

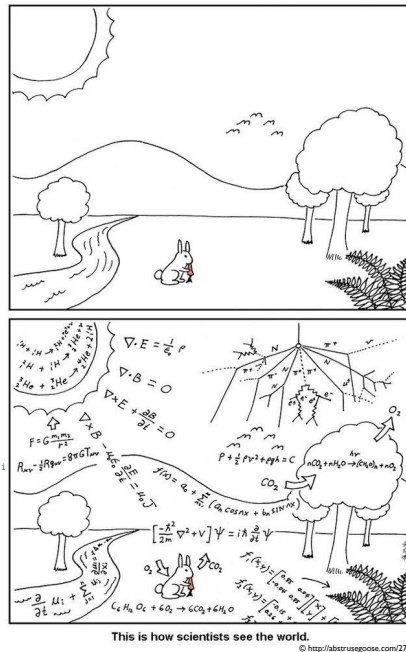
ISC-3133

Introduction to Scientific Computing using C++

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```
/* push dates to agree with a most recent sample date at endTime and oldest sample date :  
/* will fail if used on contemporary samples */  
void CoalescentTree::pushTimesBack(double startTime, double endTime) {  
  
    tree->Node::iterator it, jt;  
    double presentTime = getPresentTime();  
  
    if (startTime < endTime) {  
  
        // STRETCH OR SHRINK //////////////////////////////////////
```



Course Description:

This course introduces you to the science of computations. Algorithms for standard problems in computational science are presented. The basics of the object-oriented programming language C++ are taught to facilitate the implementation of algorithms.

Course Objectives:

- Identify the components of scientific computing;
- Identify standard problems in scientific computing;
- Implement basic algorithms for standard problems in computational science using the programming language Java.
- Write, debug, and verify computer codes;
- Output results of computer simulations on a meaningful manner.

Grading Policy:

The student's grade for the course will be based upon classwork, homework, and a final capstone project. This work is weighted as follows:

- Classwork/Quizzes (weekly) - 10%
- Assignments (weekly to biweekly: description, code) - 50%
- Capstone Project (project description, code, presentation) - 40%

Contents

We have a total of 17 weeks of instruction, we will spend about two weeks per topic.

- I. Components of Scientific Computing
- II. A simple example (actually two) - Using a Monte Carlo approach to approximate problems
 1. UNIX basics
 2. Netbeans IDE: an integrated development environment for C++ programming
 3. Introduction to C++
 4. Algorithm development
 5. Program testing and documentation
 6. Visualization and analysis of results
- III. Solving a non-linear equations
 1. Description of problem and some simple algorithms
 2. Iterative methods, required accuracy of result
 3. Implementation of the Bisection method
 4. Program testing and documentation
- IV. Object oriented programming concepts in detail using the non-linear equation problem and implementing more methods
 1. Encapsulation
 2. Inheritance
 3. Polymorphism
 4. Abstract classes and datatypes
- V. Operations on vectors and matrices
 1. Development of general functionality that is usable in many places
 2. Vector and Matrix operations
 3. Vector norms
 4. Concurrency and parallel processing of such calculations using C++

- VI. Polynomial interpolation of data
 1. Description of problems and (biological) applications
 2. Algorithms: Lagrangian interpolation in detail
 3. Implementation to fit a set of data
 4. Piecewise interpolation
 5. Implementation and visualization of of piecewise interpolation
- VII. Solving ordinary differential equations systems
 1. Description of problem: Lotka-Volterra Predator-Prey system
 2. Algorithms
 3. How to use functions from other libraries
