

Comparing Python, MATLAB, and Mathcad

- Sample Code in Python, Matlab, and Mathcad
 - Polynomial fit
 - Integrate function
 - Stiff ODE system
 - System of 6 nonlinear equations
 - Interpolation
 - 2D heat equation: MATLAB/Python only
- IPython Notebooks

Thanks to David Lignell for providing the comparison code

Code: fit polynomial to data

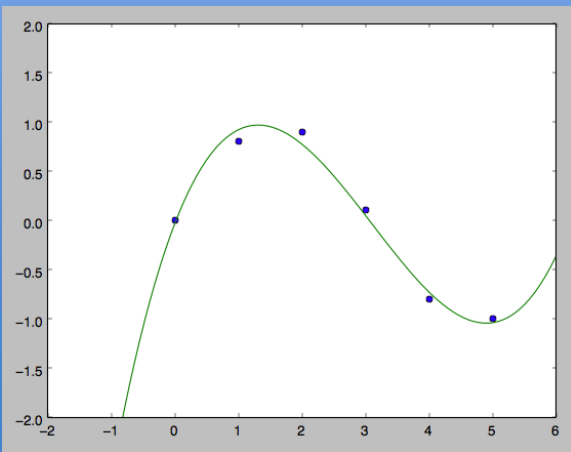
Python

```
from numpy import *
from scipy.interpolate import *
from matplotlib.pyplot import *

x = array([0, 1, 2, 3, 4, 5])
y = array([0, 0.8, 0.9, 0.1, -0.8, -1])
xp = linspace(-2,6,100)

p3 = polyfit(x,y,3)

plot(x,y,'o', xp,polyval(p3,xp),'-')
ylim(-2,2)
ion(); show()
```

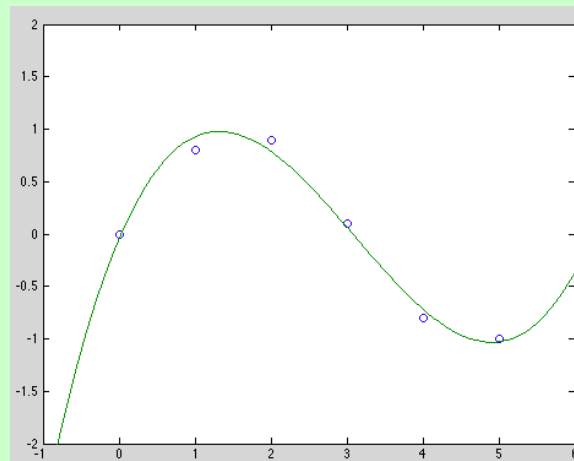


Matlab

```
x = [0, 1, 2, 3, 4, 5];
y = [0, 0.8, 0.9, 0.1, -0.8, -1];
xp = linspace(-2,6,100);

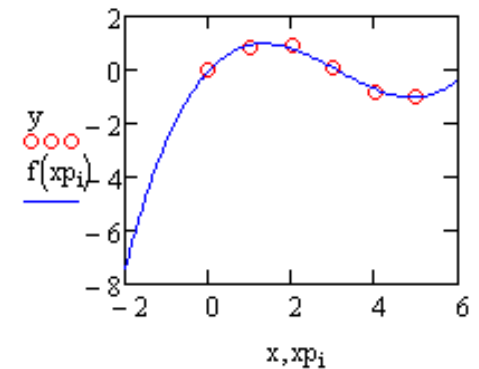
p3 = polyfit(x,y,3);

plot(x,y,'o', xp,polyval(p3,xp),'-');
ylim([-2,2]);
```



Mathcad

```
x := (0 1 2 3 4 5)T
y := (0 0.8 0.9 0.1 -0.8 -1)T
i := 0..99
xpi := i ·  $\frac{8}{99}$  - 2 +
p3 := regress(x,y,3)
f(xp) := interp(p3,x,y,xp)
```



Code: integrate function

Python

```
from numpy          import *
from scipy.integrate import *
from matplotlib.pyplot import *

def F(x) :
    return 2*x**2 + 1

I = quad(F,0,1)

print I
```

Matlab

```
I = quad(@integrationF, 0,1)
```

```
function F = integrationF(x)
    F = 2*x.^2 + 1;
end
```

