

Chapter 1

Julia Tutorial

1.1 Why Julia?

Julia is a modern, expressive, high-performance programming language designed for scientific computation and data manipulation. Originally developed by a group of computer scientists and mathematicians at MIT led by Alan Edelman, **Julia** combines three key features for highly intensive computing tasks as perhaps no other contemporary programming language does: it is fast, easy to learn and use, and open source. Among its competitors, **C/C++** is extremely fast and the open-source compilers available for it are excellent, but it is hard to learn, in particular for those with little programming experience, and cumbersome to use, for example when prototyping new code.¹ **Python** and **R** are open source and easy to learn and use, but their numerical performance can be disappointing.² **Matlab** is relatively fast (although less than **Julia**) and it is easy to learn and use, but it is rather costly to purchase and its age is starting to show.³ **Julia** delivers its swift numerical speed thanks to the reliance on a LLVM (Low Level Virtual Machine)-based JIT (just-in-time) compiler. As a beginner, you do not have to be concerned much about what this means except to realize that you do not need to “compile” **Julia** in the way you compile other languages to achieve lightning-fast speed. Thus, you avoid an extra layer of complexity (and, often, maddening frustration while dealing with obscure compilation errors).

¹Although technically two different languages, **C** and **C++** are sufficiently close that we can discuss them together for this chapter. Other members of the “curly-bracket” family of programming languages (**C#**, **Java**, **Swift**, **Kotlin**,...) face similar problems and are, for a variety of reasons, less suitable for numerical computations.

²Using tools such as **Cython**, **Numba**, or **Rcpp**, these two languages can be accelerated. But, ultimately, these tools end up creating bottlenecks (for instance, if you want to have general user-defined types or operate with libraries) and limiting the scope of the language. These problems are especially salient in large projects.

³**GNU Octave** and **Scilab** are open-source near-clones of **Matlab**, but their execution speed is generally poor.

Furthermore, **Julia** incorporates in its design important advances in programming languages –such as a superb support for parallelization or practical functional programming orientation– that were not fully fleshed out when other languages for scientific computation were developed a few decades ago. Among other advances that we will discuss in the following pages, we can highlight multiple dispatching (i.e., functions are evaluated with different methods depending on the type of the operand), metaprogramming through Lisp-like macros (i.e., a program that transforms itself into new code or functions that can generate other functions), and the easy interoperability with other programming languages (i.e., the ability to call functions and libraries from other languages such as **C++** and **Python**). These advances make **Julia** a general-purpose language capable of handling tasks that extend beyond scientific computation and data manipulation (although we will not discuss this class of problems in this tutorial).

Finally, a vibrant community of **Julia** users is contributing a large number of packages (a package adds additional functionality to the base language; as of April 6, 2019, there are 1774 registered packages). While **Julia**’s ecosystem is not as mature as **C++**, **Python** or **R**’s, the growth rate of the penetration of the language is increasing. In the well-known TIOBE Programming Community Index for March 2019, **Julia** appears in position 42, close to venerable languages such as **Logo** and **Lisp** and at a striking distance of **Fortran**.

The next sections introduce elementary concepts in **Julia**, in particular of its version . They assume some familiarity with how to interact with scripting programming languages such as **Python**, **R**, **Matlab**, or **Stata** and a basic knowledge of programming structures (loops and conditionals). The tutorial is not, however, a substitute for a whole manual on **Julia** or the online documentation.⁴ If you have coded with **Matlab** for a while, you must resist the temptation of thinking that **Julia** is a faster **Matlab**. It is true that **Julia**’s basic syntax (definition of vectors and matrices, conditionals, and loops) is, by design, extremely close to **Matlab**’s. This similarity allows **Matlab**’s users to start coding in **Julia** nearly right away. But, you should try to make an effort to understand how **Julia** allows you to do many new things and to re-code old things in more elegant and powerful ways than in **Matlab**. Pay close attention, for instance, to the fact that **Julia** (quite sensibly) passes arguments by reference and not by value as **Matlab** or to our description of currying and closures. Those readers experienced with compiled languages such as **C++** or **Fortran** will find that most of the material presented here is trivial, but they nevertheless may learn a thing or two about the awesome features of **Julia**.

⁴Among recent books on **Julia** that incorporate the most recent syntax of version 1.1, you can check **Balbaert (2018)**. The official documentation can be found at <https://docs.julialang.org/en/v1/>. See also the Quantitative Economics webpage at <https://lectures.quantecon.org/jl/> for applications of **Julia** in economics and <https://www.juliabloggers.com/> for an aggregator of blogs about **Julia**.

1.2 Installing Julia

The best way to get all the capabilities from the language in a convenient environment is either to install the **Atom** editor and, on top of it, the **Juno** package, an IDE specifically designed for **Julia**, or to install **JuliaPro** from **Julia Computing**. **JuliaPro** is a free bundled distribution of **Atom** and **Juno** and it comes with extra material, including a profiler and many useful packages (other versions and products from the company are available for a charge, but most likely you will not need them). The webpage of **Julia Computing** provides with more detailed installation instructions for your OS and the different ways in which you can interact with **Julia**. The end result of both alternatives (**Atom**+**Juno** or **JuliaPro**) will be roughly equivalent and, for convenience, we will refer to **Juno** from now on.⁵

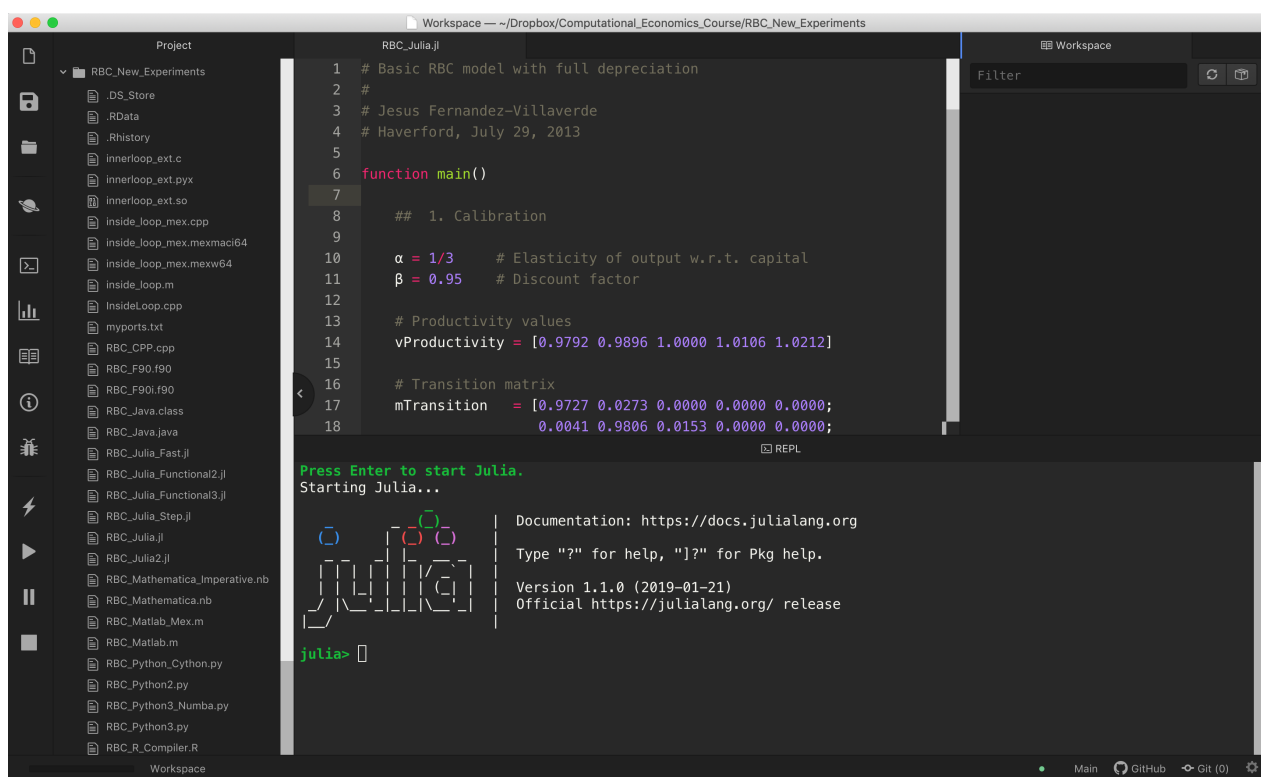


Figure 1.1: Juno

Once you have installed the **Juno** package, you can open on the packages menu of **Atom**. Figure 1.1 reproduces a screenshot of **Juno** on a Mac computer with the **one Dark** user interface (UI) theme and the **Monokai** syntax theme (you can configure the user interface

⁵See, for **Juno**, <http://junolab.org/> and, for, **JuliaPro**, <https://juliacomputing.com/>. **Julia Computing** is the company created by the original **Julia** developers and two partners to monetize their research through the provision of extra services and technical support. **Julia** itself is open source.

and syntax with hundreds of existing color themes available for **atom** or even to design your own!).⁶

In Figure 1.1, the console tab for commands with a prompt appears at the bottom center of the window (the default), although you can move it to any position is convenient for you (the same applies to all the other tabs of the IDE). This console implements a **REPL**: you type a command, you enter return, and you see the result on the screen. **REPL**, pronounced “repple,” stands for Read–Eval–Print Loop and it is just an interactive shell like the one you might have seen in other programming languages.⁷ Thus, the console will be the perfect way to test on your own the different commands and keywords that we will introduce in the next pages and see the output they generate. For example, a first command you can learn is:

```
versioninfo()           # version information
```

This command will tell you the version you have installed of **Julia** and its libraries and some details about your computer and OS. Note that any text after the hashtag character **#** is a comment and you can skip it:

```
# This is a comment
# =
This is a multiline comment
=#
```

Below, we will write comments after the commands to help you read the code boxes.

As you start typing, you will note that **Julia** has autocompletion: before you finish typing a command, the **REPL** console or the editor will suggest completions. You will soon realize that the number of suggestions is often large, a product of the richness of the language. A space keystroke will allow you to eliminate the suggestions and continue with the regular use of the console.

Julia will provide you with more information on a command or function if you type **?** followed by the name of the command or function.

```
? cos           # info on function cos
```

The explanations in the help function are usually clear and informative and many times come with a simple example of how to apply the command or function in question.