 4. How to assess correctness of program
 5. Visualization of results
- VIII. Markov chain Monte Carlo method
 1. Description of method
 2. Example application
 3. Implementation
 4. Testing and visualization of results
- IX. Capstone project presentation

Computational science [or Scientific Computing]

From Wikipedia, the free encyclopedia



Not to be confused with [computer science](#).

Computational science (or **scientific computing**) is the field of study concerned with constructing [mathematical models](#) and [quantitative analysis](#) techniques and using computers to analyse and solve [scientific](#) problems. In practical use, it is typically the application of [computer simulation](#) and other forms of [computation](#) to problems in various scientific disciplines.

The field is distinct from [computer science](#) (the study of [computation](#), [computers](#) and [information processing](#)). It is also different from theory and experiment which are the traditional forms of science and engineering. The scientific computing approach is to gain understanding, mainly through the analysis of mathematical models implemented on [computers](#).

Scientists and engineers develop [computer programs](#), [application software](#), that model systems being studied and run these programs with various sets of input parameters. Typically, these models require massive amounts of calculations (usually [floating-point](#)) and are often executed on [supercomputers](#) or [distributed computing](#) platforms.

[Numerical analysis](#) is an important underpinning for techniques used in computational science.

Computer Science

Computer science or **computing science** (sometimes abbreviated CS) is the study of the theoretical foundations of [information](#) and [computation](#), and of practical techniques for their implementation and application in [computer](#) systems.^{[1][2][3][4]} It is frequently described as the systematic study of [algorithmic](#) processes that create, describe, and transform information.

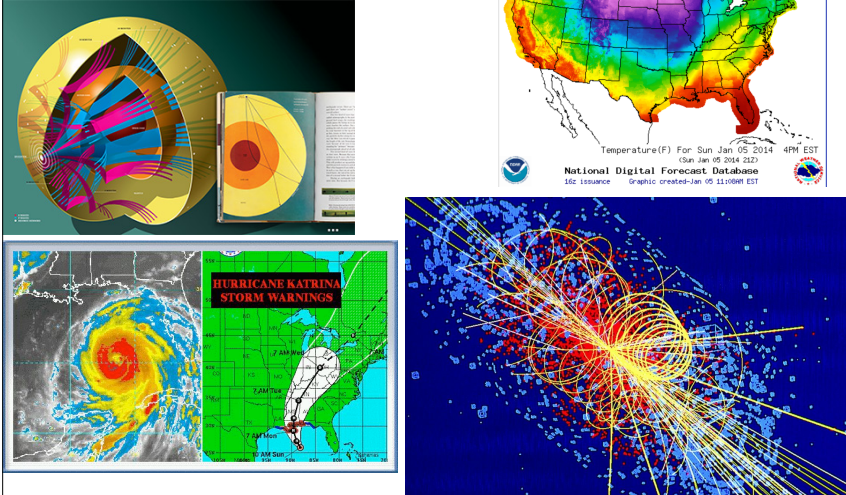
Applications of computational science

Problem domains for computational science/scientific computing include:

Numerical simulations

Numerical simulations have different objectives depending on the nature of the task being simulated:

- Reconstruct and understand known events (e.g., earthquake, tsunamis and other natural disasters).
- Predict future or unobserved situations (e.g., weather, sub-atomic particle behavior).



Model fitting and data analysis

- Appropriately tune models or solve equations to reflect observations, subject to model constraints (e.g. oil exploration geophysics, computational linguistics)
- Use [graph theory](#) to model networks, especially those connecting individuals, organizations, and websites.

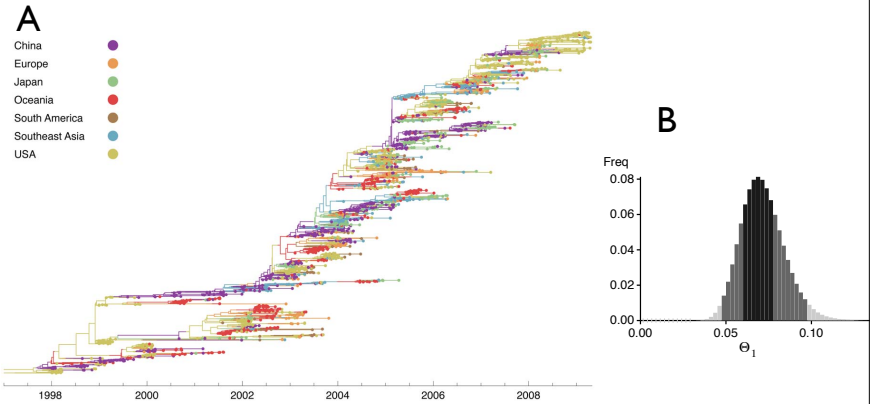
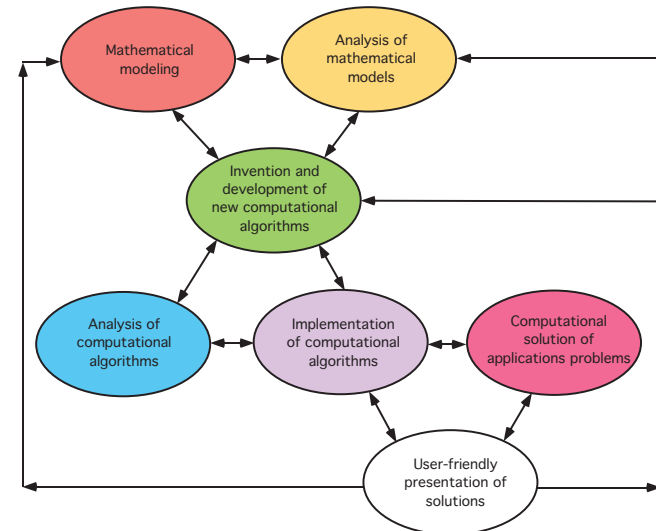
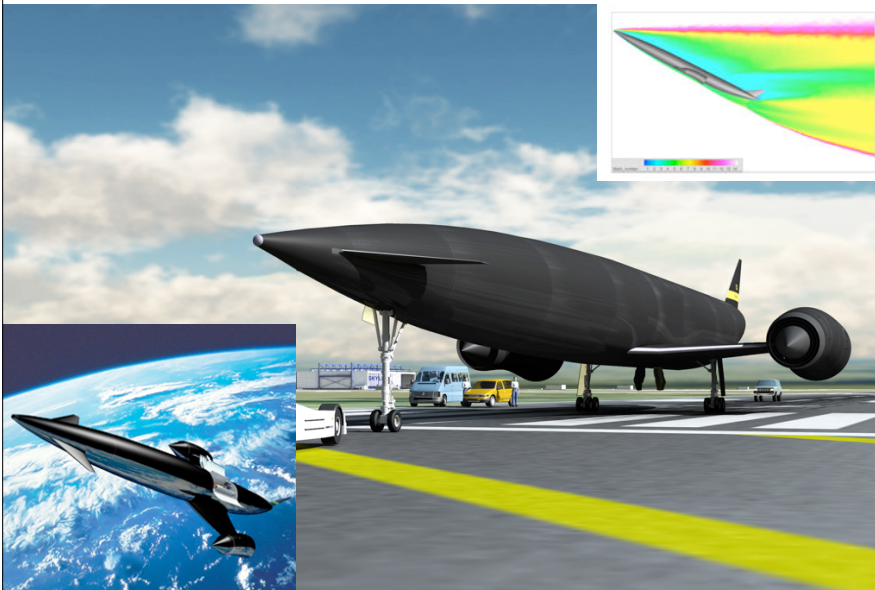