2 files (optional)

Mathcad

$$f(x) := 2 \cdot x^2 + 1$$

$$\int_0^1 f(x) dx = 1.667$$

Code: Stiff ODE system

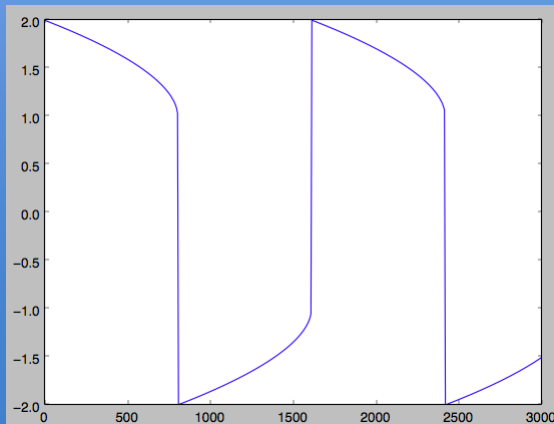
Python

```
from numpy import *
from scipy.integrate import *
from matplotlib.pyplot import *

def odeF(y,t) :
    dydt = zeros(2)
    dydt[0] = y[1]
    dydt[1] = 1000*(1-y[0]**2)*y[1]-y[0]
    return dydt

t = linspace(0,3000,500)
y0 = array([2, 0])
y = odeint(odeF, y0, t, mxstep=1000)

plot(t,y[:,0],'-')
ion(); show()
```



Matlab

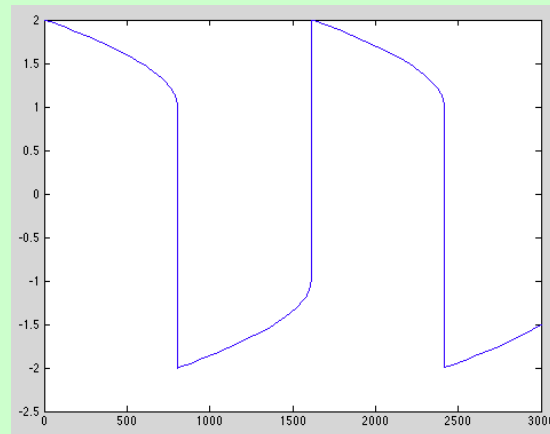
```
function ydot = odeF(t,y)

    ydot(1,1) = y(2);
    ydot(2,1) = 1000*(1-y(1)^2)*y(2)-y(1);
end

tend = 3000;
y0 = [2 0];
[t y] = ode15s(@odeF, [0 tend], y0);

plot(t,y(:,1),'-');
```

2 files



Mathcad

```
y0 :=  $\begin{pmatrix} 2 \\ 0 \end{pmatrix}$ 

D(t,y) :=  $\begin{bmatrix} y_1 \\ 1000 \cdot [1 - (y_0)^2] \cdot y_1 - y_0 \end{bmatrix}$ 

tend := 3000

sol := AdamsBDF(y0,0,tend,500,D)


```

Code: interpolation

Python

```

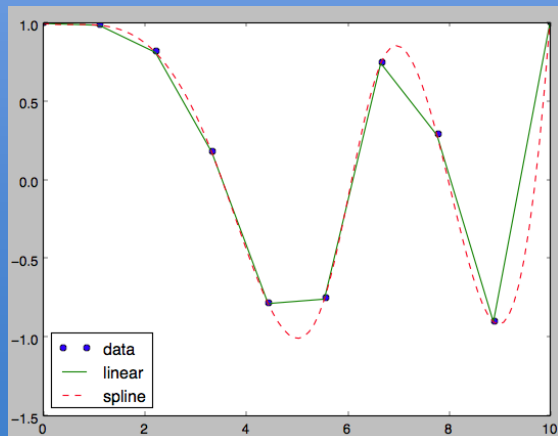
from numpy import *
from scipy.interpolate import *
from matplotlib.pyplot import *

x1 = linspace(0,10,10)
y1 = cos(x1**2/8)
x2 = linspace(0,10,100)

f_linear = interp1d(x1,y1)
f_spline = interp1d(x1,y1, kind='cubic')
y2_linear = f_linear(x2)
y2_spline = f_spline(x2)

plot(x1,y1,'o', x2,y2_linear,'-', x2,y2_spline,'--')
legend(['data', 'linear', 'spline'], loc='best')
ion(); show()

