

Object-oriented numerics in C++, Python and modern Fortran

a case study comparison

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UCAR SEA Software Engineering Conference
Boulder, 2nd April 2013



background

Object oriented programming (OOP) "*has become recognised as the almost unique successful paradigm for creating complex software*"

Press et al. 2007: Numerical Recipes – The Art of Scientific Computing

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- ▶ maintain modularity and separation of program logic layers (e.g. separation of numerical algorithms, parallelisation mechanisms, data input/output, error handling and the description of physical processes); and
- ▶ shorten and simplify the source code by reproducing the mathematical notation used in the literature.

both contribute to software maintainability and auditability



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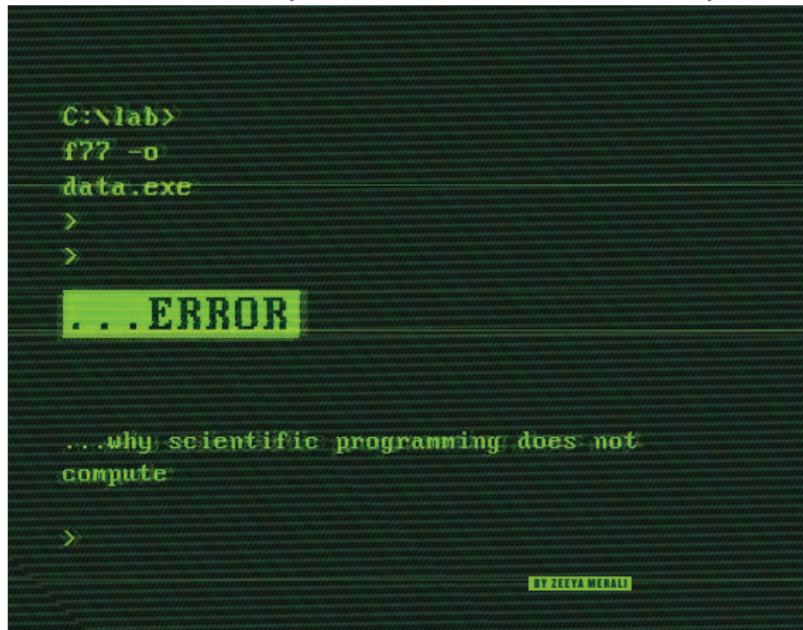
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background

we need software maintainability and auditability!

Merali 2010 (Nature, vol. 467, p. 775-777)



(climate modelling context)



arXiv.org /abs/1301.1334

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Object-oriented implementations of the MPDATA advection equation solver in C++, Python and Fortran

Sylwester Arabas, Dorota Jarecka, Anna Jaruga, Maciej Fijalkowski

(Submitted on 7 Jan 2013 (v1), last revised 19 Mar 2013 (this version, v2))

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 - ▶ implement it using OOP in C++, Python and Fortran
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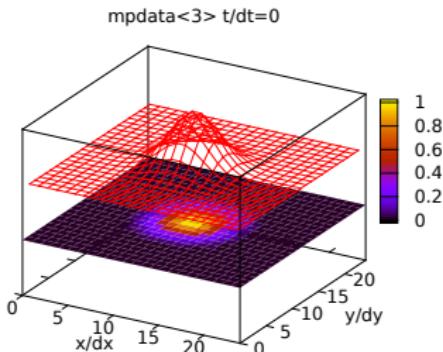
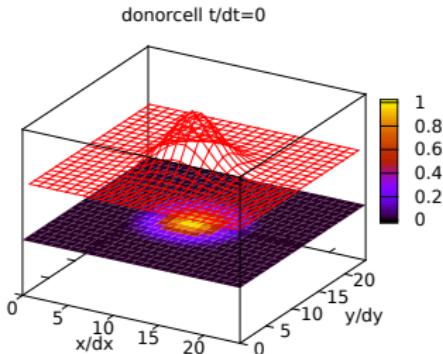


plan of this talk

- ▶ background
- ▶ MPDATA in pictures & formulæ
- ▶ MPDATA in C++, Python & Fortran
 - ▶ highlights from three OOP implementations
 - ▶ performance evaluation
- ▶ language choice tradeoffs
- ▶ future plans and a take-home message



MPDATA (Smolarkiewicz 1984) in pictures

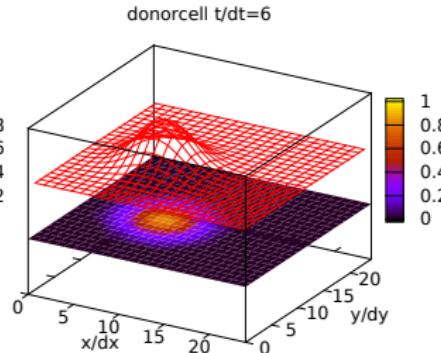
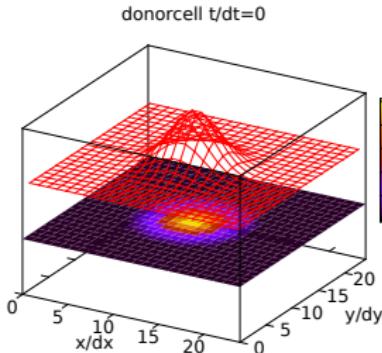


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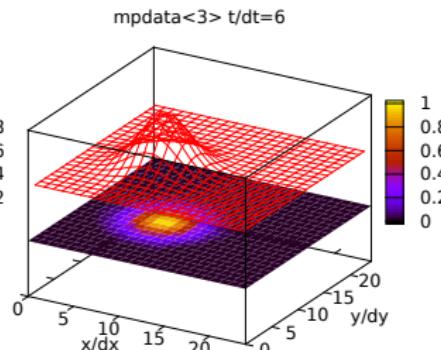
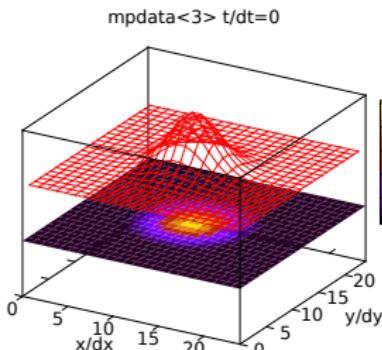
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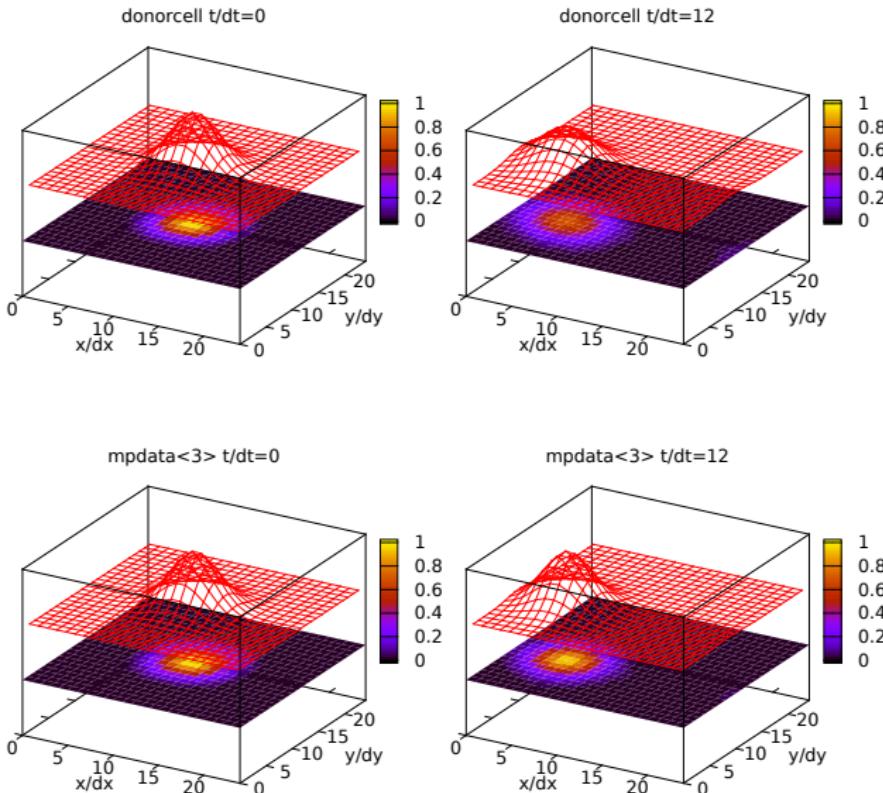
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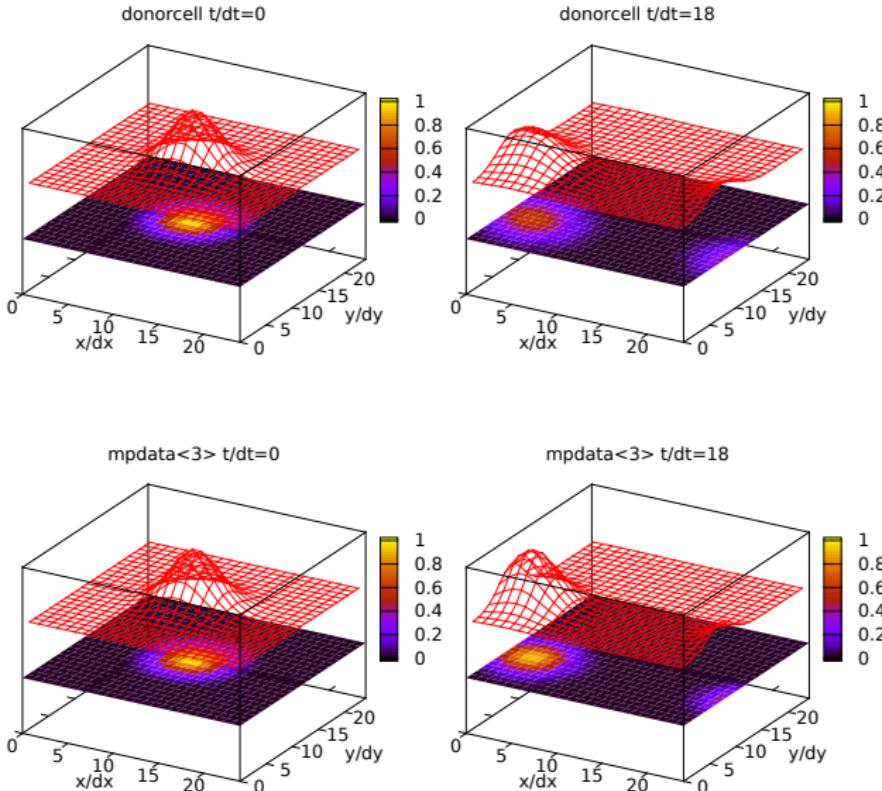