Figure 2. Genealogy of 2165 influenza A (H3N2) viruses sampled from 1998 to 2009. Each point represents a sampled virus sequence, and the color of the point shows the location where it was sampled. Samples are explicitly dated on the x-axis. Tracing a vertical line gives a contemporaneous cross-section of virus isolates. The genealogy is sorted so that lineages that leave more descendants are placed higher on the y-axis than other, less successful lineages. This sorting places the trunk along a rough diagonal, and it places lineages that are more genetically similar to the trunk higher on the y-axis than lineages that are farther away from the trunk. The tree shown is the highest posterior tree generated by the Markov chain Monte Carlo (MCMC) procedure implemented in the software program Migrate v3.0.8 [14,20]. doi:10.1371/journal.ppat.1000918.g002

Computational optimization

Main article: [Mathematical optimization](#)

- Optimize known scenarios (e.g., technical and manufacturing processes, front-end engineering).



The universe of scientific computing/computational science

in this course,

- we are mainly interested in implementing computational algorithms.
- we will use C++ to implement these algorithms
- we will learn the basics of C++ in the context of basic methods in scientific computing such as

★ approximate integrals:

$$\int_a^b f(x)dx$$

★ solving a single nonlinear equation, e.g. find x such that

$$x = \sin x$$

★ interpolating or fitting data, e.g. find a line

$$y = mx + b$$

★ vector and matrix operations

$$A\vec{x} = \vec{y}$$

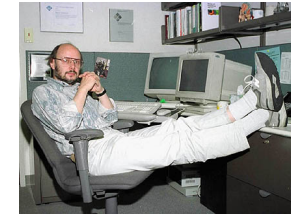
★ solving simple differential equation, numerically

$$\frac{dy}{dt} = e^{-gt}, y(0) = y_0$$

- We will visualize some of the results with GNU PLOT or other visualization methods.

HISTORY

Bjarne Stroustrup, creator of C++



Bjarne Stroustrup, a Danish and British trained computer scientist, began his work on "C with Classes" in 1979.[4] The idea of creating a new language originated from Stroustrup's experience in programming for his Ph.D. thesis. Stroustrup found that *Simula* had features that were very helpful for large software development, but the language was too slow for practical use, while *BCPL* was fast but too low-level to be suitable for large software development. When Stroustrup started working in AT&T Bell Labs, he had the problem of analyzing the *UNIX* kernel with respect to *distributed computing*. Remembering his Ph.D. experience, Stroustrup set out to enhance the C language with *Simula*-like features.[7] C was chosen because it was general-purpose, fast, portable and widely used. Besides C and *Simula*, some other languages that inspired him were *ALGOL 68*, *Ada*, *CLU* and *ML*. At first, the class, derived class, *strong typing*, *inlining*, and *default argument* features were added to C via Stroustrup's "C with Classes" to C compiler, *Cpre*. [10]