You can also navigate the history of **REPL** commands with the up and down arrow keys, suppress the output with **;** after the command (in that way, you can accumulate several

⁶If you installed, instead, **JuliaPro**, you should find a new **JuliaPro** icon on your desktop or app folder that you can launch.

⁷The **REPL** comes with several key bindings for standard operations (copy, paste, delete, etc.) and searches, but if you are using **Juno**, you have buttons and menus to accomplish the same goals without memorization.

commands in the same line), and activate the shell of your OS by typing `;` after the prompt without any other command (then, for example, if you are a Unix user you can employ directory navigation commands such as `pwd`, `ls`, and so on and pipelining). Finally, you can clear the console either with a button at the top of the console or with the command `clearconsole()`. The next box summarizes these commands:

```
?                # help
up arrow key    # previous command
down arrow key  # next command
3+2;           # ; suppresses output if working on the REPL
;              # activates shell model
clearconsole()  # clearconsole; also ctrl+L
```

The result from the last computation performed by Julia will always be stored in `ans`:

```
ans              # previous answer
```

You can use `ans` as any other variable or even redefine it:

```
ans+1.0          # adds 1.0 to the previous answer
ans = 3.0        # makes ans equal to 3.0
println(ans)     # prints ans in screen
```

If there was no previous computation, the value of `ans` will be `nothing`.

Other parts of the IDE include an editor tab, to write longer blocks of code and save it as files (you can keep multiple files opened simultaneously), a workspace tab, where values of variables and functions will be displayed, a documentation tab for functions and packages, a plots tab, for graphic visualization, and a toolbar at the left to control Julia. As options, you can add `Git` and `Github` tabs to implement version control, a tree view of your project tab (i.e., the structure of the directory with the files in a software project), and a command palette tab among others.

However, before proceeding further, you want to type in the console tab:

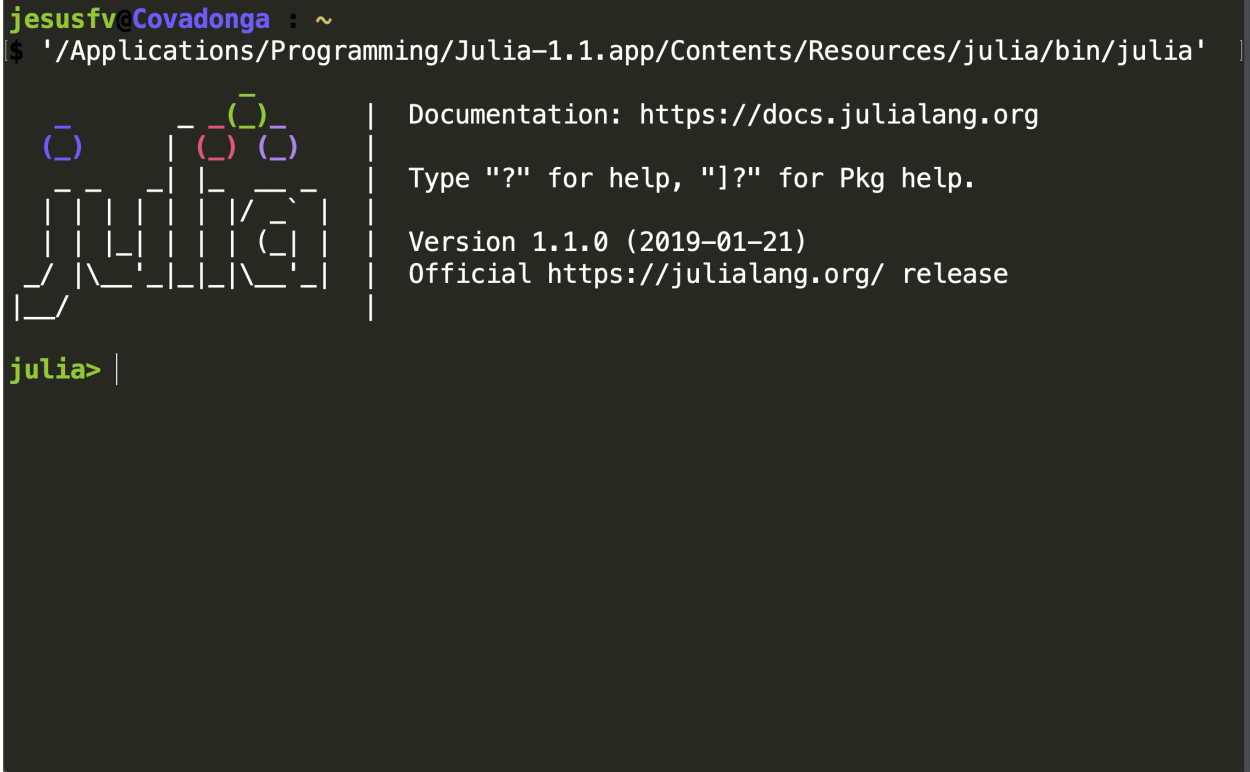
```
]              # switches to package manager
```

This command switches to the package manager with prompt (v1.1) `pkg>`. Conversely, to exit the package manager, you simply use `ctrl+L` (this command will help you, as well, to terminate any other operation in Julia. In Section 1.3, we will discuss in more detail what a package is and how to install and maintain them, but these four commands will suffice for the moment.

To use the package in your code, you only need to include

```
using Pandas           # Using package Pandas
```

The first time you use a package, it will require some compilation time. You will not need to wait the second time you use the package, even if you are working in a different session days later. T



```
jesusfv@Covadonga : ~
$ '/Applications/Programming/Julia-1.1.app/Contents/Resources/julia/bin/julia'

      _
     (_)
    _(_)
   _(_)
  _(_)
 _(_)
(_)
|_|

Documentation: https://docs.julialang.org

Type "?" for help, "]"? for Pkg help.

Version 1.1.0 (2019-01-21)
Official https://julialang.org/ release

julia> |
```

Figure 1.2: Julia terminal process

There are other two ways to use Julia. One is to lunch a terminal window in the OS with the command `Julia>Open Terminal` that you can find in the top menu of Juno.⁸ You can see a screenshot of such a REPL terminal in Figure 1.2 with a prompt to type a command (the color theme of your console can be different than the one shown here). If you install Julia directly from <https://julialang.org/downloads/>, you will have access to this same command-line terminal, but not to the rest of Juno.

Finally, JuliaPro allows you to open IJulia, a graphical notebook interface with the popular Project Jupyter that we introduced in Chapter ?? (recall that to run IJulia, you need first to install the package `IJulia`). In the REPL –either the console of JuliaPro or

⁸If you find the path where Juno installed Julia in your computer, you can call it directly from a terminal window of your OS or create a shortcut to do so.

a Julia terminal window,– you type:

```
using IJulia
notebook()
```

and a notebook will open in your default browser after you agree to an installation prompt. The notebook will be connected with the Julia’s kernel (launched by the command `IJulia`) and allow you to run the same commands that the regular REPL.

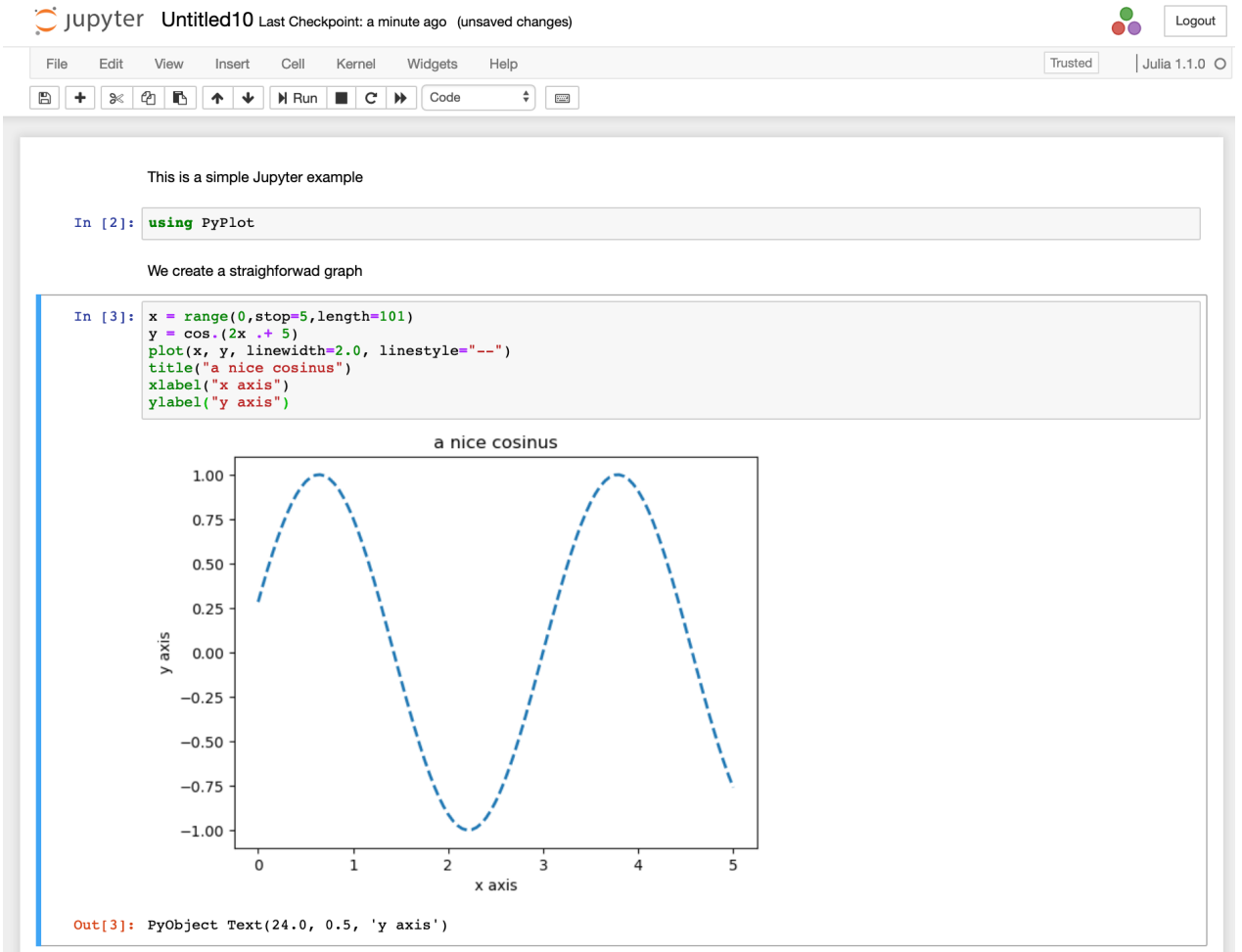


Figure 1.3: Jupyter notebook

Figure 1.3 shows you an example of a trivial notebook both with markdown text, the definition of two variables, their sum, and a simple plot of the `sin` function generated with the package PyPlot.