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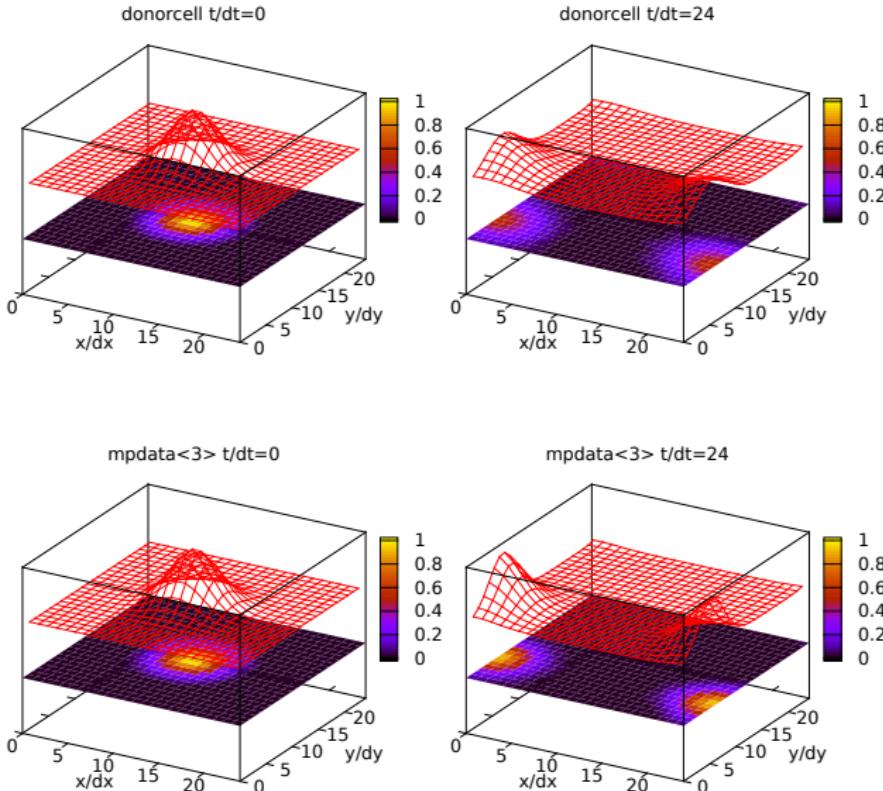


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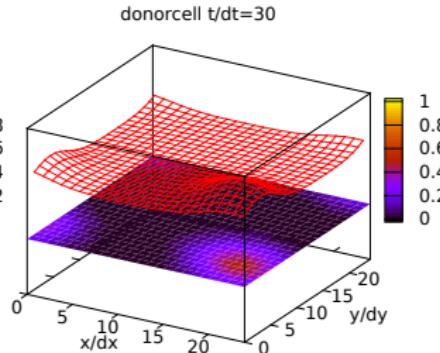
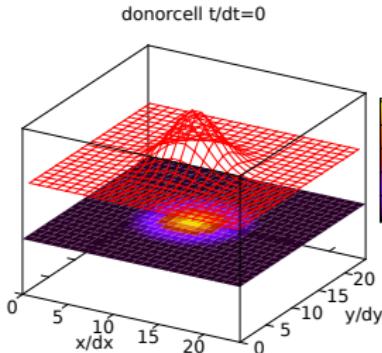


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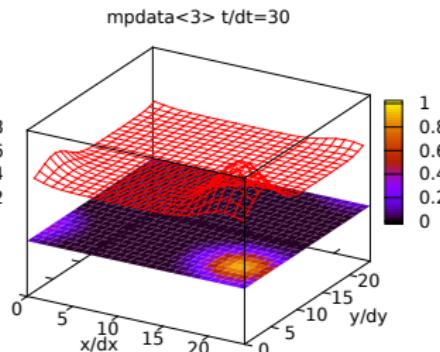
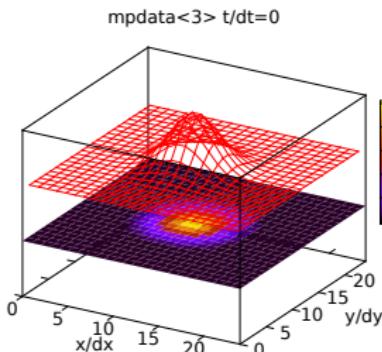
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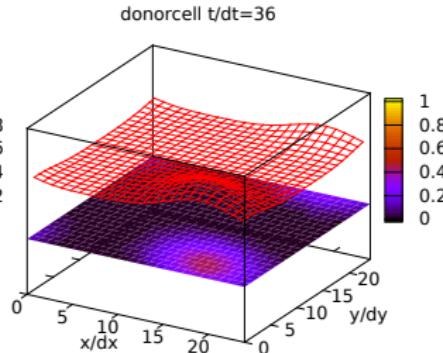
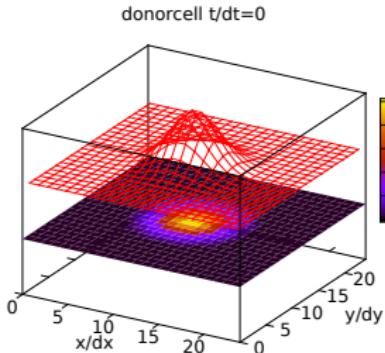
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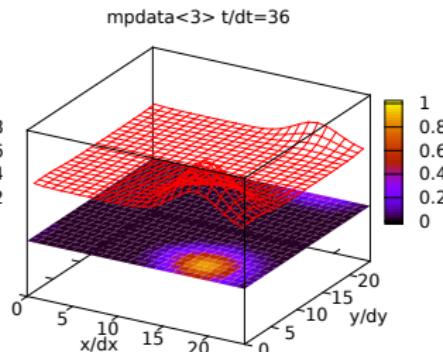
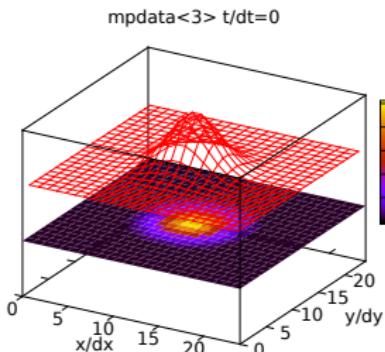
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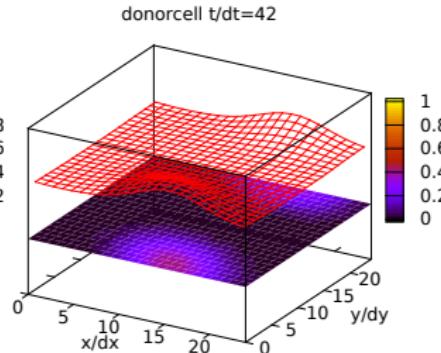
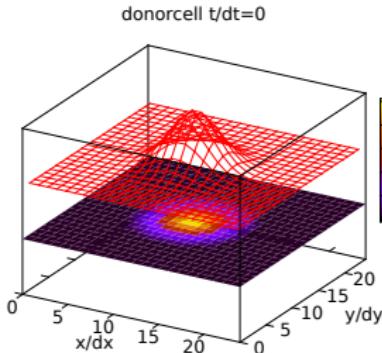
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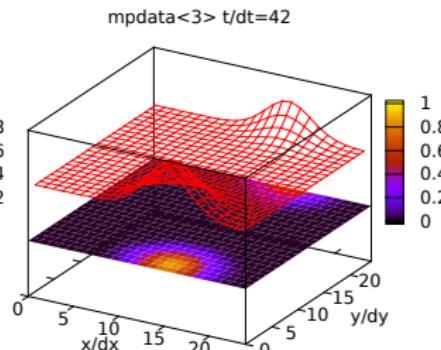
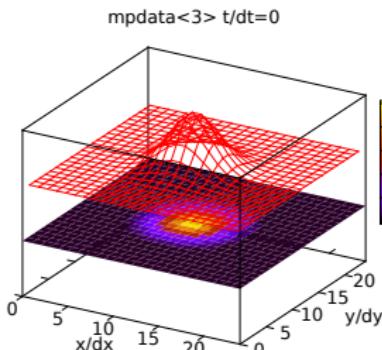
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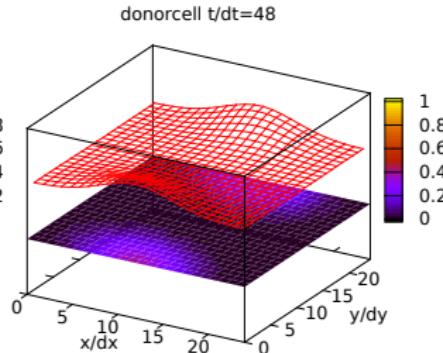
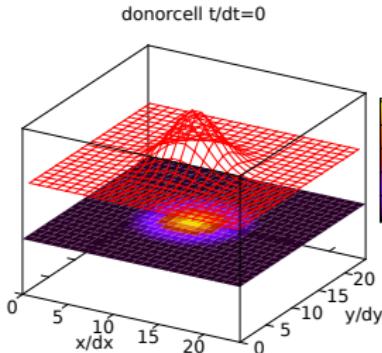
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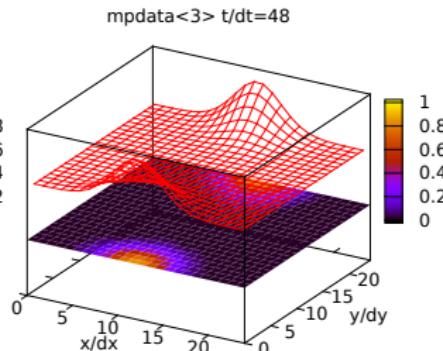
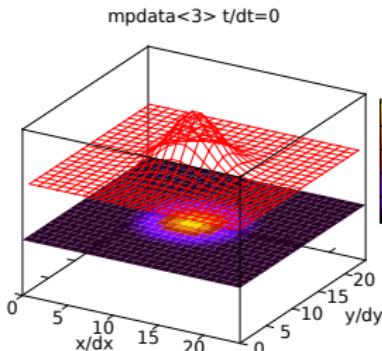
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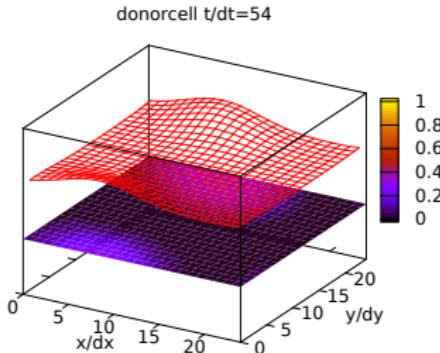
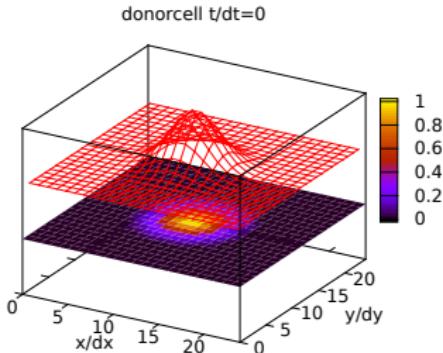
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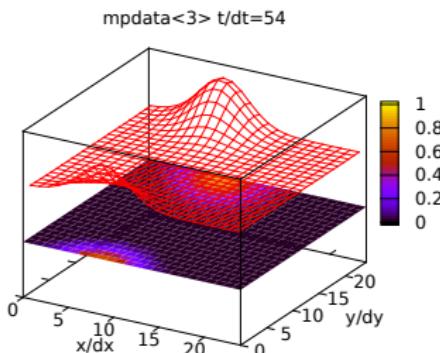
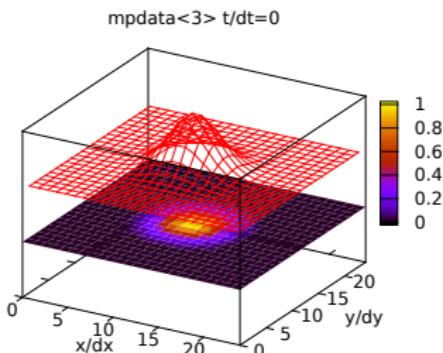
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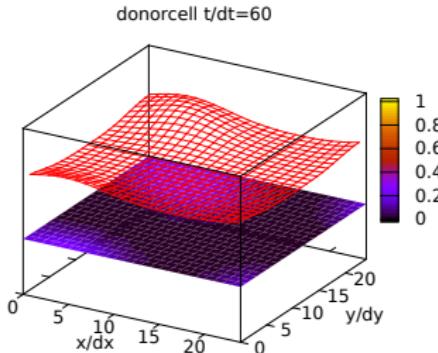
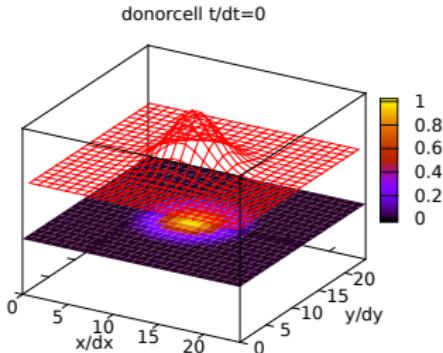
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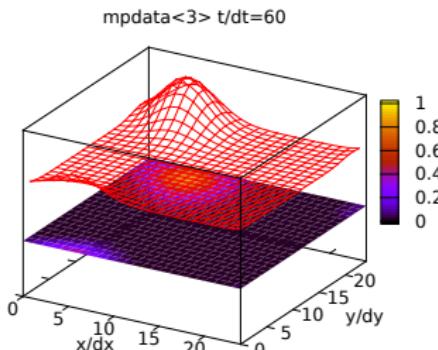
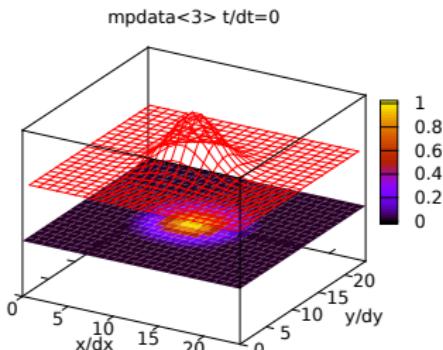
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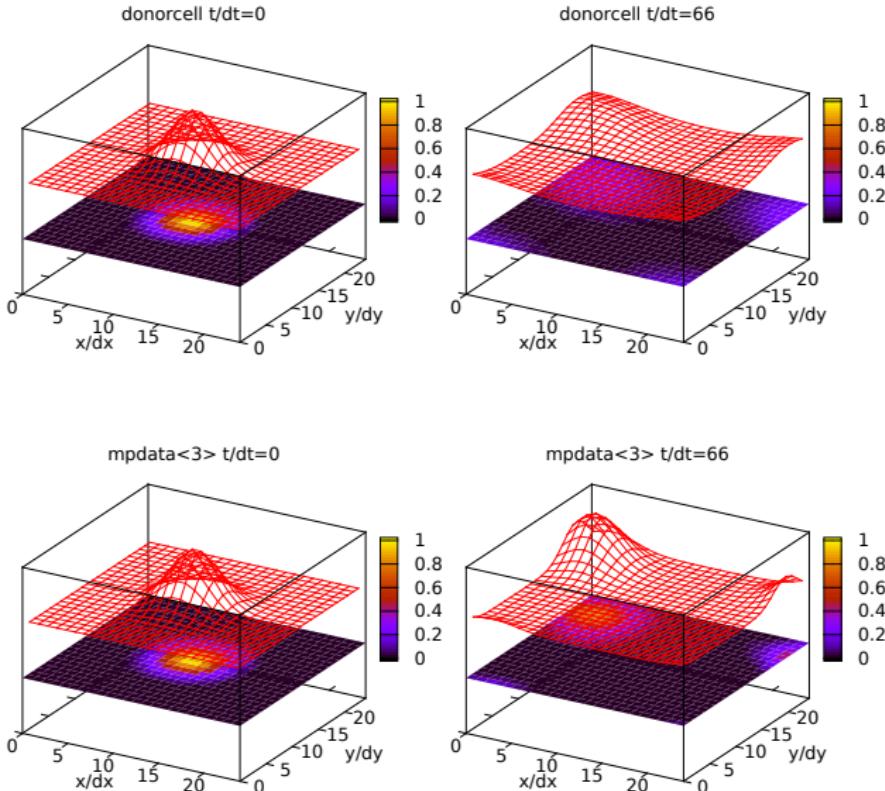
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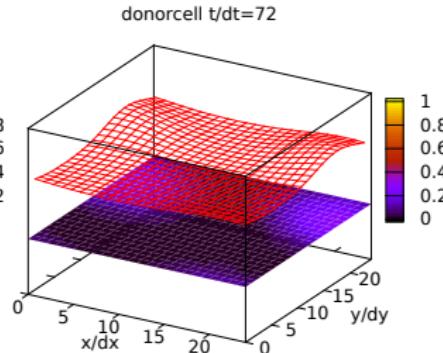
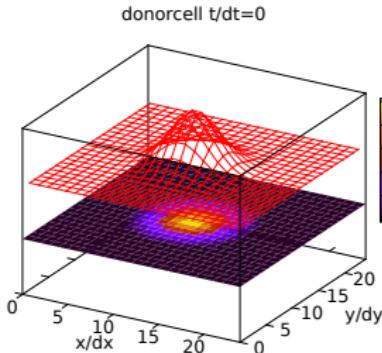