In 1983, the name of the language was changed from C with Classes to C++ (++ being the *increment operator* in C). New features were added including *virtual functions*, function name and *operator overloading*, references, constants, user-controlled free-store memory control, improved type checking, and BCPL style single-line comments with two forward slashes (*//*), as well as the development of a proper compiler for C++, *Cfront*. In 1985, the first edition of *The C++ Programming Language* was released, providing an important reference to the language, as there was not yet an official standard.[11] The first commercial implementation of C++ was released in October of the same year.[12]

Release 2.0 of C++ came in 1989 and the updated second edition of *The C++ Programming Language* was released in 1991.[13] New features included multiple inheritance, abstract classes, static member functions, *const member functions*, and protected members. In 1990, *The Annotated C++ Reference Manual* was published. This work became the basis for the future standard. Late feature additions included *templates*, *exceptions*, *namespaces*, new *casts*, and a *Boolean type*.

As the C++ language evolved, the standard library evolved with it. The first addition to the C++ standard library was the *stream I/O library* which provided facilities to replace the traditional C functions such as *printf* and *scanf*. Later, among the most significant additions to the standard library, was a large amount of the *Standard Template Library*.

It is possible to write object oriented or procedural code in the same program in C++. This has caused some concern that some C++ programmers are still writing procedural code, but are under the impression that it is object oriented, simply because they are using C++. Often it is an amalgamation of the two. This usually causes most problems when the code is revisited or the task is taken over by another coder.[14]

C++ continues to be used and is one of the preferred programming languages to develop professional applications.[15]



C++



Java/C#



Ruby



C

Unix

Operating system
Multitasking
Multi-user
1969
AT&T
Running on PDP-7



<http://www.faqs.org/docs/artu/ch02s01.html>



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Remote Access

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Login	putty	ssh
Copy files	winscp	scp
Check availability	ping	ping

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putty

<http://www.chiark.greenend.org.uk/~sgtatham/putty/>

*Configuration <http://sc.tamu.edu/help/access/windows.php>

winscp



<http://winscp.net/>

A UNIX command line consists of the name of a UNIX command (actually the "command" is the name of a built-in shell command, a system utility or an application program) followed by its "arguments" (options and the target filenames and/or expressions). The general syntax for a UNIX command is

`$ command -options targets`

Here `command` can be thought of as a verb, `options` as an adverb and `targets` as the direct objects of the verb. In the case that the user wishes to specify several options, these need not always be listed separately (the options can sometimes be listed altogether after a single dash).

William Knottenbelt (2001) <http://www.doc.ic.ac.uk/~wjk/UnixIntro>