You can also run a Julia script file (Julia’s files extension is `.jl`). This will happen whenever you have any program with more than a few lines of code or when you want to ensure replicability. This can be done from the console in JuliaPro (the `Run file` button

in the left column of the IDE or from `Julia` menu at the top), from a terminal process in Julia:

```
julia> myFirstJuliaProgram.jl
```

or directly from a terminal window:

```
$ julia myFirstJuliaProgram.jl
```

For this last option, though, you need to either work from the directory where Julia is installed or configure your `Path` accordingly.

There are alternative ways to run Julia. For example, it can be bound to a large class of editors and IDEs such as `Emacs`, `Subversive`, `Eclipse`, and many others. However, unless you have a strong reason (i.e., long experience with one of the other tools, the need to integrate with a larger team or project, multilanguage programming), our advice will be to stick with Juno.

1.3 Packages

As we explained in Section 1.1, a package is a code that extends the basic capabilities Julia with additional functions, data structures, etc. In such a way, Julia follows the modern trend of open source software of having a base installation of a project and a lively ecosystem of developers creating specialized tools that you can add or remove at will. `LATEX`, `R`, and `Atom`, for example, work in a similar way.

We also saw in Section 1.2, that one of the first things you may want to do after installing Julia is to add some useful packages. Recall that the first thing you need is to switch to the package manager mode with `]`. After doing so, and to check the status of your packages, and to add, update, and remove additional packages, you can use:

```
st                # checks status
add IJulia        # add package IJulia
up IJulia         # update IJulia
rm IJulia         # remove package
```

The first command, `st`, checks the status of all the packages installed in your computer. The second command, `add IJulia`, will add the package `IJulia` that we will need below. Be patient: each command might take some time to complete, but this only needs to be done when you first install Julia. The third command, `up IJulia`, will updatate the package to the most recent version. The last command, `rm IJulia`, will remove the package, but hopefully you will be convinced that `IJulia` is a good package to keep.

Julia comes with a built-in package manager linked with a repository in GitHub called METaDaTa that will take care of issues such as updating dependencies.

The same commands work if you substitute IJulia for the name of any package. All registered packages are listed at <https://pkg.julialang.org/>, but there are additional unregistered ones that you can find on the internet or from colleagues. Finally, you might want to run `update` periodically to update your packages.

The general command to use a package in your code or in the console is

```
using Gadfly
```

If, instead, you only want to use a function from a package (for instance, to avoid some conflicts among functions from different packages or to get around some instability in a package), you can use

```
import Gadfly: plot
```

In most occasions, however, importing the whole package will be the simplest approach and the recommended default.

Other useful packages in economics are:

1. `QuantEcon`: Quantitative Economics functions for Julia.
2. `Plots`: easy plots.
3. `PyPlot`: plotting for Julia based on `matplotlib.pyplot`.
4. `Gadfly`: another plotting package; it follows Hadley Wickhams's `ggplot2` for R and the ideas of [Wilkinson \(2005\)](#).
5. `Distributions`: probability distributions and associated functions.
6. `DataFrames`: to work with tabular data.
7. `Pandas`: a front-end to work with Python's Pandas.
8. `TensorFlow`: a Julia wrapper for TensorFlow.

Several packages facilitate the interaction of Julia with other common programming languages. Among those, we can highlight:

1. `Pycall`: call Python functions.
2. `JavaCall`: call Java from Julia.

3. `RCall`: embedded R within Julia.

Recall, also, that Julia can directly call C++ and Python's functions. And note that most of these packages come already with the JuliaPro distribution.

There are additional commands to develop and distribute packages, but that material is too advanced for an introductory tutorial.

1.4 Types

Julia has variables, values, and types. A variable is a name bound to a value. Julia is case sensitive: `a` is a different variable than `A`. In fact, as we will see below, the variable can be nearly any combination of Unicode characters. A value is a content (1, 3.2, "economics", etc.). Technically, Julia considers that all values are *objects* (an object is an entity with some attributes). This makes Julia closer to pure object-oriented languages such as Ruby than to languages such as C++, where some values such as floating points are not objects. Finally, values have types (i.e., integer, float, boolean, string, etc.). A variable does not have a type, its value has. Types specify the attributes of the content. Functions in Julia will look at the type of the values passed as operands and decide, according to them, how we can operate on the values (i.e., which of the *methods* available to the function to apply). Adding 1+2 (two integers) will be different than summing 1.0+2.0 (two floats) because the method for summing two integers is different from the method to sum two floats. In the base implementation of Julia, there are 230 different methods for the function `sum`! You can list them with the command `methods()` as in:

```
methods(+)      # methods for sum
```

This application of different methods to a common function is known as *polymorphic multiple dispatch* and it is one of the key concepts in Julia you need to understand.⁹

The previous paragraph may help to see why Julia is a strongly dynamically typed programming language. Being a typed language means that the type of each value must be known by the compiler at run time to decide which method to apply to that value. Being a dynamically typed language means that such knowledge can be either explicit (i.e., declared by the user) or implicit (i.e., deduced by Julia with an intelligent type inference engine from the context it is used). Dynamic typing makes developing code with Julia flexible and fast:

⁹Multiple dispatch is different from the overloading of operators existing in languages such as C++ because it is determined at run time, not compilation time. Later, when we introduce composite types, we will see a second difference: in Julia, methods are not defined within classes as you would do in most object-oriented languages.

you do not need to worry about explicitly type every value as you go along (i.e., declaring to which type the value belongs). Being a strongly typed language means that you cannot use a value of one type as another value, although you can convert it or let the compiler do it for you. For example, `Julia` follows a promotion system where values of different types being operated jointly are “promoted” to a common system: in the sum between an integer and a float, the integer is “promoted” to float.¹⁰ You can, nevertheless, impose that the compiler will not vary the type of a value to avoid subtle bugs in issues where the type is of critical importance such as array indexing and, sometimes, to improve performance by providing guidance to the JIT compiler on which methods to implement.

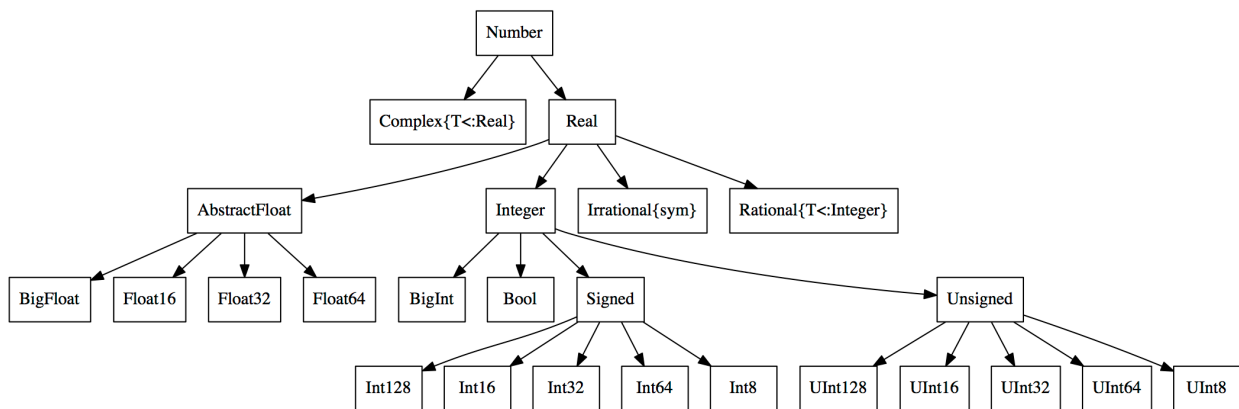


Figure 1.4: Types in Julia

`Julia`’s rich and expressive type tree is outlined in Figure 1.4. Note the hierarchical structure of the types. For instance, `Number` includes both `Complex{T<:Real}`, for complex numbers, and `Real`, for reals.¹¹ and `Real` includes other three subtypes: `Integer`, `Irrational{sym}`, and `Rational{T<:Integer}`. These types have other subtypes as well. Types at a terminal node of the tree are *concrete* (i.e., they can be instantiated in memory by pairing a variable with a value). Types not at terminal node are *abstract* (i.e., they cannot be instantiated), but they help to organize coding, for example, when writing functions with multiple methods.

¹⁰Strictly speaking, `Julia` does not perform automatic promotion such as `C++` or `Python`. Instead, `Julia` has a rich set of specific implementations for many combinations of operand types (this is just the multiple dispatch we discussed in the main text). If no such implementation exists, `Julia` has catch-all dispatch rules for operands employing promotion rules that the user can modify. As a first approximation, novice users should not care about this subtle difference.

¹¹The `<:` operator means “is a subtype of.” For clarity, Figure 1.4 follows the standard convention of numbers in mathematics instead of the inner implementation of the language.

You do not need, though, to remember the type tree hierarchy, since **Julia** provides you with commands to check the supertype (i.e., the type above a current type in the tree) and subtype (i.e., the types below) of any given type:

```
supertype(Float64)      # supertype of Float64
subtypes(Integer)       # subtypes of Integer
```

This type tree can integrate and handle user-defined types (i.e., types with properties defined by the programmer) as fast and compactly as built-in types. In **Julia**, this user-defined types are called *composite types*. A composite type is the equivalent in **Julia** to **structs** and **objects** in C/C++, Python, Matlab, and R, although they do not incorporate methods, functions do. If these two last sentences look obscure to you: do not worry! You are not missing anything of importance right now. We will delay a more detailed discussion of composite types until Section 1.8 and then you will be able to follow the argument much better.