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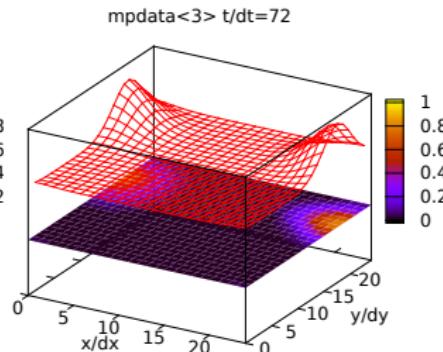
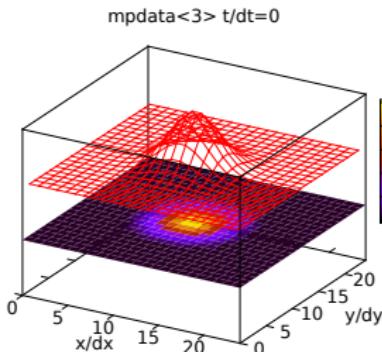
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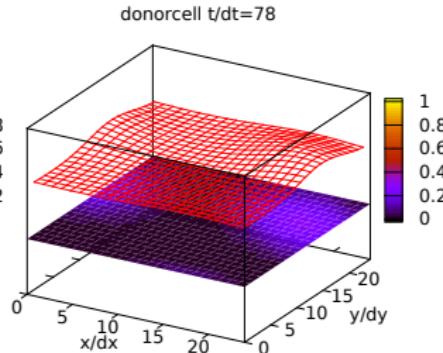
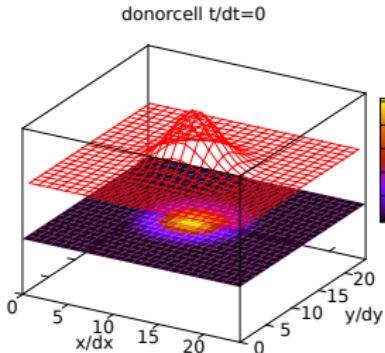
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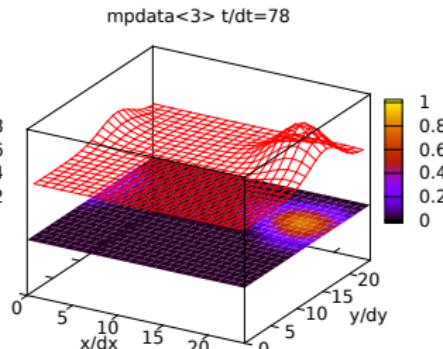
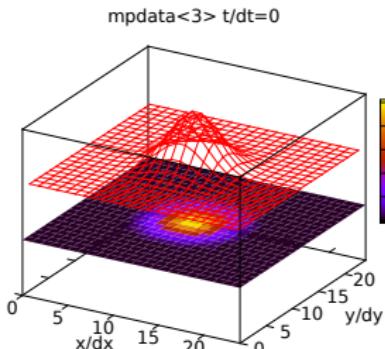
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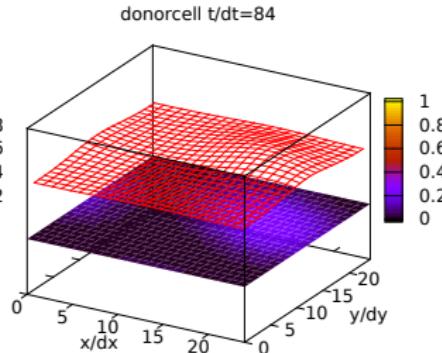
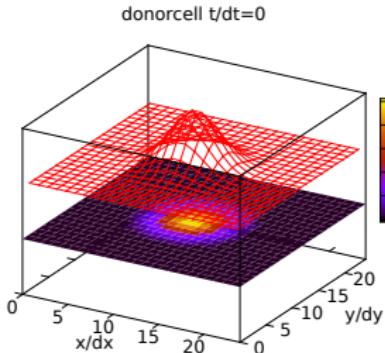
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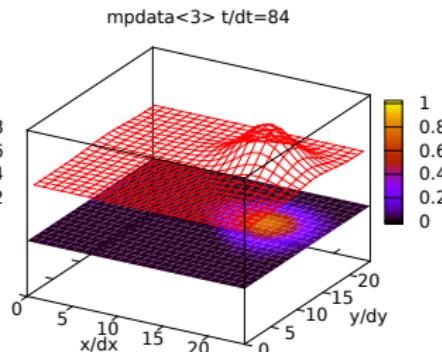
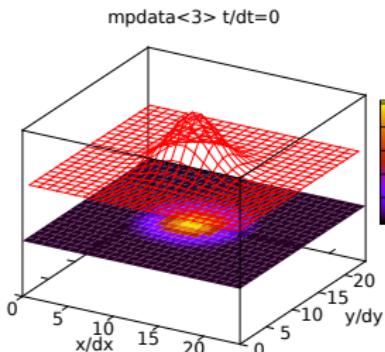
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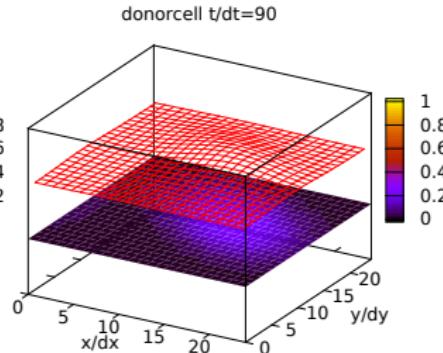
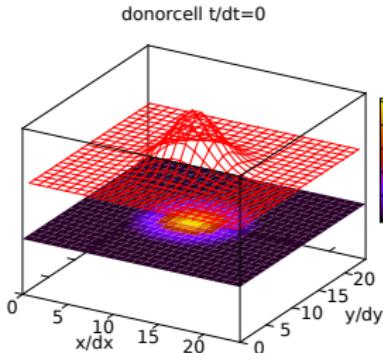
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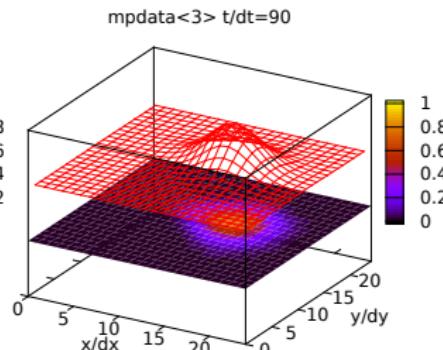
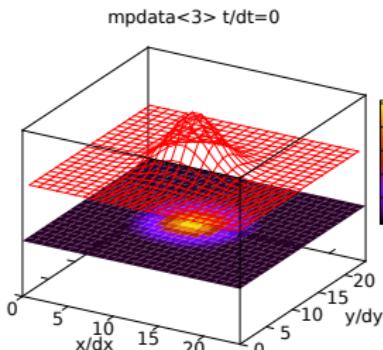
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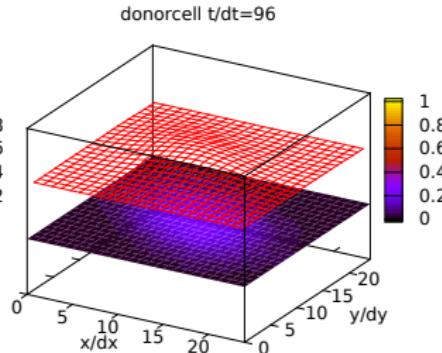
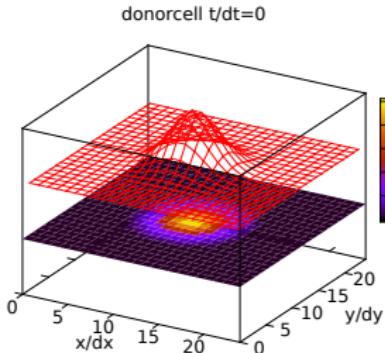
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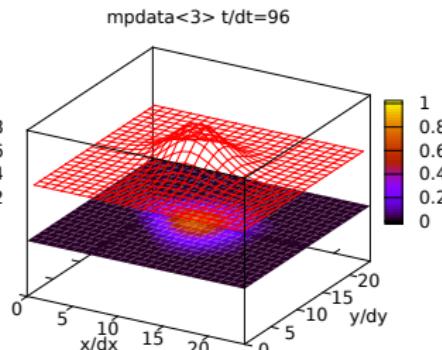
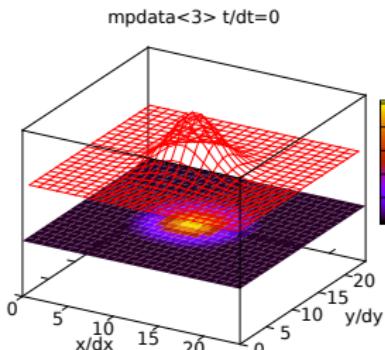
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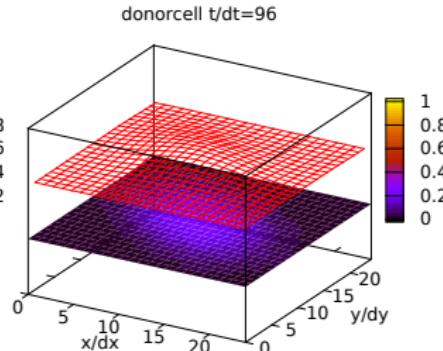
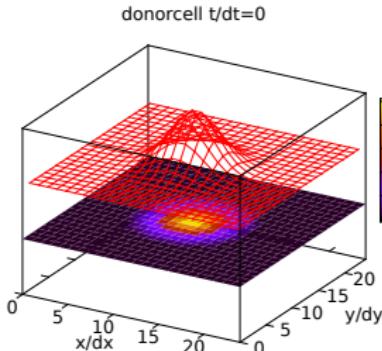
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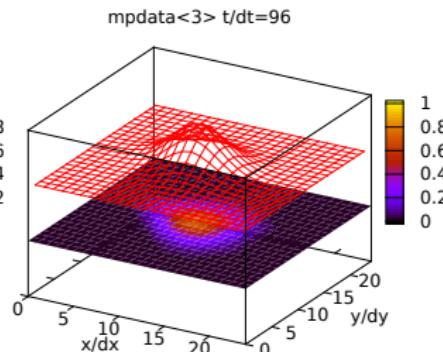
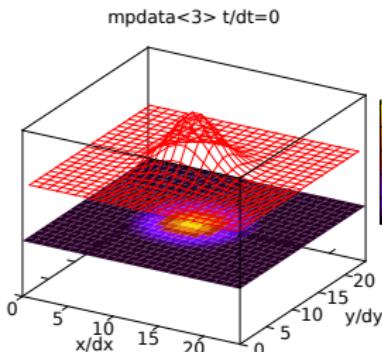
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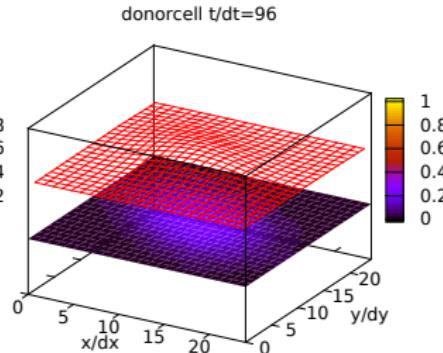