```



Matlab

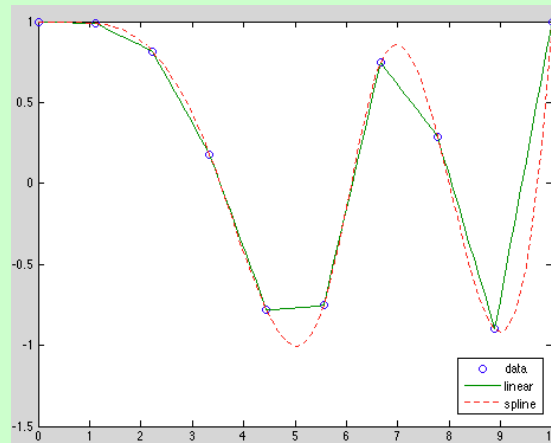
```

x1 = linspace(0,10,10);
y1 = cos(-x1.^2/8);
x2 = linspace(0,10,100);

y2_linear = interp1(x1,y1,x2,'linear','extrap');
y2_spline = interp1(x1,y1,x2,'spline','extrap');

plot(x1,y1,'o', x2,y2_linear,'-', x2,y2_spline,'--')
legend('data', 'linear', 'spline', 'Location','Best')

```



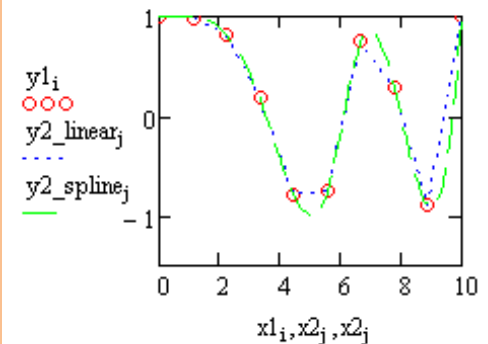
Mathcad

```

i := 0..9
x1_i := i * 10 / 9
y1_i := cos[ - (x1_i)^2 / 8 ]
j := 0..99
x2_j := j * 10 / 99

y2_linear := linterp(x1, y1, x2)
f_spline := cspline(x1, y1)
y2_spline := interp(f_spline, x1, y1, x2)

```



Code: system of nonlinear equations

Python

```

from scipy.optimize import *
from numpy import *

#-----

def solverF(x) :

    f1 = x[0];
    f2 = x[1];
    f3 = x[2];
    Q1 = x[3];
    Q2 = x[4];
    Q3 = x[5];

    Qt = 0.01333;      # Given total volumetric flow rate
    e1 = 0.00024;     # pipe roughness (m)
    e2 = 0.00012;
    e3 = 0.0002;
    L1 = 100;         # pipe length (m)
    L2 = 150;
    L3 = 80;
    D1 = 0.05;        # pipe diameter (m)
    D2 = 0.045;
    D3 = 0.04;
    mu = 1.002E-3;   # viscosity (kg/m*s)
    rho = 998;        # density (kg/m3)

    F = zeros(6);

    F[0] = f1*L1/D1*rho/2*(4*Q1/pi/D1**2)**2 - \
           f2*L2/D2*rho/2*(4*Q2/pi/D2**2)**2;      # DP_1 - DP_2 = 0
    F[1] = f1*L1/D1*rho/2*(4*Q1/pi/D1**2)**2 - \
           f3*L3/D3*rho/2*(4*Q3/pi/D3**2)**2;      # DP_1 - DP_3 = 0
    F[2] = 1/sqrt(f1)+2*log10(e1/D1/3.7 + \
        2.51/(rho*D1*mu*4*Q1/pi/D1**2/sqrt(f1))); # Colbrook 1
    F[3] = 1/sqrt(f2)+2*log10(e2/D2/3.7 + \
        2.51/(rho*D2*mu*4*Q2/pi/D2**2/sqrt(f2))); # Colbrook 2
    F[4] = 1/sqrt(f3)+2*log10(e3/D3/3.7 + \
        2.51/(rho*D3*mu*4*Q3/pi/D3**2/sqrt(f3))); # Colbrook 3
    F[5] = Q1+Q2+Q3-Qt;                          # total flow

    return F

#-----

Qt = 0.01333;      # Given total volumetric flow rate
xGuess = array([0.01, 0.01, 0.01, 0.004, 0.004, Qt-0.004-0.004]);
                # f1, f2, f3, Q1, Q2, Q3

x = fsolve(solverF, xGuess)

print "[f1, f2, f3, Q1, Q2, Q3] = ", x
    
```