You can always check the type of a variable with

```
typeof(a)               # type of a
```

Later, when we learn about iterated collections, you might find useful to check their type with:

```
# determine type of elements in collection a
eltype(a)
```

You can fix the type a variable with the operator `::` (read as “is an instance of”):

```
a::Float64              # fixes type of a to generate type-stable code
b::Int = 10              # fixes type and assigns a value
```

You can also check a variable’s size in memory:

```
sizeof(a)
```

which will return `8` (integers use little memory!).¹²

If you want to know more about the state of your memory at any given time, you can check the workspace in **JuliaPro** or type

```
varinfo()
```

In comparison with **Matlab**, **Julia** does not have a command to clear the workspace. You can always liberate memory by equating a large object to zero:

¹²If you are a C/C++ programmer, do not use this pointer in the way your instinct will tell you to do it. As we will see later, **Julia** passes arguments by reference, a simpler way to manage memory.

```
a = 0
```

or by running the garbage collector

```
GC.gc() # garbage collector
```

Be careful though! Only run the garbage collector if you understand what a garbage collector is. Chances are you will never need to do so.

Julia's sophisticated type structure provides you with extraordinary capabilities. For instance, you can use a greek letter as a variable by typing its L^AT_EX's name plus pressing tab:

```
\alpha (+ press Tab)
```

This α is a variable that can operated upon like any other regular variable in Julia, i.e., we can sum to another variable, divide it, etc. This is particularly useful when coding mathematical functions with parameters expressed in terms of greek letters, as we usually do in economics. The code will be much easier to read and maintain.

You can extend this capability of to all Unicode characters and operate on exotic variables:¹³

```
# Create a variable called aleph with value 3
\aleph (+ press Tab) = 3
# Creates a phone with value 2
\:phone: (+ press Tab) = 2
# Sum both
\aleph (+ press Tab) + \:whale: (+ press Tab)
```

In addition, and quite unique among programming languages, Julia has an irrational type, with variables such as $\pi = 3.1415\dots$ or $e = 2.7182\dots$ already predefined

```
pi (+ press Tab)           # returns 3.14...
\euler (+ press Tab)       # returns 2.72...
typeof(pi (+ press Tab))
```

and rational type on which you can perform standard fraction operations:

¹³Unicode is an industry standard maintained by the Unicode Consortium (<http://www.unicode.org/>). In its latest June 2017 release, it includes 136,755 characters, including 139 modern and historic scripts. If you need to perform, for example, an statistical analysis of a text written in Imperial aramaic, Julia is your perfect choice.

```

a = 1 // 2          # note // operator instead of /
b = 3//7
c = a+b
numerator(c)        # finds numerator of c
denominator(c)       # finds denominator of c

```

Julia will reduce a rational if the numerator and denominator have common factors.

```
a = 15 // 9
```

returns `a = 5 // 3`.

Infinite rational numbers are acceptable:

```
a = 1 // 0
```

but a `NaN` is not:

```
a = 0 // 0          # this will generate an error message
```

If you want to transform a rational back into a float, you only need to write:

```
float(c)
```

and to create a rational from a float:

```

# approximate representation of the float, the return that you expect
rationalize(1.20)
# exact representation of the float, perhaps not the return that you expect
Rational(1.20)

```

The presence of irrational and rational types show the strong numerical orientation of the language.

1.5 Fundamental commands

We enter now into four sections that constitute the core of the tutorial. In this section, we introduce the fundamental commands in **Julia**: how to define variables, how to operate on their values, etc. In Section 1.6, we will explain arrays, a first-class data structure in the language. In Section 1.7, we will discuss the basic programming structures (functions, loops, conditionals, etc.). In Section 1.8, we will briefly introduce other data structures, in particular, the all-important composite types.

1.5.1 Variables

Here are some basic examples of how to declare a variable and assign it a value with different types:

```
a = 3                # integer
a = 0x3              # unsigned integer, hexadecimal base
a = 0b11             # unsigned integer, binary base
a = 3.0              # Float64
a = 4 + 3im          # imaginary
a = complex(4,3)     # same as above
a = true             # boolean
a = "String"         # string
```

Julia has a style guide (<https://docs.julialang.org/en/latest/manual/style-guide/>) for variables, functions, and types naming conventions that we will (mostly) follow in the next pages. By default, integers values will be `Int64` and floating point values will be `Float64`, but we also have shorter and longer types (see Figure 1.4 again).¹⁴ Particularly useful for computations with absolute large numbers (this happens sometimes, for example, when evaluating likelihood functions), we have `BigFloat`. In the unlikely case that `BigFloat` does not provide you with enough precision, Julia can use the GNU Multiple Precision arithmetic (GMP) (<https://gmplib.org/>) and the GNU MPFR Libraries (<http://www.mpfr.org/>).

You can check the minimum and maximum value every type can store with the functions `typemin()` and `typemax()`, the machine precision of a type with `eps()` and, if it is

¹⁴This assumes that the architecture of your computer is 64-bits. Nearly all laptops on the market since around 2010 are 64-bits.

a floating point, the effective bits in its mantissa by `precision()`. For example, for a `Float64`:

```
typemin(Float64)      # returns -Inf (just a convention)
typemin(Float64)      # returns Inf (just a convention)
eps(Float64)          # returns 2.22e-16
precision(Float64)    # returns 53
```

Larger or smaller numbers than the limits will return an overflow error. You can also check the binary representation of a value:

```
a = 1
bitstring(a)           # binary representation of a
```

[illegible]

Although, as mentioned above, `Julia` will take care of converting types automatically most of the times, in some occasions you may want to convert and promote among types explicitly:

```
convert(T,x)      # convert variable x to a type T
T(x)              # same as above
promote(1, 1.0)   # promotes both variables to 1.0, 1.0
```

You can define your own types, conversions, and promotions. As an example of a user-defined conversion:

```
convert(::Type{Bool}, x::Real) = x<=10.0 ? false : x>10.0 ? true : throw(
    InexactError())
```

converts a real to a boolean variable following the rule that reals smaller or equal than 10.0 are false and reals larger than 10.0 are true. Any other input (i.e., a rational), will throw an error. [TBC].

Some common manipulations with variables include:

```
eval(a)           # evaluates expression a in a global scope
real(a)           # real part of a
imag(a)           # imaginary part of a
reim(a)           # real and imaginary part of a (a tuple)
conj(a)           # complex conjugate of a
angle(a)          # phase angle of a in radians
cis(a)            #  $\exp(i*a)$ 
sign(a)           # sign of a
```


Note that `eval()` is quite a general evaluation operator that will come handy in many different situations. We will return to this operator in future sections when we deal with functions, scopes, and expressions in metaprogramming.

We also have many rounding, truncation, and module functions:

```
round(a)          # rounding a to closest floating point natural
ceil(a)           # round up
floor(a)          # round down
trunc(a)          # truncate toward zero
clamp(a,low,high) # returns a clamped to [a,b]
mod2pi(a)         # module after division by 2\pi
modf(a)           # tuple with the fractional and integral part of a
```

The rounding and truncation functions have detailed options to accomplish a variety of numerical goals (including changes in the default of ties, which is rounding down). Julia's documentation offers more details.

1.5.2 Arithmetic operators

Julia can handle all the common arithmetic operators:

```
+ - * / ^        # arithmetic operations
+. -. *. /. ^.   # element-by-element operations (for vectors and matrices)
//              # division for rationals that produces another rational
+a             # identity operator
-a            # negative of a
a+=1          # a = a+1, can be applied to any operator
a\b           # b/a
div(a,b)      # a/b, truncated to an integer
cld(a,b)      # ceiling division
fld(a,b)      # flooring division
rem(a,b)      # remainder of a/b
mod(a,b)      # module a,b
mod1(a,b)     # module a,b after flooring division
gcd(a,b)      # greatest positive common denominator of a,b
gcdx(a,b)     # gcd of a and b and their minimal Bezout coefficients
lcm(a,b)      # least common multiple of a,b
```

and some min-max operators

```

min(a,b)      # min of a and (can take as many arguments as desired)
max(a,b)      # max of a and (can take as many arguments as desired)
minmax(a,b)   # min and max of a and b (a tuple return)
muladd(a,b,c) # a*b+c

```

Note, in particular, the use of the `.` to vectorize an operation (i.e., to apply an operation to a vector or matrix instead of an scalar). While `Julia` does not require vectorized code to achieve high performance (this is delivered through multiple dispatch and JIT compilation), vectorized code is often easier to write, read, and debug. `Julia` also accepts the alternative notation

```
+(a,b)
```

for all standard operators (arithmetic, logical, and boolean). This is the form the function `sum` will appear in the documentation and it useful for long operations:

```
+(a,b,c,d,e,f,g,h,i)
```

`Julia`'s arithmetic operators follow the conventional order of precedence in mathematics (exponentiation, fractions, mult-divs, plus/minus, comparisons) from left to right. You can use parenthesis to force changes in this order of precedence. Also, as in normal mathematical notation, you can skip the multiplication operator when it can be inferred from the context of the computation:

```

x = 3
7*x      # this delivers 21
7x       # this also delivers 21
x7       # this delivers an error message (UndefVarError: x7 not defined)

```

A peculiarity of `Julia` is that booleans will be operated with integers and floats with their natural values (i.e., a `true` is a 1 and a `false` a 0). This is convenient because it resembles the way indicator functions work in mathematics and makes translating formulae into code easy and transparent. For example, let's define two booleans and a float

```

a = true
b = false
c = 1.0

```

Then:

```
a+c      # this delivers 2.0
```

```
b+c      # this delivers 1.0
a*c      # this delivers 1.0
b*c      # this delivers 0.0
```

1.5.3 Logical operators

Julia has all the widely-used logical operators:

```
!        # not
&&       # and
||       # or
==       # is equal?
!=       # is not equal?
===      # is equal? (enforcing type 2===2.0 is false)
>        # bigger than
>=       # bigger or equal than
<        # less than
<=       # less or equal than
```

Logical operators can be linked with as much depth as desired:

```
3 > 2 && 4<=8 || 7 < 7.1
```

Note that the logical operators are lazy in Julia (in fact, all functions in Julia are lazy and logical operators are just one example of functions). That is, they are only evaluated when needed:

```
2 > 3 && println("I am lazy")
```

prints **false**, since the second part of the operator is never evaluated. Lazy evaluation or call-by-need can save considerable time with respect to call-by-name function evaluation of other programming languages. Lazy evaluation also allows for the easier implementations of some algorithms.¹⁵