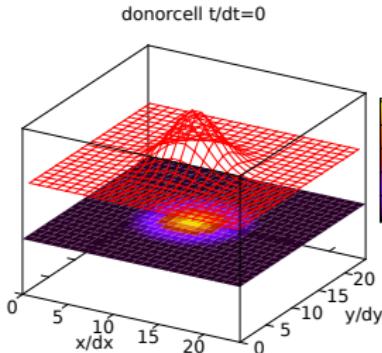
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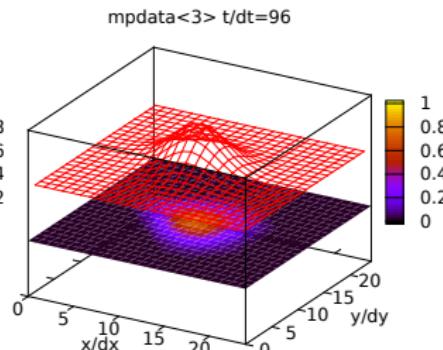
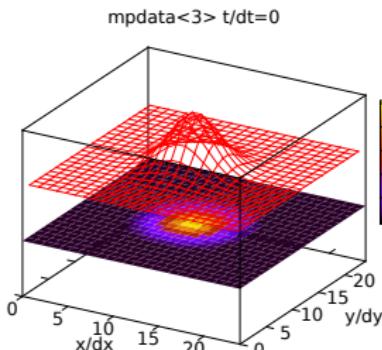
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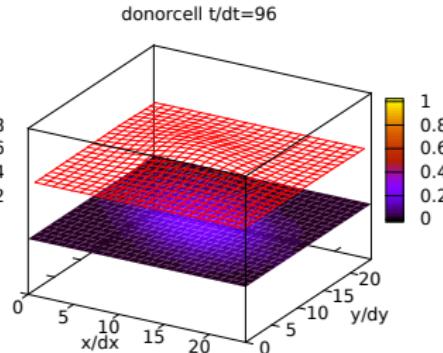
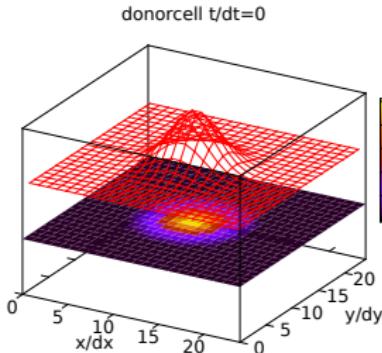
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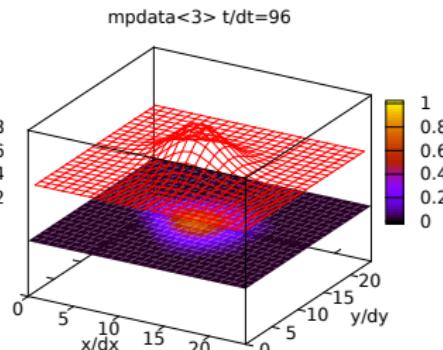
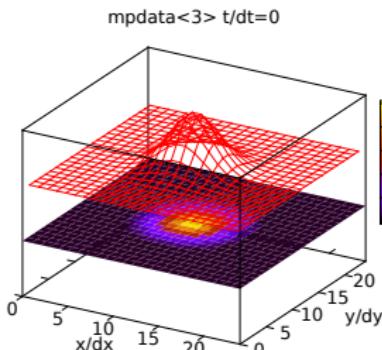
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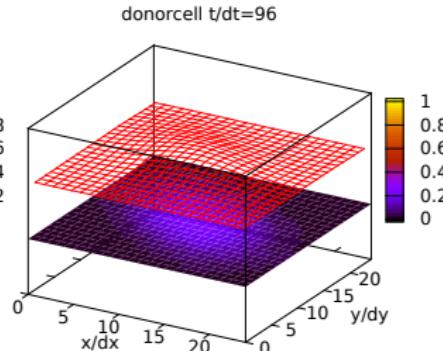
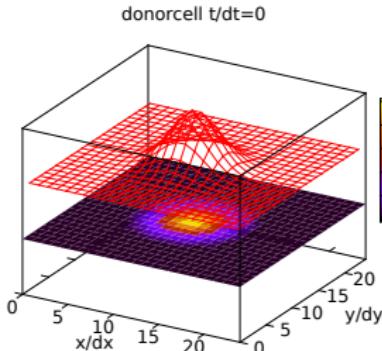
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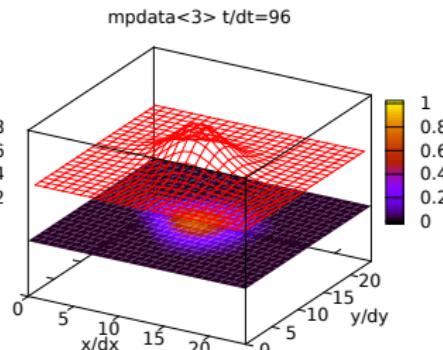
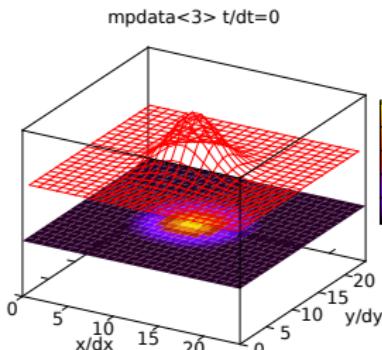
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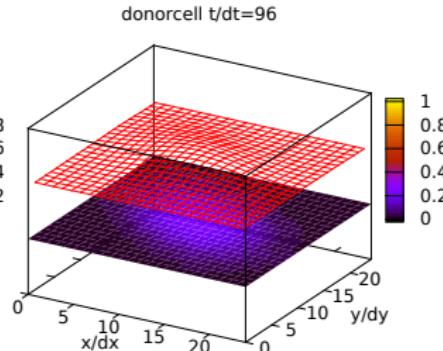
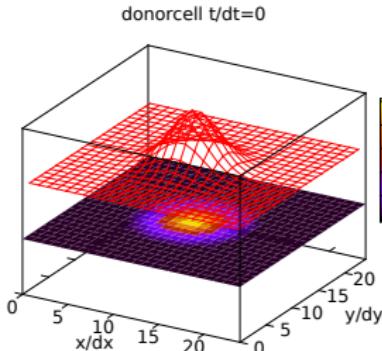
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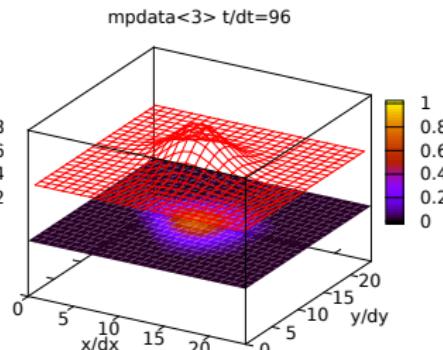
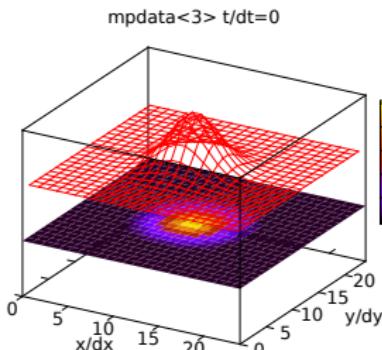
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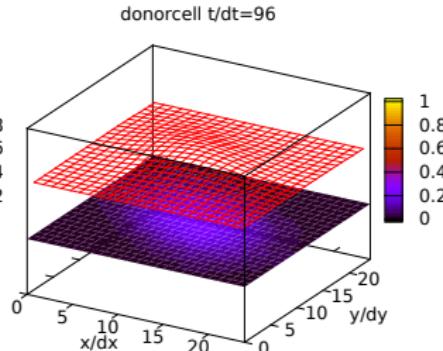
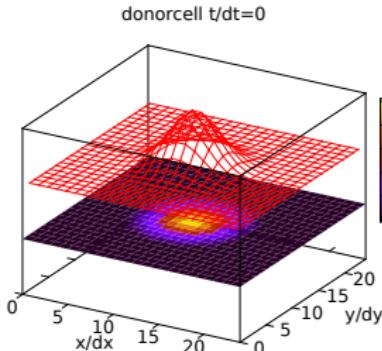
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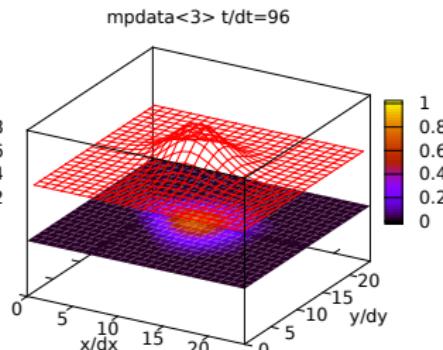
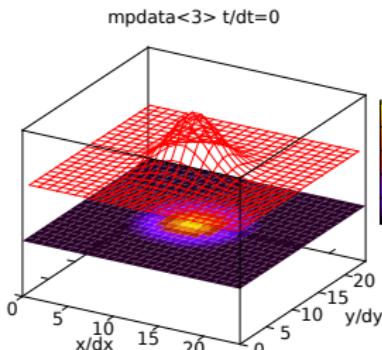
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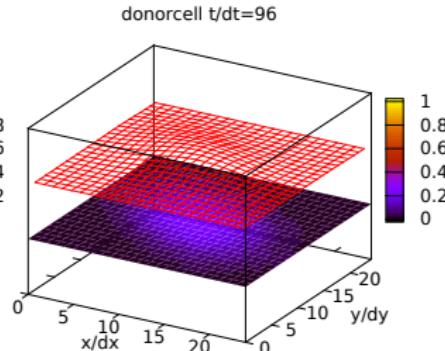
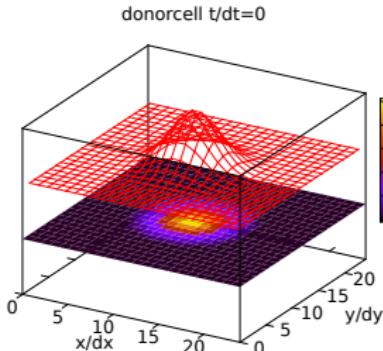
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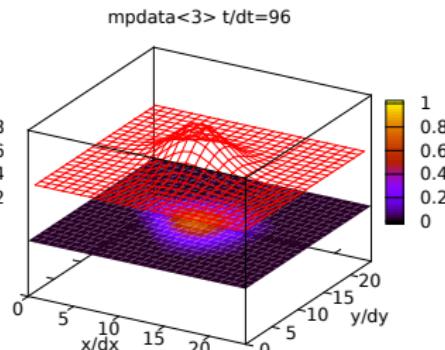
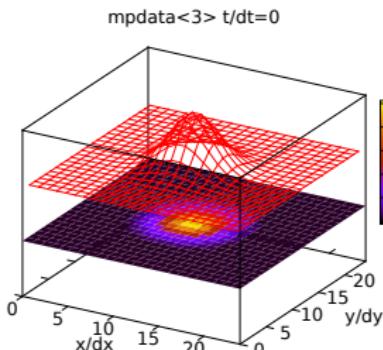
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MPDATA (Smolarkiewicz 1984) in formulæ