Matlab

```

function F=solverF(x)

    f1 = x(1);      % recover variables so equations easier to read
    f2 = x(2);
    f3 = x(3);
    Q1 = x(4);
    Q2 = x(5);
    Q3 = x(6);

    Qt = 0.01333;   % Given total volumetric flow rate
    e1 = 0.00024;   % pipe roughness (m)
    e2 = 0.00012;
    e3 = 0.0002;
    L1 = 100;       % pipe length (m)
    L2 = 150;
    L3 = 80;
    D1 = 0.05;      % pipe diameter (m)
    D2 = 0.045;
    D3 = 0.04;
    mu = 1.002E-3; % viscosity (kg/m*s)
    rho = 998;      % density (kg/m3)

    F(1) = f1*L1/D1*rho/2*(4*Q1/pi/D1**2)^2 - ...
           f2*L2/D2*rho/2*(4*Q2/pi/D2**2)^2;      % DP_1 - DP_2 = 0
    F(2) = f1*L1/D1*rho/2*(4*Q1/pi/D1**2)^2 - ...
           f3*L3/D3*rho/2*(4*Q3/pi/D3**2)^2;      % DP_1 - DP_3 = 0
    F(3) = 1/sqrt(f1)+2*log10(e1/D1/3.7 + ...
        2.51/(rho*D1*mu*4*Q1/pi/D1**2/sqrt(f1))); % Colbrook 1
    F(4) = 1/sqrt(f2)+2*log10(e2/D2/3.7 + ...
        2.51/(rho*D2*mu*4*Q2/pi/D2**2/sqrt(f2))); % Colbrook 2
    F(5) = 1/sqrt(f3)+2*log10(e3/D3/3.7 + ...
        2.51/(rho*D3*mu*4*Q3/pi/D3**2/sqrt(f3))); % Colbrook 3
    F(6) = Q1+Q2+Q3-Qt;                          % total flow

end
    
```

2 files

```

Qt = 0.01333;      % Given total volumetric flow rate

xGuess = ([0.01 0.01 0.01 0.004 0.004 Qt-0.004-0.004]);
          % f1, f2, f3, Q1, Q2, Q3

x = fsolve(@solverF, xGuess)
    
```

Mathcad

$Q_t := 0.01333$ $\rho := 998$ $\mu := 1.002 \cdot 10^{-3}$
 $e_1 := 0.00024$ $L_1 := 100$ $D_1 := 0.05$
 $e_2 := 0.00012$ $L_2 := 150$ $D_2 := 0.045$
 $e_3 := 0.0002$ $L_3 := 80$ $D_3 := 0.04$

Guesses $f_1 := 0.01$ $Q_1 := 0.004$
 $f_2 := 0.01$ $Q_2 := 0.004$
 $f_3 := 0.01$ $Q_3 := Q_t - Q_1 - Q_2$

Given

$$f_1 \frac{L_1}{D_1} \frac{\rho}{2} \left(\frac{4Q_1}{\pi D_1^2} \right)^2 = f_2 \frac{L_2}{D_2} \frac{\rho}{2} \left(\frac{4Q_2}{\pi D_2^2} \right)^2$$

$$f_1 \frac{L_1}{D_1} \frac{\rho}{2} \left(\frac{4Q_1}{\pi D_1^2} \right)^2 = f_3 \frac{L_3}{D_3} \frac{\rho}{2} \left(\frac{4Q_3}{\pi D_3^2} \right)^2$$

$$\frac{1}{\sqrt{f_1}} + 2 \cdot \log \left[\frac{e_1}{D_1 \cdot 3.7} + \frac{2.51}{\left(\frac{\rho \cdot D_1}{\mu} \cdot \frac{4Q_1}{\pi \cdot D_1^2} \right) \cdot \sqrt{f_1}} \right] = 0$$