1.5.4 Boolean operators and ascertain functions

Julia includes all the boolean operators

¹⁵On the other hand, Julia does not use memoisation (i.e, storing the returns of a function for some inputs to return them when the same inputs are called again). You can always implement a short-cut memoisation by pre-computing some returns of a function that you know you may need to use repeatedly and storing them in an array.

```

~      # bitwise not
&      # bitwise and
|      # bitwise or
xor    # bitwise xor (also typed by \xor or \veebar + tab)
>>    # right bit shift operator
<<    # left bit shift operator
>>>   # unsigned right bit shift operator

```

and the ascertain functions

```

isa(a,Float64)
isnumeric(a)
iseven(a)
isodd(a)
ispow2(a)
isfinite(a)
isinf(a)
isnan(a)

```

with self-explanatory uses and same rules than for logical operators. All of them have also their converse starting with `!`. Just, for example:

```

!iseven(3)      # returns true
!iseven(2)      # returns false

```

1.5.5 Standard mathematical functions

Julia presents all the standard mathematical functions (later, we will present some functions that are only defined for arrays). First, basic absolute values and roots:

```

abs(a)          # absolute value of a
abs2(a)         # square of a
sqrt(a)         # square root of a
isqrt(a)        # integer square root of a
cbrt(a)         # cube root of a

```

Second, exponents and logs:

```

exp(a)          # exponent of a

```

```
exp2(a)      # power a of 2
exp10(a)     # power a of 10
expm1(a)     # exponent e^a-1 (accurate)
ldexp(a,n)   # a*(2^n) (a needs to be Float)
log(a)       # log of a
log2(a)      # log 2 of a
log10(a)     # decimal log of a
log(n,a)     # log base n of a
log1p(a)     # log of 1+a (accurate)
lfact(a)     # logarithmic factorial of a
```

Third, trigonometric functions. We start with showing how to move between degrees and radians

```
deg2rad(a)   # degrees to radians
rad2deg(a)   # radians to degrees
```

Next, we show the 8 fundamental trigonometric functions for sine

```
sin(a)       # sine of a in radians
sind(a)      # sine of a in degrees
sinpi(a)     # sine of pi*a (more accurate than sin(pi*a))
sinc(a)      # (sine of pi*a)/(pi*a)
asin(a)      # inverse sine of a in radians
asind(a)     # inverse sine of a in degrees
sinh(a)      # hyperbolic sine of a
asinh(a)     # inverse hyperbolic sine of a
```

For the other 5 basic trigonometric functions, there are analogous functions substituting sin for the names below:

```
cos(a)       # cosine of a
tan(a)       # tangent of a
sec(a)       # secant of a
csc(a)       # cosecant of a
cot(a)       # cotangent of a
```

and we close with the hypotenuse

```
hypot(a,b)   # hypotenuse of a and b
```

Fourth, combinatorial functions:

```
factorial(a)      # factorial of a
binomial(a,b)     # choosing b out of a items
```

And,fifth, next and previous powers and products

```
nextpow(a,b)      # next power of a equal or after b
prevpow(a,b)      # previous power of a equal or after b
# next integer equal or bigger than c that is a product of a and b
nextprod([a, b], c)
```

A useful function in Julia is `isapprox()`, which allows to implement approximate comparisons (and its converse `!isapprox()`):

```
# are 1.0 and 1.1 the same with a tolerance level of 0.1?
isapprox(1.0, 1.1; atol = 0.2)           # returns true
!isapprox(1.0, 1.1; atol = 0.2)          # returns false
# are 1.0 and 1.1 the same with a tolerance level of 0.01?
isapprox(1.0, 1.1; atol = 0.01)          # returns false
!isapprox(1.0, 1.1; atol = 0.01)         # returns true
```

The function can also take a norm to perform the comparison (for instance, there are different possible norms for arrays):

```
isapprox(1.0, 1.1; atol = 0.01, norm::mynorm)
```

We will discuss below how to define a function `mynorm`. However, the default for scalars will be to take the absolute difference.

1.6 Arrays

We move now into more complex data structures. The first of them, due to its central role in numerical computations, is arrays. **Julia** makes arrays first-class components of the language. An array is an ordered collection of objects stored in a multi-dimensional grid. For example, an abstract 2×2 array of floats can be created with the simple constructor:

```
a = Array{Float64}(undef,2,2)
```

Arrays can contain objects of any arbitrary type:

```
a = ["Economics" 2;
      3.1         true]
```

Component `a[1,1]` is a string, component `a[1,2]` is an integer, component `a[2,1]` is a float, and component `a[2,2]` is a boolean. Note that the access to an element of the array is with square brackets `[]`, not with circular brackets `()` as in `Matlab`.¹⁶ Similarly, Julia handles arrays with arbitrary dimensions, such as this tri-dimensional one:

```
a = Array{Float64}(undef,2,2,2)
```

with rows, columns, and pages. You can always check the dimensions, size, and length of an array with:

```
ndims(a)      # number of dimensions of a
size(a)       # size of each dimension of a
length(a)     # length (factor of the sizes) of a
axes(a)       # axes of a
```

While Julia has specific `Vector` and `Matrix` types, these types are nothing but aliases for one- and two-dimensional arrays (one dimensional arrays are also called flat arrays). Thus, when no ambiguity occurs, and to facilitate explanation, we will refer to one-dimensional arrays of numbers (integers, reals, complex) as vectors and to two-dimensional arrays of numbers as matrices.

You can build a similar array to another one already existing with a different type

```
a = Array{Float64}(undef,2,2,2)
b = similar(a,Int)
```

A fundamental property of arrays is that, in Julia, they are passed by reference. This means that two arrays that have been made equal point out to the same data in memory and that changing one array changes the other as well. For example:

```
a = ["My string" 2; 3.1 true]
b = a
a[1,1] = "Example of passing by reference"
b[1, 1]
```

returns `Example of passing by reference`.¹⁷ This can be easily checked by the typing

¹⁶Note that Julia indexes arrays starting a 1, not at 0 as C/C++. For scientific computations Julia's convention is the only sensible approach.

¹⁷Other languages such as C and Matlab pass by value (C++ passes by value by default, but it can be changed by the coder by using references instead of regular variables). Not only pass by value tends to degrade performance and waste memory, but it is also a source of bugs by blurring the difference between values and data structures and by complicating the coding of functions that return values that were passed as parameters.

```
pointer_from_objref(a)
pointer_from_objref(b)
```

and observing that both memory addresses are the same.

If you want to be sure that `B` is not changed when `a` changes, you can use `copy()`

```
a = ["My string" 2; 3.1 true]
b = copy(a)
a[1,1] = "Example of passing by reference"
b[1, 1]
```

returns `My string`. In addition to `copy()`, Julia has a `deepcopy()` function. While `copy()` does not change possible references to other objects within the array (for example, an array inside the array and which is still passed by reference), `deepcopy()` does. For example

```
a = [1 2 3]
b = ["My String", a]
c = copy(b)
d = deepcopy(b)
a[1] = 45
c[2]      # results 45 2 3
d[2]      # results 1 2 3
```

1.6.1 Vectors

The definition of vectors in Julia is straightforward:

```
a = [1, 2, 3]      # vector
a = [1; 2; 3]      # same vector
```

Both instructions create an `array{Int64, 1}`, or its alias `Vector{Int64}`. However, you must note that:

```
b = [1 2 3]        # 1x3 matrix (i.e., row vector)
b = [1 2 3]'        # 3x1 matrix (i.e., column vector)
```

generate an `1 × 3 array{Int64, 2}` (i.e., 1×3 matrix) and an `3 × 1 array{Int64, 2}` (i.e., 3×1 matrix), or its alias `Matrix{Int64}`. Therefore:


```
a = [1, 2, 3]
b = [1 2 3]
a == b
```

returns `false`, as we are comparing a flat array with a `1 × 3 array{Int64, 2}`. Similarly, a vector and a $n \times 1$ matrix (i.e., a column vector) are different objects as well. Having both vectors and matrices helps with the implementation of some operations in linear algebra. In many applications, you might then prefer to use matrices even when dealing with one-dimensional objects to avoid complications of mixing vectors and matrices. Most of operators of manipulation of vectors below will apply to matrices without problems. But in other applications you may want to be careful separating vectors from matrices.

A faster command to create vectors is `collect()`:

```
a = collect(1.0:0.5:4) # vector from 1.0 to 4.0 with step 0.5
```

Similarly, Julia has step range constructors

```
a = i:n:j # list of points from i to j with step n
a = range(1, 5, length=k) # linearly spaced list of k points
```

that generate lists of points that are not vectors. You can always transform them back into vectors with `collect()` or the ellipse:

```
a = i:n:j # a list of points
a = collect(a) # creates a vector
```

`collect()` is a *generator* that allows the use of general programming structures such as loops or conditionals as the ones we will see in Section 1.7:

```
collect(x for x in 1:10 if isodd(x))
```

A related and versatile function is `enumerate()`, which returns an index of a collection

```
a = ["micro", "macro", "econometrics"];
for (index, value) in enumerate(a)
    println("$index$value")
end
# Prints
# 1 micro
# 2 macro
# 3 econometrics
```

The basic operators to manipulate vectors include:

```
show(a)           # shows a
sum(a)            # sum of a
maximum(a)        # max of a
minimum(a)        # min of a
a[end]            # gets last element of a
a[end-1]          # gets element of a -1
```

Also, we can sort them:¹⁸

```
a = [2,1,3]
sort(a)           # sorts a
sort(a,by=abs)    # sorts a by absolute values
sortperm(a)       # indices of sort of a
```

find the start and end

```
first(a)          # returns 2
last(a)           # returns 3
```

or any arbitrary elements in them:

```
a = [2,1,3]
first(a)          # returns 2
last(a)           # returns 3
findall(isodd,a)   # returns indices of occurrences (here 2,3)
findfirst(isodd,a) # returns first index of occurrence
```

Note that we can check in any collection, including arrays, the presence of an element with the short yet powerful function `in`:

```
a = [1,2,3]
2 in a            # returns true
in(2,a)           # same as above
4 in a            # returns false
```

This is a good moment to introduce a Julia convention: the use of `!` at the end of a function. The suffix means that the function is changing the operand. For example:

¹⁸Sorting an array is a costly operation. Julia has four different sorting algorithms to do so depending on the details of the array (you can change the defaults if you need to). Since this is more advanced material, you can check Julia's documentation for details.

```

sort!(a)          # sorts a and changes it
popfirst!(a)      # eliminates first element of a
pushfirst!(a,c)   # adds c as an additional element of a at its start
pop!(a)           # eliminates last element of a
push!(a,c)        # adds c as an additional element of a at its end

```

To save space, we will not repeat the `!` form of many of the functions that we will introduce in the next paragraphs, but you can check the documentation about them in case you want to use the version in your code.