```
nagal:gugus>echo "Basic UNIX commands"
Basic UNIX commands
nagal:gugus>ls
nagal:gugus>ls -la
total 0
drwxr-xr-x+ 2 beerli staff 68 Jan 7 09:51 .
drwxr-xr-x+ 128 beerli staff 4352 Jan 7 09:51 ..
nagal:gugus>ls .
nagal:gugus>ls ..
#nescent-report# dada
%backup%~ dreamhost_conversation
Adobe Illustrator CS6.dmg drunken_sailor.sce
Applications echo
Data galaxy-python
Desktop game.sce
anim.py montyhall.sce
anim2.py nescent-report
bear281.log nescent-report~
...
nagal:gugus>nano hello.txt
nagal:gugus>ls
hello.txt
nagal:gugus>cat hello.txt
The quick fox jumps over the lay dog.
The difference between stupidity and genius is that genius has its limits.
Dogs have owners, cats have staff.
nagal:gugus>cp hello.txt byebye.txt
nagal:gugus>ls
byebye.txt hello.txt
nagal:gugus>diff byebye.txt hello.txt
nagal:gugus>rm byebye.txt
nagal:gugus>cp hello.txt byebye.txt
nagal:gugus>emacs byebye.txt
nagal:gugus>diff byebye.txt hello.txt
1c1
< A quick fox jumps over the lay dog.
---
> The quick fox jumps over the lay dog.
nagal:gugus>
```

1. Log on a Linux machine or connect to one from a Windows machine (e.g. click on the Exceed icon and then use putty to connect to the server kiwi. Enter your login (user name) and password at relevant prompts.
2. Enter these commands at the UNIX prompt, and try to interpret the output. Ask questions and don't be afraid to experiment (as a normal user you cannot do much harm):

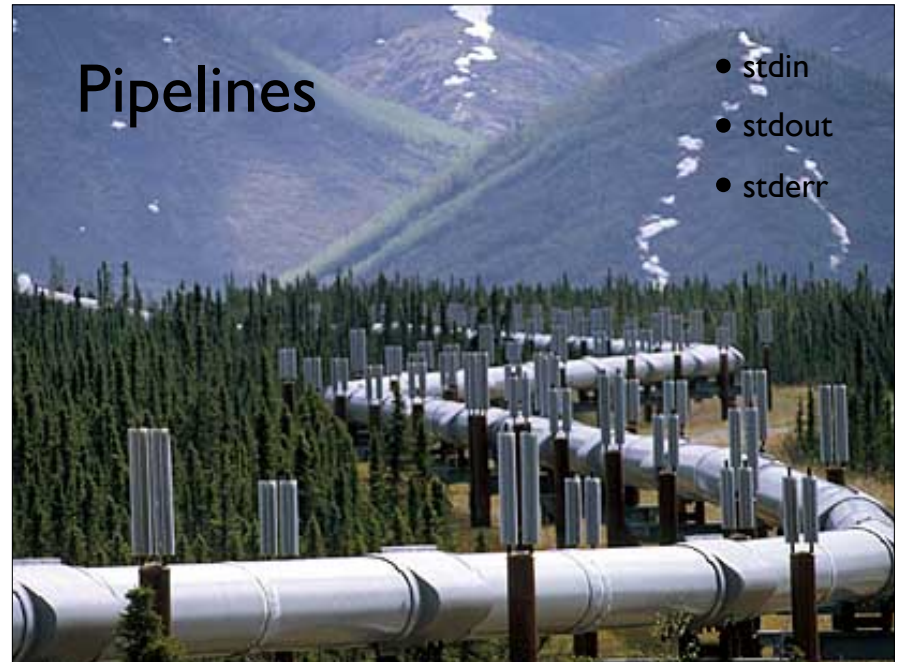
- o `echo hello world`
- o `passwd`
- o `date`
- o `hostname`
- o `arch`
- o `uname -a`
- o `dmesg | more`
(you may need to press `q` to quit)
- o `uptime`
- o `who am i`
- o `who`
- o `id`
- o `last`
- o `finger`
- o `w`
- o `top` (you may need to press `q` to quit)
- o `echo $SHELL`
- o `echo {con,pre}{sent,fer}{s,ed}`
- o `man "automatic door"`
- o `man ls` (you may need to press `q` to quit)
- o `man who` (you may need to press `q` to quit)
- o `who can tell me why i got divorced`
- o `lost`
- o `clear`
- o `cal 2000`
- o `cal 9 1752` (notice anything unusual?)
- o `bc -l` (type quit or press `Ctrl-d` to quit)
- o `echo 5+4 | bc -l`
- o `yes please`
(you may need to press `Ctrl-c` to quit)
- o `time sleep 5`
- o `history`

William Knottenbelt (2001) <http://www.doc.ic.ac.uk/~wjk/UnixIntro>

UNIX editors

http://en.wikipedia.org/wiki/Comparison_of_text_editors

Most common basic UNIX editors