- advection equation: $\partial_t \psi = -\nabla \cdot (\vec{v}\psi)$
- two time-level forward-in-time scheme:

$$\psi^{[n+1]} = \psi^{[n]} - \sum_d \text{Adv}(\psi^{[n]}, \vec{C})$$

$$\vec{C} = \vec{v} \cdot \frac{\Delta t}{\Delta x}$$

- donor-cell formula on an Arakawa-C grid:

$$\begin{aligned} \psi_{[i,j]}^{[n+1]} &= \psi_{[i,j]}^{[n]} - \sum_{d=0}^{N-1} \left(F \left[\psi_{[i,j]}^{[n]}, \psi_{[i,j]+\pi_{1,0}^d}^{[n]}, C_{[i,j]+\pi_{1/2,0}^d}^{[d]} \right] \right. \\ &\quad \left. - F \left[\psi_{[i,j]+\pi_{-1,0}^d}^{[n]}, \psi_{[i,j]}^{[n]}, C_{[i,j]+\pi_{-1/2,0}^d}^{[d]} \right] \right) \end{aligned}$$

$$\begin{aligned} F(\psi_L, \psi_R, C) &= \max(C, 0) \cdot \psi_L + \min(C, 0) \cdot \psi_R \\ &= \frac{C + |C|}{2} \cdot \psi_L + \frac{C - |C|}{2} \cdot \psi_R \end{aligned}$$

symbols:

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MPDATA (Smolarkiewicz 1984) in formulæ

- MPDATA: corrective donor-cell steps using C' :

$$C'_{[i,j]+\pi_{1/2,0}^d} = \left| C^{[d]}_{[i,j]+\pi_{1/2,0}^d} \right| \cdot \left[1 - \left| C^{[d]}_{[i,j]+\pi_{1/2,0}^d} \right| \right] \cdot A^{[d]}_{[i,j]}(\psi)$$

$$- \sum_{q=0, q \neq d}^N C^{[d]}_{[i,j]+\pi_{1/2,0}^d} \cdot \bar{C}^{[q]}_{[i,j]+\pi_{1/2,0}^d} \cdot B^{[d]}_{[i,j]}(\psi)$$

$$\bar{C}^{[q]}_{[i,j]+\pi_{1/2,0}^d} = \frac{1}{4} \cdot \left(C^{[q]}_{[i,j]+\pi_{1,1/2}^d} + C^{[q]}_{[i,j]+\pi_{0,1/2}^d} + \right. \\ \left. C^{[q]}_{[i,j]+\pi_{1,-1/2}^d} + C^{[q]}_{[i,j]+\pi_{0,-1/2}^d} \right)$$

$$A^{[d]}_{[i,j]} = \frac{\psi_{[i,j]+\pi_{1,0}^d} - \psi_{[i,j]}}{\psi_{[i,j]+\pi_{1,0}^d} + \psi_{[i,j]}}$$

$$B^{[d]}_{[i,j]} = \frac{1}{2} \frac{\psi_{[i,j]+\pi_{1,1}^d} + \psi_{[i,j]+\pi_{0,1}^d} - \psi_{[i,j]+\pi_{1,-1}^d} - \psi_{[i,j]+\pi_{0,-1}^d}}{\psi_{[i,j]+\pi_{1,1}^d} + \psi_{[i,j]+\pi_{0,1}^d} + \psi_{[i,j]+\pi_{1,-1}^d} + \psi_{[i,j]+\pi_{0,-1}^d}}$$

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MPDATA (Smolarkiewicz 1984) in formulæ

- ▶ "traditional" numerics:

- ▶ floating-point arrays: ψ , $C^{[0]}$, $C^{[1]}$
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- ▶ statements
- ▶ ...
- ▶ $\#LOC \gg \#LOC$ in \LaTeX , human-readable?