Finally, Julia defines set operations

```

a = [2,1,3]
b = [2,4,5]
union(a,b)        # returns 2,1,3,4,5
intersect(a,b)    # returns 2
setdiff(a,b)      # returns 1,3
setdiff(b,a)      # returns 4,5

```

1.6.2 Matrices

More concrete examples of matrix commands (most of the commands for vectors will also apply to matrices):

```

a = [1 2; 3 4]    # create a 2x2 matrix
a[2, 2]           # access element 2,2
a[1, :]           # access first row
a[:, 1]           # access first column
a = zeros(2,2)    # zero matrix
a = ones(2,2)     # unitary matrix
a = fill(2,3,4)   # fill a 3x4 matrix with 2's
a = trues(2,2)    # 2x2 matrix of trues
a = falses(2,2)   # 2x2 matrix of falses
a = rand(2,2)     # random matrix (uniform)
a = randn(2,2)    # random matrix (gaussian)

```

If we want to repeat a matrix to take advantage of some inner structure:

```

a = [1 2; 3 4]    # create a 2x2 matrix

```

```
# repeats matrix 2x3 times
b = repeat(a, 2,3)
```

Matrices (and other multidimensional arrays) are stored in column-major order (as in BLAS and LAPACK).¹⁹

The basic operations with matrices are given by:

```
a'           # complex conjugate transpose of a
a[:]         # convert matrix a to vector
vec(a)       # vectorization of a
a*B          # multiplication of two matrices
a\b          # solution of linear system ax = b
```

A few more advanced operations with matrices:

```
inv(a)       # inverse of a
pinv(a)      # pseudo-inverse of a
rank(a)      # rank of a
norm(a)      # Euclidean norm of a
det(a)       # determinant of a
trace(a)     # trace of a
eigen(a)     # eigenvalues and eigenvectors
tril(a)      # lower triangular matrix of a
triu(a)      # upper triangular matrix of a
rotr90(a,n)  # rotate a 90 degrees n times
rot180(a,n)  # rotate a 180 degrees n times
cat(i,a,b)   # concatenate a and b along dimension i
a = [[1 2] [1 2]] # concatenate horizontally
hcat([1 2],[1 2]) # alternative notation to above
a = [[1 2]; [1 2]] # concatenate vertically
vcat([1 2],[1 2]) # alternative notation to above
a = diagm(0=>[1; 2; 3]) # diagonal matrix
a = reshape(1:10, 5, 2) # reshape
sort(a,1)    # sorts rows lexicographically
sort(a,2)    # sorts columns lexicographically
```

¹⁹Julia uses BLAS (<http://www.netlib.org/blas/>) and LAPACK (<http://www.netlib.org/lapack/>) and other state-of-art linear algebra routines.

A powerful (but tricky!) function is `broadcast()`, which extends a non-conforming matrix to the required dimensions in a function:

```
a = [1,2]
b = [1 2;3 4]
broadcast(+,a,b)      # returns [2 3;5 6]
```

1.6.3 Sparse matrices

```
using SparseArrays    # loads the required package for sparse arrays
a = spzeros(100,100)  # create a 100x100 sparse matrix
s = sparse(a)         # converts dense matrix a into a sparse matrix s
a = Matrix(s)         # converts sparse matrix s into a dense matrix a
# finds indices for non-zero entries; returns two arrays for rows and
# columns
findn(s)
# as before, plus a third array with the non-zero values
findnz(s)
```

1.6.4 Characters

Julia deals with characters with ease: they are regular objects that can be manipulated with standard functions.

We can move between a `Char` and `Int32` as follows:

```
Int32('a')      # returns 97
Int64('a')      # also returns 97
Int128('a')     # also returns 97
Char(97)        # returns a
```

and you can operate on them:

```
'a'+1          # returns b
```

You cannot, however, sum two characters (to avoid confusion with creating a string; see next subsection).

1.6.5 Strings

Modern scientific computing is data intensive. Web scraping or data mining often requires intense search and manipulation of text. Thus, Julia has made string manipulation (i.e., dealing with finite sequences of characters) quite straightforward. More concretely, Julia follows a syntax similar to the one of arrays and, therefore, you can extend most of what you already know:

```
a = "I like economics"    # string
b = a[1]                  # second component of string (here, 'I')
b = a[end]                # last component of string (here, 's')
```

Note that `b` is a character, not a string:

```
typeof(b)                 # returns Char
```

although we can make it a string with:

```
string(b)                 # returns "b"
```

and

```
b = a[1:1]
```

is a string. Also, `\` and `$` are not valid strings (like in L^AT_EX). In particular, the operator `$` is used for variable interpolation in expressions (see below) and you can use `$` as a substitute if you need the currency sign.

Note that Julia uses `" "` for strings and `' '`. If you want to have quotes inside the string, you use triple quotes `"""`

```
println("""I like economics "with" quotes""")
# returns I like economics "with" quotes
```

We can create strings by concatenating characters or smaller strings

```
string('a','b')           # returns ab
string("a","b")           # returns ab
"a"*"b"                   # returns ab
" "                       # white space
"a"*" "*"b"               # returns a b
*("a","b")                # returns ab
repeat("a",2)             # returns aa
"a"^2                     # returns aa also
```

```
join(["a","b"]," and ") # returns "a and b"
```

or randomly

```
using Random          # loads the required package for random character
                        generation
randstring(n)          # random string of n characters
```

We can insert a variable inside a string

```
a = 3
string("a=$a")         # returns a=3
b = true
string(b)              # returns "true"
```

Note the use of operator `$` to interpolate the variable `a` and the return of a boolean.

Some other commands to manipulate strings include

```
firstindex("Economics")    # returns 1
lastindex("Economics")     # returns 9
uppercase("Economics")     # returns ECONOMICS
lowercase("ECONOMICS")     # returns economics
replace("Economics","cs"=>"a") # returns Economia
reverse("Economics")       # returns scimonocE
strip(" Economics ")       # strips leading and trailing whitespace
lstrip(" Economics")       # strips leading whitespace
rstrip("Economics ")      # strips trailing whitespace
lpad("Economics",10)       # returns Economics with left padding (10)
rpad("Economics",10)       # returns Economics with right padding (10)
```

ascertain of a substring through `contains()`

```
occursin("Economics","E")  # returns true
occursin("Economics","M")  # returns false
```

and splitting into substrings with `split()`

```
split("Economics","n")     # returns ("Eco" "omics")
split("I like economics")  # returns ("I" "like" "economics")
```

Julia also allows the standard syntax of regular expressions.²⁰ When strings are compared by logical operators, Julia follows a lexicographic order.

²⁰See <http://www.regular-expressions.info/reference.html> for a complete reference.

Finally, the ability of Julia to handle Unicode characters will allow you to use strings with advanced mathematical symbols.

1.6.6 I/O

Julia works in streams of data for I/O. The basic printing functionality is

```
a = 1
print(a)           # basic printing functionality, no formatting
println(a)         # as before, plus a newline
```

Obviously, the variable can also be a string as complicated as one wants.

You can add some formatting

```
using Printf
# first an integer, second a float with two decimals, third a character
@printf("%d %.2f % c\n", 32, 34.51, 'a')
# It will print a string
@printf("%s\n", "I like economics")
# It will print with color
printstyled("a",color=:blue)
```

The basic reading functionality is

```
a = readline()
```

To deal with files, one needs to open them with a mode of operation and get a handle

```
f = open("results.txt", "r") # open file "results.txt"
```

The modes of operation of the file are:

r	read
r+	read, write
w	write, create, truncate
w+	read, write, create, truncate
a	write, create, append
a+	read, write, create, append

Next, you can either read or write in it


```
read(f, String)                # plain reading as a String
readdlm(f, ',')                # read CSV file
readdlm(f,delim='\t';opts)     # reading with general delimiters
write(f, "Economics")          # plain writing
writedlm(f,A,delim='\t';opts)  # writing with delimiters
```

and close it

```
close(f)
```

An alternative, compact notation is

```
open("results.txt", "w") do f
    write(f, "I like economics")
    close(f)
end
open("results.txt", "r") do f
    mystring = readdlm(f)
    close(f)
end
```

1.7 Programming Structures

Julia has a flexible specification for functions (including abstract ones), MapReduce (a particular set of functions), loops, and conditionals. We start our presentation discussing functions in general.

1.7.1 Functions

In the tradition of programming languages in the functional approach, Julia considers functions “first-class citizens” (i.e., an entity that can implement all the operations -which are themselves functions- available to other entities). This means, among other things, that Julia likes to work with functions without side effects and that you can follow the recent boom in functional programming without jumping into purely functional language.

Recall that functions in Julia use methods with multiple dispatch: each function can be associated with hundreds of different methods. Furthermore, you can add methods to an already existing function.

