatrix},$$

in which you store  $x(t_0), x(t_1), \dots$  until  $t = 1440$  (this corresponds to one day). **(How many steps  $k$  do you need to reach that time with the above stepsize  $h$ ?)**

- c) Another approximation of the solution of (1)-(4) can be calculated by solving the following system of linear equations for  $x(t_{k+1})$ :

$$\left( \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - h \cdot A \right) x(t_{k+1}) = x(t_k) + h \cdot b, \quad x(t_0) = [0, 0, 0]^\top.$$

Use this formula to fill a matrix  $\mathbf{X\_impl}$  analogous to b) (until time  $t = 1440$ ).

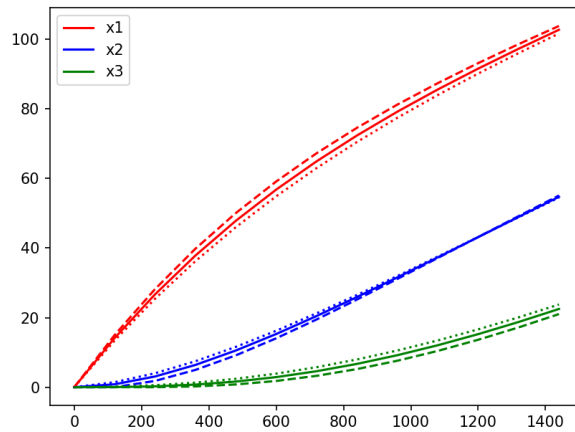


Figure 1: Sample plot of the explicit solution (solid), the approximation b) (dashed), and the approximation c) (dotted).

- d) If you follow these instructions, then a plot as in Figure 1 will appear. Describe how the plot changes if you modify the stepsize  $h$  to
- $h = 60$ ,
  - $h = 240$ ,
- but still simulate until  $t = 1440$ .