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- ▶ ...
- ▶ instance of an array-valued-expression class:
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- ▶ integers: n , d , i , j
- ▶ statements
- ▶ ...
- ▶ **#LOC \gg #LOC in L^AT_EX, human-readable?**

symbols:

ψ - conservative dependent variable (scalar field)

C - Courant number (vector field)

n - time level

d - dimension

i, j - grid indices

$\pi_{a,b}^d$ - permutation of (a,b) of order d

- ▶ OO numerics:

- ▶ instance of an array-of-floats class: ψ
- ▶ instance of a vector-of-arrays class: C
- ▶ instance of an array-index class: i, j
- ▶ ...
- ▶ instance of an array-valued-expression class:
 $\psi_{[i+1,j]} + \psi_{[i-1,j]}$
- ▶ ...
- ▶ **how could it make one's life easier?**
- ▶ **are there any solutions applicable in HPC?**



MPDATA (Smolarkiewicz 1984) in formulæ

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MPDATA in C++, Python and Fortran: prerequisites

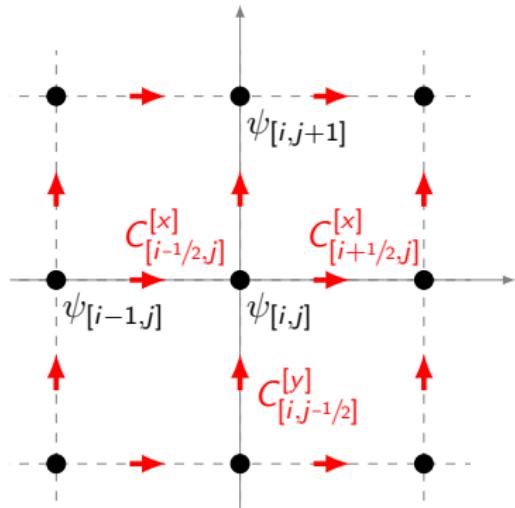
OOP language/library set-ups for fast number crunching:
(in context of structured meshes, stencil-type algorithms)

- ▶ C++ & Blitz++
- ▶ Python & NumPy
- ▶ Fortran 200x
- ▶ ...¹

¹suggestions welcome on what else to try out



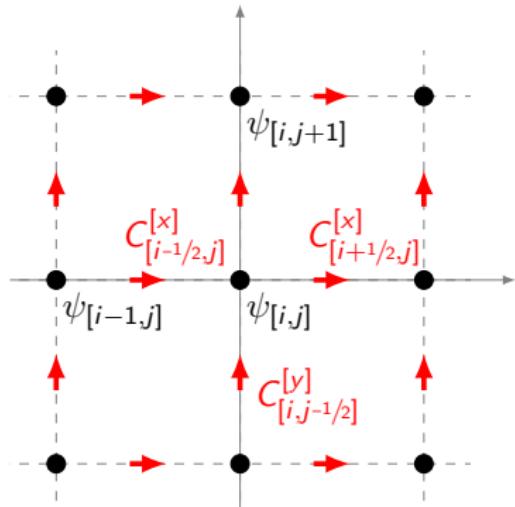
example (1/3): Arakawa-C grid fractional indices



example (1/3): Arakawa-C grid fractional indices

C++ / Blitz++:

```
(C++)  
#include <blitz/array.h>  
using arr_t = blitz::Array<real_t, 2>;  
using rng_t = blitz::Range;  
using idx_t = blitz::RectDomain<2>;  
  
(C++)  
struct hlf_t {} h;  
  
inline rng_t operator+(const rng_t &i, const hlf_t &)  
{  
    return i;  
}  
  
inline rng_t operator-(const rng_t &i, const hlf_t &)  
{  
    return i-1;  
}
```



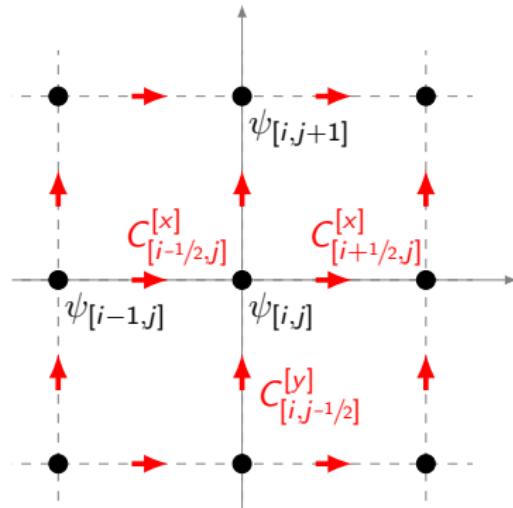
example (1/3): Arakawa-C grid fractional indices

Python / NumPy:

```
(Python)
class shift():
    def __init__(self, plus, mnus):
        self.plus = plus
        self.mnus = mnus
    def __radd__(self, arg):
        return type(arg)(
            arg.start + self.plus,
            arg.stop + self.plus
        )
    def __rsub__(self, arg):
        return type(arg)(
            arg.start - self.mnus,
            arg.stop - self.mnus
        )
```

```
(Python)
```

```
one = shift(1,1)
hlf = shift(0,1)
```



example (1/3): Arakawa-C grid fractional indices

Fortran:

```
(Fortran)
module arakawa_c_m
  implicit none

  type :: half_t
  end type

  type(half_t) :: h

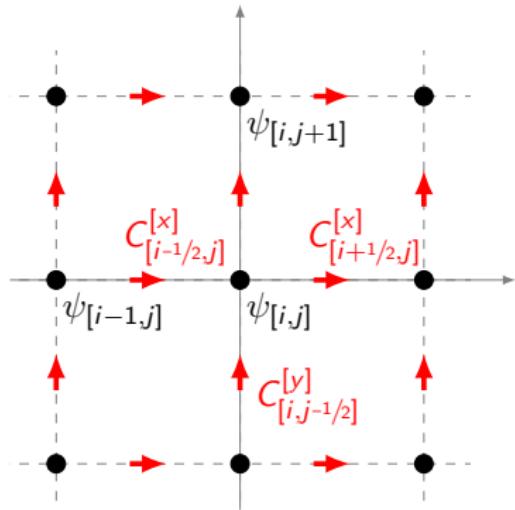
  interface operator (+)
    module procedure ph
  end interface

  interface operator (-)
    module procedure mh
  end interface

  contains

  elemental function ph(i, h) result (return)
    integer, intent(in) :: i
    type(half_t), intent(in) :: h
    integer :: return
    return = i
  end function

  elemental function mh(i, h) result (return)
    integer, intent(in) :: i
    type(half_t), intent(in) :: h
    integer :: return
    return = i - 1
  end function
end module
```



example (2/3): dimensional indirection

C++ / Blitz++:

```
template<int d>
inline auto donorcell(
    const arr_t &psi, const arr_t &C,
    const rng_t &i, const rng_t &j
) return_macro(
    F(
        psi(pi<d>(i, j)),
        psi(pi<d>(i+1, j)),
        C(pi<d>(i+h, j))
    ) -
    F(
        psi(pi<d>(i-1, j)),
        psi(pi<d>(i, j)),
        C(pi<d>(i-h, j))
    )
)
```

(C++)

$$\psi_{[i,j]}^{[n+1]} = \psi_{[i,j]}^{[n]} - \sum_{d=0}^{N-1} \left(F \begin{bmatrix} \psi_{[i,j]}^{[n]}, \psi_{[i,j]+\pi_{1,0}^d}^{[n]}, C_{[i,j]+\pi_{1/2,0}^d}^{[d]} \end{bmatrix} \right.$$

$$\left. - F \begin{bmatrix} \psi_{[i,j]+\pi_{-1,0}^d}^{[n]}, \psi_{[i,j]}^{[n]}, C_{[i,j]+\pi_{-1/2,0}^d}^{[d]} \end{bmatrix} \right)$$

```
void donorcell_op(
    const arrvec_t &psi, const int n,
    const arrvec_t &C,
    const rng_t &i, const rng_t &j
) {
    psi[n+1](i, j) = psi[n](i, j)
    - donorcell<0>(psi[n], C[0], i, j)
    - donorcell<1>(psi[n], C[1], j, i);
}
```

(C++)

pi() returns an instance of blitz::RectDomain



example (2/3): dimensional indirection

Python / NumPy:

```
(Python)
def donorcell(d, psi, C, i, j):
    return (
        f(
            psi[pi(d, i, j)],
            psi[pi(d, i+one, j)],
            C[pi(d, i+hlf, j)]
        ) -
        f(
            psi[pi(d, i-one, j)],
            psi[pi(d, i, j)],
            C[pi(d, i-hlf, j)]
        )
    )
```

```
(Python)
def donorcell_op(psi, n, C, i, j):
    psi[n+1][i,j] = (psi[n][i,j]
        - donorcell(0, psi[n], C[0], i, j)
        - donorcell(1, psi[n], C[1], j, i)
    )
```

$$\psi_{[i,j]}^{[n+1]} = \psi_{[i,j]}^{[n]} - \sum_{d=0}^{N-1} \left(F \begin{bmatrix} \psi_{[i,j]}^{[n]}, \psi_{[i,j]+\pi_{1,0}^d}^{[n]}, C_{[i,j]+\pi_{1/2,0}^d}^{[d]} \end{bmatrix} \right.$$

$$\left. - F \begin{bmatrix} \psi_{[i,j]+\pi_{-1,0}^d}^{[n]}, \psi_{[i,j]}^{[n]}, C_{[i,j]+\pi_{-1/2,0}^d}^{[d]} \end{bmatrix} \right)$$