```
cat hello.txt | sort | uniq

cat hello.txt | grep "dog" | grep -v "cat"
```

To redirect standard output to a file instead of the screen, we use the > operator:

```
$ echo hello
hello
$ echo hello > output
$ cat output
hello
```

In this case, the contents of the file output will be destroyed if the file already exists. If instead we want to append the output of the echo command to the file, we can use the >> operator:

```
$ echo bye >> output
$ cat output
hello
bye
```

To capture standard error, prefix the > operator with a 2 (in UNIX the file numbers 0, 1 and 2 are assigned to standard input, standard output and standard error respectively), e.g.:

```
$ cat nonexistent 2>errors
$ cat errors
cat: nonexistent: No such file or directory
$
```

You can redirect standard error and standard output to two different files:

```
$ find . -print 1>errors 2>files
```

or to the same file:

```
$ find . -print 1>output 2>output
```

or

```
$ find . -print >& output
```

Standard input can also be redirected using the < operator, so that input is read from a file instead of the keyboard:

```
$ cat < output
hello
bye
```

You can combine input redirection with output redirection, but be careful not to use the same filename in both places. For example:

```
$ cat < output > output
```

will destroy the contents of the file output. This is because the first thing the shell does when it sees the > operator is to create an empty file ready for the output.

UNIX shell cheat sheet

The shell allows maintenance tasks, such creating, copying, moving, renaming,... of files and directories/ Among many other things, it also allows to search for files and contents of files.

Focus	cd	change directory to the users home directory
Directory	cd \$HOME	change directory to the users home directory
	cd ..	change directory to the directory that is outside of the current one
	mkdir directory1	Create directory directory1
Manipulating	mv file1 file2	Rename file1 to file2, works also with directories
	cp file1 file2	Copy file1 to file2
	cat file1 > file2	Copy file1 to file2 using pipelining
	cat file1	Show file1
	less file1	Show file1 with paging, leave this mode using q, Top is g, Bottom is G, paging is <spacebar>
	nano file1	Open text file editor (if all key-presses fail try Cntrl-G, or Cntrl-C)
finding	find . -name file1	find a file name starting in the current directory and all subdirectories
	find dir1 -name file1	find a file name starting in the directory dir1
	find . -name '*fi*'	find a file name containing the letters fi starting in the current directory
	find . -name 'fi*'	find a file name beginning with the letters fi starting in the current directory
	grep "is this" file1	find all lines in file1 that contain the text "is this"
	grep "is this" file1	find all lines in file1 that begin with "is this"
	grep "[tT]his" file1	find all lines in file1 that contain the text "this" or "This"
	tr -s '\r\n' '\n' < file1 > file2	Change all windows end-of-line characters to UNIX end-of-line characters but piping file1 to file2