$$\frac{1}{\sqrt{f_2}} + 2 \cdot \log \left[\frac{e_2}{D_2 \cdot 3.7} + \frac{2.51}{\left(\frac{\rho \cdot D_2}{\mu} \cdot \frac{4Q_2}{\pi \cdot D_2^2} \right) \cdot \sqrt{f_2}} \right] = 0$$

$$\frac{1}{\sqrt{f_3}} + 2 \cdot \log \left[\frac{e_3}{D_3 \cdot 3.7} + \frac{2.51}{\left(\frac{\rho \cdot D_3}{\mu} \cdot \frac{4Q_3}{\pi \cdot D_3^2} \right) \cdot \sqrt{f_3}} \right] = 0$$

$$Q_t = Q_1 + Q_2 + Q_3$$

$$\begin{pmatrix} f_1 \\ f_2 \\ f_3 \\ Q_1 \\ Q_2 \\ Q_3 \end{pmatrix} := \text{Find}(f_1, f_2, f_3, Q_1, Q_2, Q_3) = \begin{pmatrix} 0.031 \\ 0.027 \\ 0.031 \\ 5.775 \times 10^{-3} \\ 3.889 \times 10^{-3} \\ 3.665 \times 10^{-3} \end{pmatrix}$$

Flow through 3 parallel pipes given total flow, pipe props

Code: 2D unsteady heat equation

Python

```
# 2-D unsteady heat equation
# df/dt = alpha*d2f/dx2 + d2f/dy2 + S
# Forward Euler, central difference.
# Finite difference
# Points on boundaries, solve interior points.
# BC = 0; IC = 0

from numpy import *
from matplotlib.pyplot import *
from mpl_toolkits.mplot3d import *
from math import *

Ld = 1.0 # domain length
nTauRun = 0.5 # # of diffusion timescales to run
nxy = 22 # # of uniform grid points in x, y
alpha = 1 # thermal diffusivity
cfl = 0.5 # time step factor

tau = Ld**2/alpha # domain diffusion timescale
tend = nTauRun*tau # run time
dxy = Ld/(nxy-1) # grid spacing
dt = dxy**2/alpha/4*cfl # time step size
nt = ceil(tend/dt) # number of time steps
dt = tend/nt # clean it up
np = ceil(1/cfl)*10 # how often to plot?

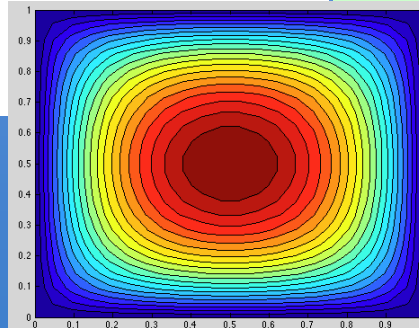
f = zeros((nt,nxy,nxy)) # initialize the solution
S = ones((nt,nxy,nxy)) # set the source term

X,Y = meshgrid(linspace(0,Ld,nxy),linspace(0,Ld,nxy)) # for plotting
i = arange(1,nxy-1)
j = i

for it in arange(1,nt) :

    f[it][ix_(i,j)] = f[it-1][ix_(i,j)] \
        + (alpha*dt/dxy**2)*(f[it-1][ix_(i-1,j)]-2*f[it-1][ix_(i,j)]+f[it-1][ix_(i+1,j)]) \
        + (alpha*dt/dxy**2)*(f[it-1][ix_(i,j-1)]-2*f[it-1][ix_(i,j)]+f[it-1][ix_(i,j+1)]) \
        + S[it-1][ix_(i,j)]

    if(it%np==0) : # plot
        clf()
        contourf(X,Y,f[it,:,:],20)
        ion(); show()
        aa = raw_input()
```