`pi()` returns a tuple of slices

example (2/3): dimensional indirection

Fortran:

```
function donorcell(d, psi, C, i, j) result (return)
    integer :: d
    integer, intent(in) :: i(2), j(2)
    real(real_t) :: return(span(d, j, i))
    real(real_t), allocatable, intent(in) :: psi(:,:,), C(:,:)
    return = (
        & F(
            pi(d, psi, i, j),
            pi(d, psi, i+1, j),
            pi(d, C, i+h, j)
        ) -
        & F(
            pi(d, psi, i-1, j),
            pi(d, psi, i, j),
            pi(d, C, i-h, j)
        )
    )
end function
```

```
subroutine donorcell_op(psi, n, C, i, j)
    class(arrvec_t), allocatable :: psi
    class(arrvec_t), pointer :: C
    integer, intent(in) :: n
    integer, intent(in) :: i(2), j(2)

    real(real_t), pointer :: ptr(:,:)
    ptr => pi(0, psi%at(n+1)%p%a, i, j)
    ptr = pi(0, psi%at(n)%p%a, i, j) &
        - donorcell(0, psi%at(n)%p%a, C%at(0)%p%a, i, j) &
        - donorcell(1, psi%at(n)%p%a, C%at(1)%p%a, j, i)
end subroutine
```

pi() returns pointer to a slab of an allocatable



example (3/3): array-valued functions

C++ / Blitz++:

```
(C++)  
#define return_macro(expr) \  
    -> decltype(safeToReturn(expr)) \  
{ return safeToReturn(expr); }
```

```
(C++)  
template<class nom_t, class den_t>  
inline auto mpdata_frac(  
    const nom_t &nom, const den_t &den  
) return_macro(  
    where(den > 0, nom / den, 0)  
)
```

```
(C++)  
template<int d>  
inline auto mpdata_A(const arr_t &psi,  
    const rng_t &i, const rng_t &j  
) return_macro(  
    mpdata_frac(  
        psi(pi<d>(i+1, j)) - psi(pi<d>(i, j)),  
        psi(pi<d>(i+1, j)) + psi(pi<d>(i, j))  
    )  
)
```

$$A_{[i,j]}^{[d]} = \frac{\psi_{[i,j]+\pi_{1,0}^d} - \psi_{[i,j]}}{\psi_{[i,j]+\pi_{1,0}^d} + \psi_{[i,j]}}$$

return type: C++11's `auto` \rightsquigarrow array expression
no temporary objects: by design



example (3/3): array-valued functions

Python / NumPy:

```
(Python) _____  
def mpdata_frac(nom, den):  
    return numpy.where(den > 0, nom/den, 0)  
  
(Python) _____  
def mpdata_A(d, psi, i, j):  
    return mpdata_frac(  
        psi[pi(d, i+one, j)] - psi[pi(d, i, j)],  
        psi[pi(d, i+one, j)] + psi[pi(d, i, j)]  
)
```

$$A_{[i,j]}^{[d]} = \frac{\psi_{[i,j]+\pi_{1,0}^d} - \psi_{[i,j]}}{\psi_{[i,j]+\pi_{1,0}^d} + \psi_{[i,j]}}$$

return type: n/a

temporary objects: interpreter-dependant



example (3/3): array-valued functions

Fortran:

```
(Fortran)
function mpdata_frac(nom, den) result (return)
  real(real_t), intent(in) :: nom(:,:), den(:,:)
  real(real_t) :: return(size(nom, 1), size(nom, 2))
  where (den > 0)
    return = nom / den
  elsewhere
    return = 0
  end where
end function
```

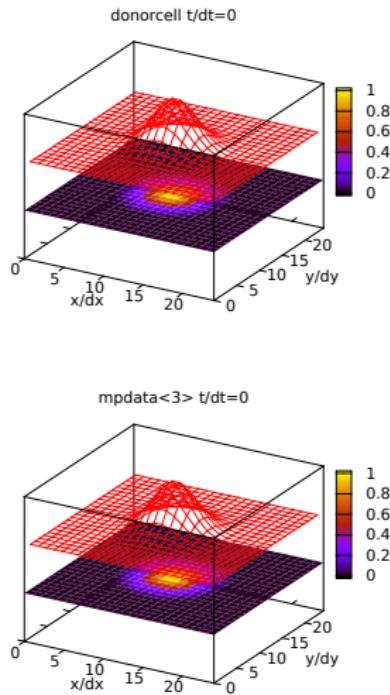
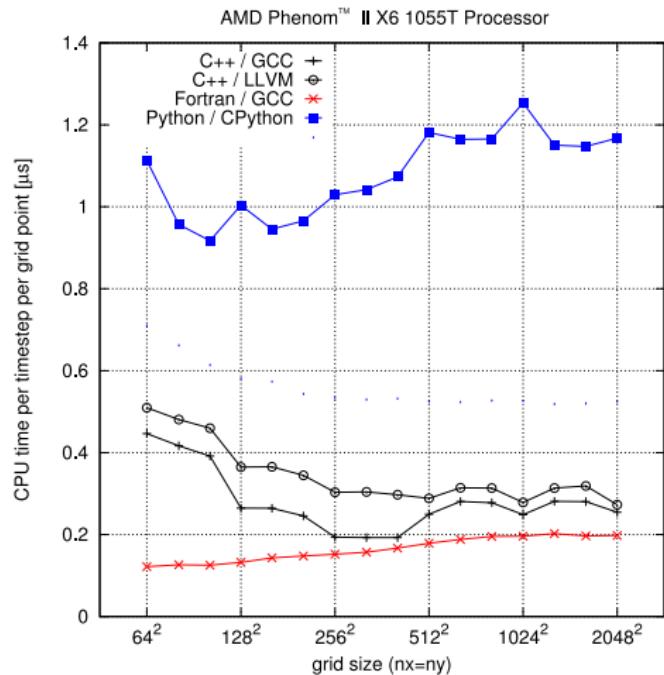
```
(Fortran)
function mpdata_A(d, psi, i, j) result (return)
  integer :: d
  real(real_t), allocatable, intent(in) :: psi(:,:)
  integer, intent(in) :: i(2), j(2)
  real(real_t) :: return(span(d, i, j), span(d, j, i))
  return = mpdata_frac(
    pi(d, psi, i+1, j) - pi(d, psi, i, j),
    &
    pi(d, psi, i+1, j) + pi(d, psi, i, j),
    &
  )
end function
```

$$A_{[i,j]}^{[d]} = \frac{\psi_{[i,j]+\pi_{1,0}^d} - \psi_{[i,j]}}{\psi_{[i,j]+\pi_{1,0}^d} + \psi_{[i,j]}}$$

return type: "dimension" (array)
temporary objects: compiler-dependant

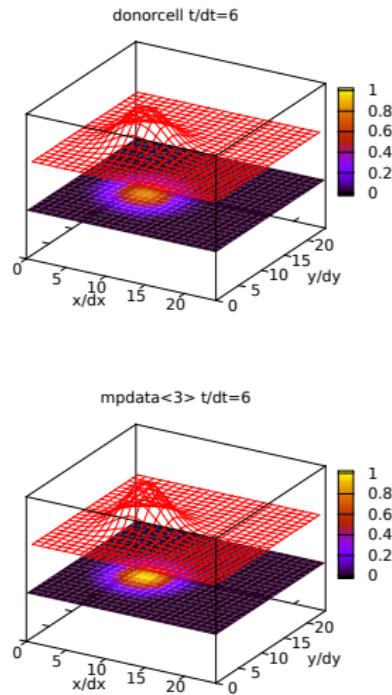
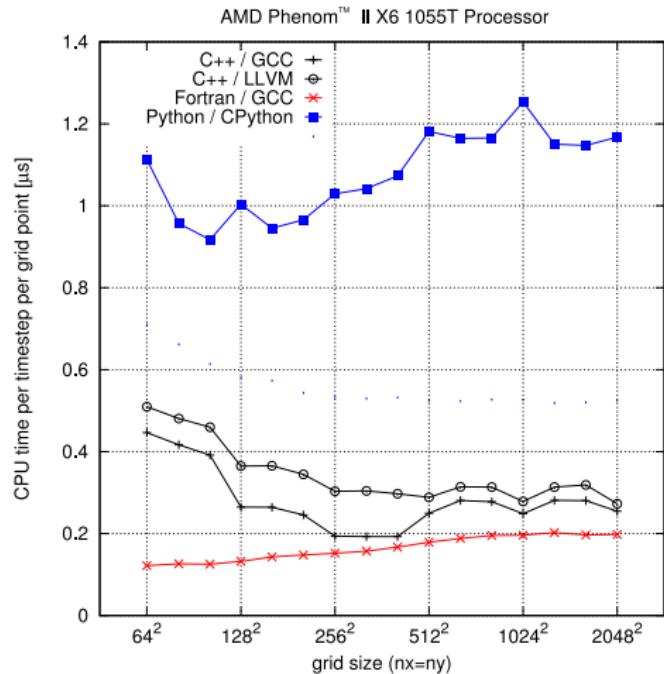


MPDATA in C++, Python and Fortran: performance



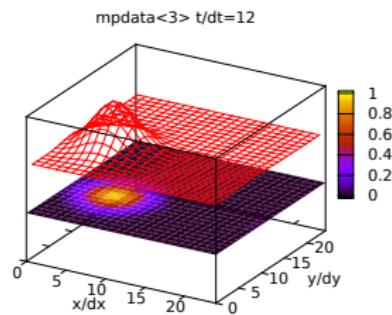
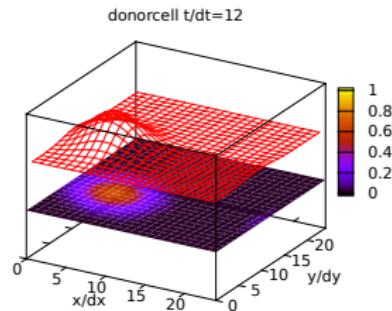
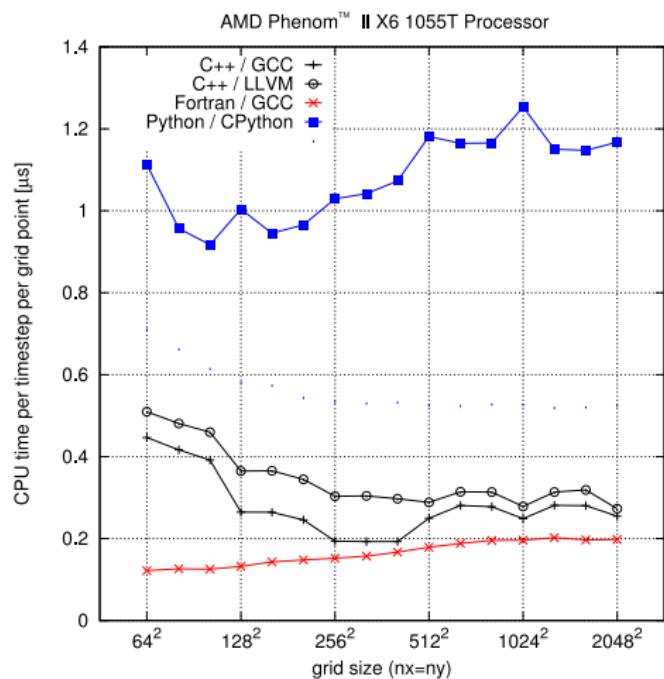
Is there any way to improve Python's performance?