There are two ways to create a function

```
# One-line
myfunction1(var) = var+1

# Several lines
function myfunction2(var1, var2="Float64", var3=1)
    output1 = var1+2
    output2 = var2+4
    output3 = var3+3 # var3 is optional, by default var3=1
    return [output1 output2 output3]
end
```

Note that tab indentation is not required by Julia; we only introduce it for visual appeal. In the second function, `var2 = "Float64"` fixed the type of the second argument and `var3 = 1` pins a default value for the third argument, which becomes optional. We can also have keyword argument, which can be omitted

```
function myfunction3(var1, var2; keyword=2)
    output1 = var1+var2+keyword
end
```

The difference between an optional argument and a keyword is that the keyword can appear in any place of the function call while the optional argument must appear in order

```
myfunction3(keyword=0.5, var1, var2)    # works as intended
myfunction3(keyword=0.5, var2, var1)    # it does not
```

To have several methods associated to a function, you only need to specify the type of the operands:

```
function myfunction3(var1::Int64, var2; keyword=2)
    output1 = var1+var2+keyword
end
function myfunction3(var1::Float64, var2; keyword=2)
    output1 = var1/var2+keyword
end
myfunction3(2,1)          # returns 5
myfunction3(2.0,1)        # returns 4.0
```

Note that there is full flexibility in the input return arguments. For example, one can have an empty argument

```
function myfunction4()
    output1 = 1
end
```

or return a function (this is called a higher-order function):

```
function myfunction5(var1)
    function myfunction6(var2)
        answer = var1+var2
        return answer
    end
    return myfunction6
end
a1 = myfunction5(1)      # creates a function a1 that produces 1+var2
a2 = myfunction5(2)      # creates a function a2 that produces 2+var2
```

You can use the operator to fix the type for a return

```
function myfunction2(var1)::Float64
    return output1 = var1+1.0
end
```

We also have anonymous functions

```
x -> x^2           # anonymous function
a = x -> x^2       # named anonymous function
```

and you can define arrays of functions

```
a = [exp, abs]
```

1.7.2 Recursion, closures, and currying

Abstract functions allow for easy coding of advanced techniques such as recursion, closures, and currying. Recursion is a function that calls itself:

```
function outer(a)
    b = a + 2
    function inner(b)
        b = a + 3
    end
    inner(b)
end
```

This is particularly useful for recursive computations, such as the canonical Fibonacci number example:

```
fib(n) = n < 2 ? n : fib(n-1) + fib(n-2)
```

Unfortunately, recursions can be memory intensive and Julia does not implement tail call (i.e., performed the required task at the very end of the recursion, and thus reducing memory requirements to the same than would be required in a loop).

A closure is a record storing a function:

```
# We create a function that adds one
function counter()
    n = 0
    () -> n += 1
end

# we name it
addOne = counter()
addOne()      # Produces 1
addOne()      # Produces 2
```

Closures allow for handling functions while keeping states hidden. This is known as continuation-passing style (in contrast with the direct style of standard imperative programming).

Currying transforms the evaluation of a function with multiple arguments into the evaluation of a sequence of functions, each with a single argument:

```
function mult(a)
    return function f(b)
        return a*b
    end
end
```

Currying allows for easier reuse of abstract functions and to avoid determining parameters that are not required at the moment of evaluation.

Although in this tutorial we are not discussing the details of the LLVM-JIT compiler, you can see the bitcode generated by some of these functions with:

```
code_llvm(x ->x^2, (Float64,))
```

You can also see the assembly code:

```
code_native(x ->x^2, (Float64,))
```

1.7.3 MapReduce

Julia supports generic function applicators. First, we have `map()` :

```
map(floor, [1.2, 5.6, 2.3])      # applies floor to vector [1.2, 5.6, 2.3]
map(x ->x^2, [1.2, 5.6, 2.3]) # applies abstract to vector [1.2, 5.6, 2.3]
```

`map()` also works for multiple inputs:

```
map((x,y) ->x+2*y, [1,2], [3,4])
```

An alternative syntax is with `do-end`

```
map([1.2, 5.6, 2.3]) do x
    floor(x)
end
```

Second, we have `reduce()` and associated folding functions

```
reduce(+, [1,2,3])      # generic reduce
foldl(-, [1,2,3])      # folding (reduce) from the left
foldr(-, [1,2,3])      # folding (reduce) from the right
```

Third, we can directly apply `mapreduce()`

```
mapreduce(x->x^2, +, [1,3])
```

Finally, we have the related function `filter()`

```
a = [1,5,8,10,12]
filter(isodd,a) # select odd elements of a
```

1.7.4 Loops

Julia provides with basic loops, including breaks and continues:

```
# basic loop
a = [1, 2, 3]
for i in a
    # do something
end

# loop with a break
a = [1, 2, 3]
for i in a
    # do something until a condition is satisfied
    break
end

# loop with a continue
a = [1, 2, 3]
for i in a
    # jump to next step of the iteration if a condition is satisfied
    continue
end
```

but also with compact notation

```
# nested loops, compact notation
for i in 1:5, j in 1:10
    # do something
end
```

and a *Matlabish* notation

```
# Matlabish loop
```

```
for i = 1:N
    # do something
end
```

In contrast with other languages, in **Julia** if the counter variable did not exist before the loop starts, it will be killed at the end of the loop.

Loops can be used to define arrays in comprehensions (a ruled-defined array)

```
[n^2 for n in 1:5]           # basic comprehensions
Float64[n^2 for n in 1:5]   # comprehension fixing type
```

Julia complements standard loops with comprehensions and whiles

```
# Comprehensions
[exp(i) for i in 1:5]
# basic while
while i <= N
    # do something
end
```

1.7.5 Conditionals

Julia has both traditional if-then statements

```
if i <= N
    # do something
elseif
    # do something else
else
    # do something even more different
end
```

and efficient ternary expressions `condition ? do something : do something else` such as

```
a<2 ? b = 1 : b = 2
```

1.8 Other Data Structures

Now it is a good time to introduce the more sophisticated data structures that `Julia` offers, including user-defined ones.

1.8.1 Tuples

Tuples is a data type of that contains an ordered collection of elements. The elements of a tuple cannot be changed once they have been defined

```
a = ("This is a tuple", 2018)    # definition of a tuple
a[2]                             # accessing element 2 of tuple a
```

We can create tuples with `zip`

```
a = [1 2]
b = [3 4]
zip(a,b)
```

1.8.2 Dictionaries

Dictionaries are associative collections with keys (names of elements) are values of elements

```
# Creating a dictionary
a = Dict{"University of Pennsylvania" => "Philadelphia", "Boston College" =>
    "Boston"}
a["University of Pennsylvania"]    # access one key
a["Harvard"] = "Cambridge"        # adds an additional key
delete!(a,"Harvard")              # deletes a key
keys(a)
values(a)
haskey(a,"University of Pennsylvania") # returns true
haskey(a,"MIT") # returns false
```

Dictionaries are most convenient to deal with large sets of text.

1.8.3 Sets

[TBC]

1.8.4 Composite types

Composite types are user-defined objects that store structured data. They are defined in Julia with the construct `struct`. A good way to illustrate the usefulness of composite types is to deal with a concrete example. Imagine that you have a survey of households from the country of *Deatonland*. The survey, called `MicroSurvey` is done as in many other countries, by recording detailed microdata from a representative sample of households for a series of quarters. In each record, we have data with the id of the household (an integer), the year of the survey (an integer), the quarter of the survey (an integer), the name of the region in which the household resides (a string), the age of the household head in years (an integer), the family size (an integer), the number children under 18 (an integer), and the total consumption expenditure in the quarter (a floating). The `Survey of Consumer Expenditures` in the U.S. and similar surveys in other countries have a structure close to this one, only with even richer information.²¹

You want to read, store, and manipulate the information from the survey, perhaps with thousands of observations. You soon realize that you have plenty of data that comes in a non-conventional form: part of it is in terms of integers, part in terms of a string, part in terms of a floating, etc. In some datasets, the information may even contain complex `Unicode` characters, images, maps, etc. You could construe arrays to store that information (Julia allows for arrays with multiple types), but, after some time you will find that the approach generates complex code.

A much simpler strategy is to design your own type. In particular, we can define a type called `MicroSurveyObservation`. To do so, we invoke a construct `struct` followed by a block of field names and closed by `end`. More concretely, the syntax is

```
struct MicroSurveyObservation
    id::Int
    year::Int
    quarter::Int
    region::String
    ageHouseholdHead::Int
    familySize::Int
    numberChildrenunder18::Int
    consumption::Float64
end
```

²¹In fact, we deal with an abstract survey to emphasize how general the technique of composite types is. We could be dealing with a survey of firms, a panel of establishments, social security records, census tract information, or any of the other myriad of forms in which micro data comes.

In this example, we have annotated all fields with the operator `::`. This is not necessary: a field not annotated will default to `any`, as in this alternative formulation:

```
# alternative constructor of MicroSurveyObservation
struct MicroSurveyObservation
    id
    # other fields here
end
```

Creating an instance of `MicroSurveyObservation` is straightforward:

```
household1 = MicroSurveyObservation(12,2017,3,"angushire",23,2,0,345.34)
```

`household1` is an instance with `id=12`, observed in the year 2017.Q3, which lives in the region of “angushire,” where the head of the household is 23 years old, where there are 2 people in the household, none of them a child under 18, and with a total consumption expenditure of 354.34 units.

If we try to create an instance with the wrong type in one of the fields:

```
household1 = MicroSurveyObservation(12,2017,3,"angushire",23,2.3,0,345.34)
```

we will get an error message `InexactError()`: a household cannot have a size of 2.3!

You can check the names of all the fields with

```
fieldnames(MicroSurveyObservation)
```

To access to any of these fields, you only need to use a `.` after the name of the variable followed by the field:

```
household1.familySize
```

returns `2`. Also, we can use `household1.familySize` to operate as you would do with other values:

```
totalPopulation = household1.familySize
```

However, `household1`, like any other object created by `struct`, is *immutable*. If you try to change `id` from 12 to 31:

```
household1.id = 31
```

you would get `type MicroSurveyObservation is immutable`. In the next subsection, we will introduce mutable composite types and discuss why it makes sense that the default is immutability.

Obviously creating a different variable for each observation in our survey is not very efficient. Imagine that we have 10 observations. Then, we can define an abstract array 10×1 and populate it with repeated applications of the constructor:

```
household = Array{any}(undef,10,1)
household[1] = MicroSurveyObservation(12,2017,3,"angushire", 23, 2,0,345.34)
household[2] = MicroSurveyObservation(13,2015,2,"Wolpex", 35, 5,2,645.34)
...
```

Even more efficiently, you can build a loop that reads data from a file and builds each element of the array:

```
household = Array{any}(undef,10,1)
for i in 1:10
    # read file with observation
    household[i] = MicroSurveyObservation(#data from previous step)
end
```

If you have experience with other object-oriented languages you would have recognized that a composite type is similar to a class in C++, Python, R, or Matlab or a structure in C/C++ or Matlab²². At the same time, you might miss the definition of methods in the class. In comparison with object-oriented languages, in Julia, functions are not tied with objects. This is a second key difference of multiple dispatch with respect to operator overloading: in Julia you will take an existing function and add a new method to it to deal with a concrete composite type or create a new function with its specific method if you want to have a completely new operation.