Matlab

```
% 2-D unsteady heat equation
% df/dt = alpha*d2f/dx2 + d2f/dy2 + S
% Forward Euler, central difference.
% Finite difference
% Points on boundaries, solve interior points.
% BC = 0; IC = 0

Ld = 1.0; # domain length
nTauRun = 0.5; # # of diffusion timescales to run
nxy = 22; # # of uniform grid points in x, y
alpha = 1; # thermal diffusivity
cfl = 0.5; # time step factor

tau = Ld^2/alpha; # domain diffusion timescale
tend = nTauRun*tau; # run time
dxy = Ld/(nxy-1); # grid spacing
dt = dxy^2/alpha/4*cfl; # time step size
nt = ceil(tend/dt); # number of time steps
dt = tend/nt; # clean it up
np = ceil(1/cfl)*10; # how often to plot?

f = zeros(nt,nxy,nxy); # initialize the solution
S = ones(nt,nxy,nxy); # set the source term

[X,Y] = meshgrid(linspace(0,Ld,nxy),linspace(0,Ld,nxy)); % for plotting
i = 2:nxy-1;
j = i;

for it=2:nt

    f(it,i,j) = f(it-1,i,j) ...
        + (alpha*dt/dxy^2)*(f(it-1,i-1,j)-2*f(it-1,i,j)+f(it-1,i+1,j)) ...
        + (alpha*dt/dxy^2)*(f(it-1,i,j-1)-2*f(it-1,i,j)+f(it-1,i,j+1)) ...
        + S(it-1,i,j);

    if(mod(it,np)==0) # plot
        Z = reshape(f(it,:,:),nxy,nxy);
        contourf(X,Y,Z,20);
        pause(0.1);
    end
end
```

Finite difference, Euler integration

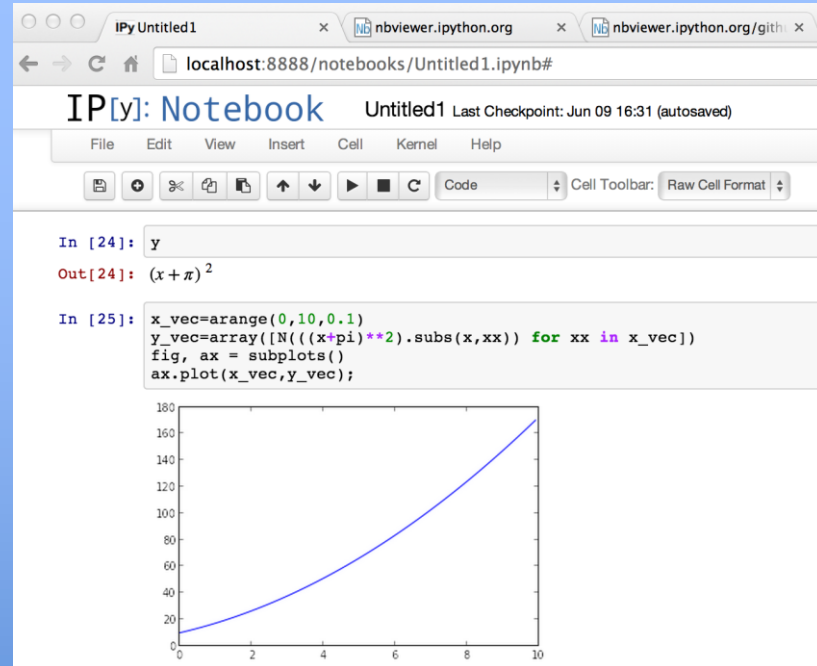
IPython Notebook

- A wrapper with full Python functionality
- Web interface (and others)
- Workbook
 - Edit and output dynamically
 - Document as you go, with formatting
 - Print/share
 - Embed images and movies, etc.
 - Direct code loading
- Interactive e-books are written in IPython notebook
- Symbolic solver with formatted output

```
In [39]: f=exp(x)+x+a**2
```

```
In [40]: integrate(f,x)
```

```
Out[40]:  $a^2x + \frac{x^2}{2} + e^x$ 
```



The screenshot shows a web browser window displaying a book page. The browser address bar shows 'nbviewer FAQ IPython'. The page title is 'Probabilistic Programming and Bayesian Methods for Hackers / Chapter1_Introduction /'. The page content includes the following text:

Probabilistic Programming and Bayesian Methods for Hackers

Version 0.1

Welcome to *Bayesian Methods for Hackers*. The full Github repository is available at [github/Probabilistic-Programming-and-Bayesian-Methods-for-Hackers](https://github.com/Probabilistic-Programming-and-Bayesian-Methods-for-Hackers). The other chapters can be found on the project's [homepage](#). We hope you enjoy the book, and we encourage any contributions!

Chapter 1