An example of adding a new method is

```
# importing + from base package
import Base: +
# definition of sum function for MicroSurveyObservation composite types
(x::MicroSurveyObservation,y::MicroSurveyObservation) = x.consumption + y.
    consumption
# an example of how to apply the sum
household[1]+household[2]
```

²²Originally Matlab only had structures, classes were added later on; to maintain the language backward-compatible, both types survive. Something similar happens in C++ to maintain nearly all C programs compatible.

This function extends the sum operator `+` to instances of `MicroSurveyObservation`. We first import `Base: +` and then specify that a sum in this context means summing the total consumption expenditure of both households. This function returns `991...`. Obviously there is nothing special about defining the sum operator on total consumption expenditure. We could have done it, for example, on total household size.

an example of a new function is:

```
equivConsumption(x::MicroSurveyObservation) = x.consumption/sqrt(x.
    familySize)
```

Why do we want to divide these two fields? Many economists have highlighted the presence of increasing returns to scale in household consumption: when the size of a household goes from 1 to 2, total household consumption expenditure does not need to double to produce the same level of utility than before the increase. For example, a household of 2 only needs one `Netflix` subscription, exactly the same than a household of 1. A rough approximation to the economies of scale estimated by researchers is that consumption needs to grow with the square root of household size: a household of 2 requires $\sqrt{2}$ units of consumption.²³ To implement this idea, `equivConsumption()` takes an instance of `MicroSurveyObservation`, extracts its information on consumption and family size and computes the equivalence scale.

Note the flexibility of working with composite types in this way: if you decide to define a new household equivalence scale you only need to change the function `equivConsumption()` without worrying about the data structure itself. In comparison, with classes in `C++` or `Matlab`, you would need to change the definition of the class itself by introducing a new operator.

1.8.5 Mutable Composite Types

Sometimes it is convenient to have composite types that are mutable.

```
mutable struct MicroSurveyObservation
    id::Int
    ...
end
```

The default, however, is of immutability. An immutable object can safely be stored in memory and passed by copy. This makes the code more efficient and safer. In particular, a

²³There is a large literature on household equivalence scale that we do not need to review here. More sophisticated scales take care of issues such distinguishing between adults and children, age of the children, etc.

function cannot accidentally change a field value. When you are dealing with complex types such as composite ones, functions may have unexpected effects. A mutable object will be stored in the heap and have a stable memory address.

1.8.6 Parametric Composite Types

[TBC]

1.8.7 Type Union

[TBC]

1.9 Metaprogramming

Metaprogramming writes code that can modify itself. One natural application is for writing repetitive code: if you can come up, for example, for a rule of how to define a large number of arrays, perhaps you can write a code that writes the code to define all these arrays. **Julia**, influenced by **Lisp**, has a strong metaprogramming orientation.²⁴

A simple instance of metaprogramming, which you might have seen in other contexts, is macros, blocks of code that can be recycled:

```
macro welcome(name)
    return :(println("Hello ", $name, " likes economics"))
end
@welcome("Jesus")
```

But **Julia** offers more sophisticated capabilities. First, note that every task in **Julia** is an expression. You can get a handle of that expression with `quote()-end`

```
a = quote
    "I like economics"
end
typeof(a)      # returns Expr
```

If you then apply `eval()`

```
eval(a)
```

²⁴In fact, some knowledge of **Lisp** or a more modern descendant such as **Clojure** is a great complement for those economists who acquire an advanced level of proficiency with **Julia**.

the console will print `I like economics`.

A more concise notation to define an expression is with the operator `:`

```
:(a = "I like economics")
```

Thus, you can build code such as

```
name = "Jesus"
a = :(name*" likes economics")
eval(a) # returns "Jesus likes economics"
name = "Pablo"
eval(a) # returns "Pablo likes economics"
```

This, for example, will allow you to build files of data changing a variable. If you modify the expression to

```
a = :($name*" likes economics")
```

you can also see the value of “name” in any given moment.

We can look at the fields of the expression with `fieldnames()` and the whole details with `dump()`

```
fieldnames(a)
dump(a)
```

Each of the fields can be accessed with `.`

```
a.args
# returns
# Any{2}
# console, line 1:
# "I like economics"
```

which allows you to change them

```
a.args[2] = "I really like economics"
eval(a) # prints "I really like economics"
```

1.10 Plots

Julia’s base package does not include plotting capabilities. This allows the use of different packages to adapt to the needs of each user and to separate plotting from numerical considerations.

A simple plot can be done with the `Plots` package

```
import Pkg; Pkg.add("Plots")
using Plots
x = 1:10
y = x.^2
plot(x,y)
```

From now on, we will assume that `Plots` has already been imported

A more sophisticated plot, still using `Plots`

```
square(x) = x^2
plot(square,1:10,title="A nice plot", label = "Square function",line = (:
    blue,0.9,3, :dot), xlabel = "x-axis", ylabel = "y-axis")
cube(x) = x^3
plot!(cube,1:10, label = "Cube function",line = (:red,0.9,3, :dot))
savefig("figure1.pdf")
```

where we have added a second line (note the suffix).

A scatter plot

```
x = 1:10
y = x.^2
Plots.scatter(x,y,label = "3d plot",line = (:red,0.9,3, :dot))
```

Several other plots:

```
x = 1:10
Plots.pie(x)           # a pie-chart
Plots.bar(x)           # a bar-chart
Plots.histogram(rand(1000))  # a histogram
```

A 3-d graph:

```
x = 1:10
y = x.^2
z = x.^3
Plots.plot3d(x,y,z,label = "3d plot",line = (:red,0.9,3, :dot))
```

1.11 Random Numbers

```
randn(10)           # a draw from a standardized normal distribution
```

1.12 Multiple Files

```
include("myfunctions.jl")
```

Files need to be in the present working directory, which you can determine with `pwd()`

1.13 Timing

```
time()              # current time
```

Note that `@time` is a built-in macro.

1.14 Parallel

Julia has been designed for straightforward parallelization. The first step is to add workers to a task

```
addprocs(2)
```

Next, we can have a parallel loop

```
using SharedArray
using Distributed
simulation = SharedArray{Float64}(100)
@distributed for i in 1:100
    simulation[i] = i
end
```

1.15 Some Advanced Topics

We conclude with some advanced functionality. We will assume now that you have more experience with programming to appreciate the essence of each topic without much explanation.

First, try-catch errors follow a syntax of the form:

```
function square(x)
    try
        sqrt(x)
    catch err
        println(err)
    end
end

square(2)           # returns 1.41...
square("economics") # returns MethodError(sqrt, ("economics",), 0....)
```

1.16 A Worked-out Example

```
## Basic RBC model with full depreciation
#
# Jesus Fernandez-Villaverde
# Haverford, July 29, 2013

function main()

    ## 1. Calibration

    aalpha = 1/3      # Elasticity of output w.r.t. capital
    bbeta = 0.95      # Discount factor

    # Productivity values
    vProductivity = [0.9792 0.9896 1.0000 1.0106 1.0212]

    # Transition matrix
    mTransition = [0.9727 0.0273 0.0000 0.0000 0.0000;
                  0.0041 0.9806 0.0153 0.0000 0.0000;
                  0.0000 0.0082 0.9837 0.0082 0.0000;
                  0.0000 0.0000 0.0153 0.9806 0.0041;
                  0.0000 0.0000 0.0000 0.0273 0.9727]

    # 2. Steady State

    capitalSteadyState = (aalpha*bbeta)^(1/(1-aalpha))
    outputSteadyState = capitalSteadyState^aalpha
```

```

consumptionSteadyState = outputSteadyState-capitalSteadyState

println("Output = ",outputSteadyState," Capital = ",capitalSteadyState," Consumption = 
",consumptionSteadyState)

# We generate the grid of capital
vGridCapital = collect(0.5*capitalSteadyState:0.00001:1.5*capitalSteadyState)

nGridCapital = length(vGridCapital)
nGridProductivity = length(vProductivity)

# 3. Required matrices and vectors

mOutput          = zeros(nGridCapital,nGridProductivity)
mValueFunction    = zeros(nGridCapital,nGridProductivity)
mValueFunctionNew = zeros(nGridCapital,nGridProductivity)
mPolicyFunction   = zeros(nGridCapital,nGridProductivity)
expectedValueFunction = zeros(nGridCapital,nGridProductivity)

# 4. We pre-build output for each point in the grid

mOutput = (vGridCapital.^aalpha)*vProductivity;

# 5. Main iteration

maxDifference = 10.0
tolerance = 0.0000001
iteration = 0

while(maxDifference > tolerance)
    expectedValueFunction = mValueFunction*mTransition';

    for nProductivity in 1:nGridProductivity

        # We start from previous choice (monotonicity of policy function)
        gridCapitalNextPeriod = 1

        for nCapital in 1:nGridCapital

            valueHighSoFar = -1000.0
            capitalChoice = vGridCapital[1]

            for nCapitalNextPeriod in gridCapitalNextPeriod:nGridCapital

```

```

        consumption = mOutput[nCapital,nProductivity]-vGridCapital[
nCapitalNextPeriod]
        valueProvisional = (1-bbeta)*log(consumption)+bbeta*
expectedValueFunction[nCapitalNextPeriod,nProductivity]

        if (valueProvisional>valueHighSoFar)
            valueHighSoFar = valueProvisional
            capitalChoice = vGridCapital[nCapitalNextPeriod]
            gridCapitalNextPeriod = nCapitalNextPeriod
        else
            break # We break when we have achieved the max
        end

    end

    mValueFunctionNew[nCapital,nProductivity] = valueHighSoFar
    mPolicyFunction[nCapital,nProductivity] = capitalChoice

end

end

maxDifference      = maximum(abs.(mValueFunctionNew-mValueFunction))
mValueFunction     = mValueFunctionNew
mValueFunctionNew = zeros(nGridCapital,nGridProductivity)

iteration = iteration+1
if mod(iteration,10)==0 || iteration == 1
    println(" Iteration = ", iteration, " Sup Diff = ", maxDifference)
end

end

println(" Iteration = ", iteration, " Sup Diff = ", maxDifference)
println(" ")
println(" My check = ", mPolicyFunction[1000,3])
println(" My check = ", mValueFunction[1000,3])

end

```


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