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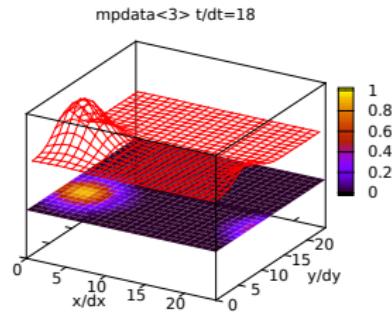
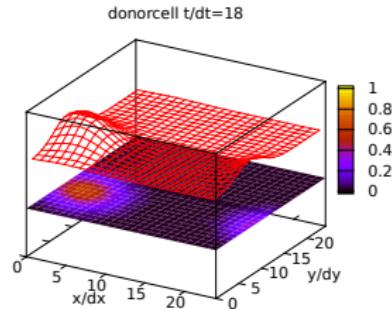
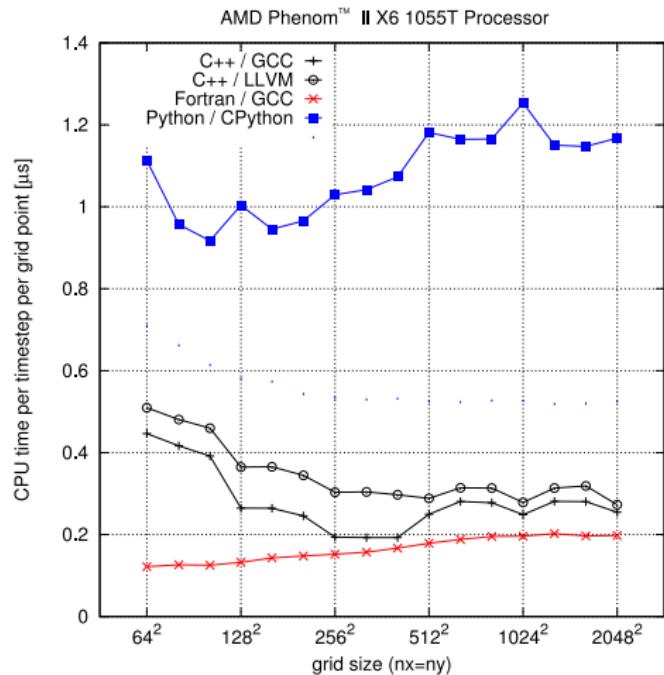
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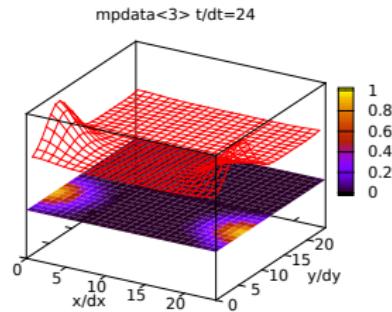
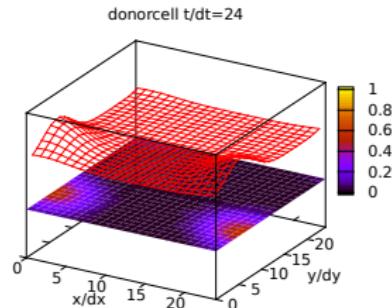
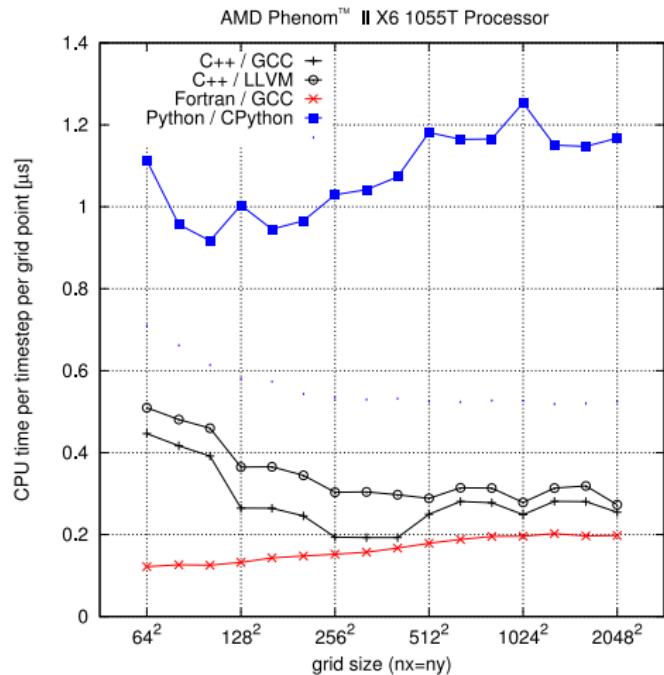
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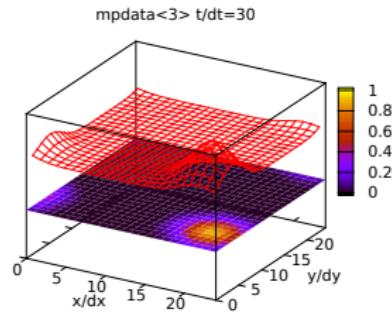
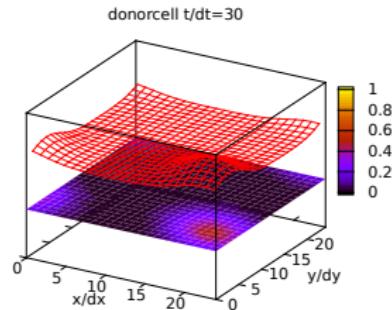
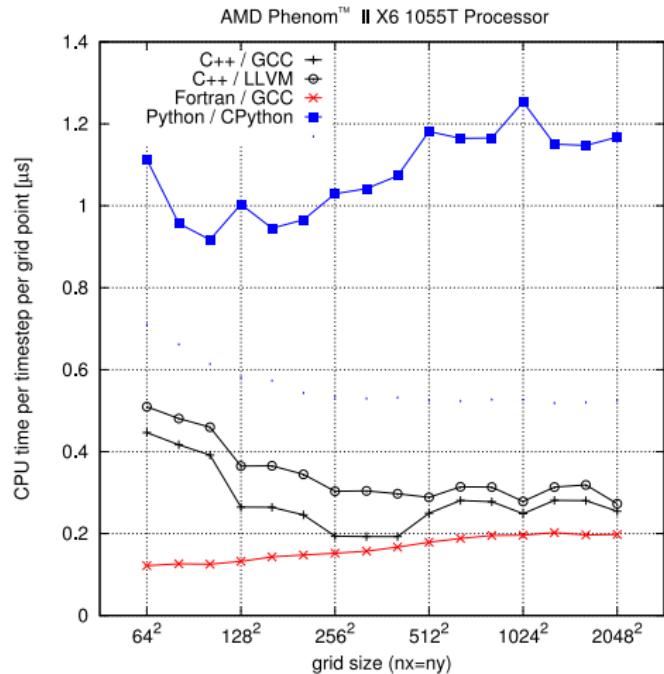
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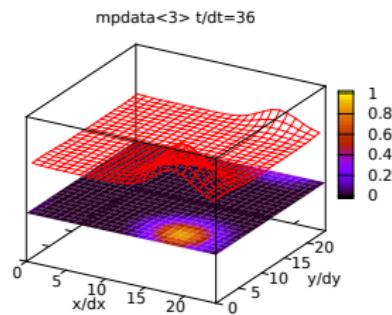
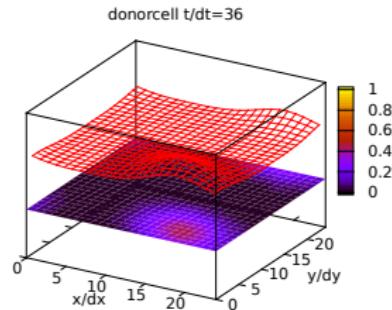
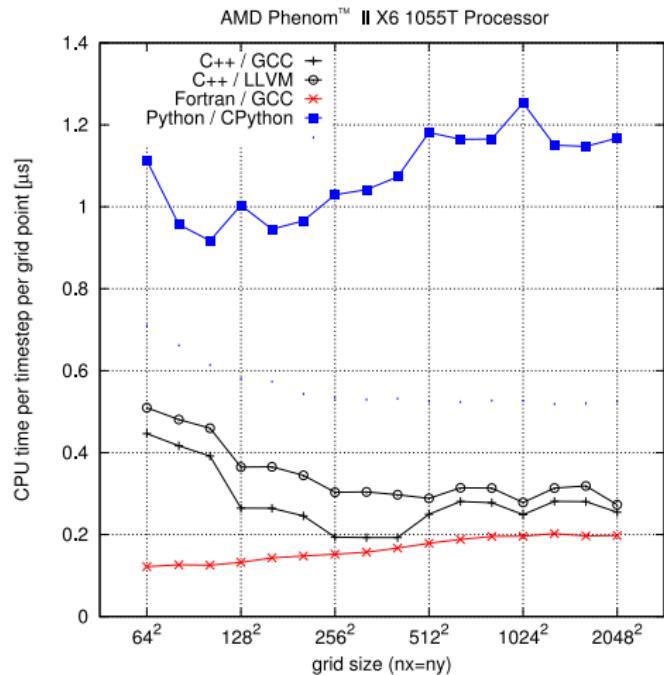
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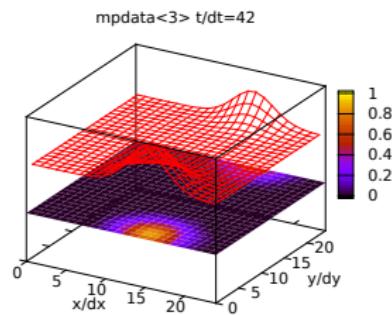
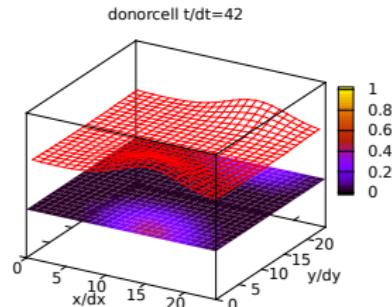
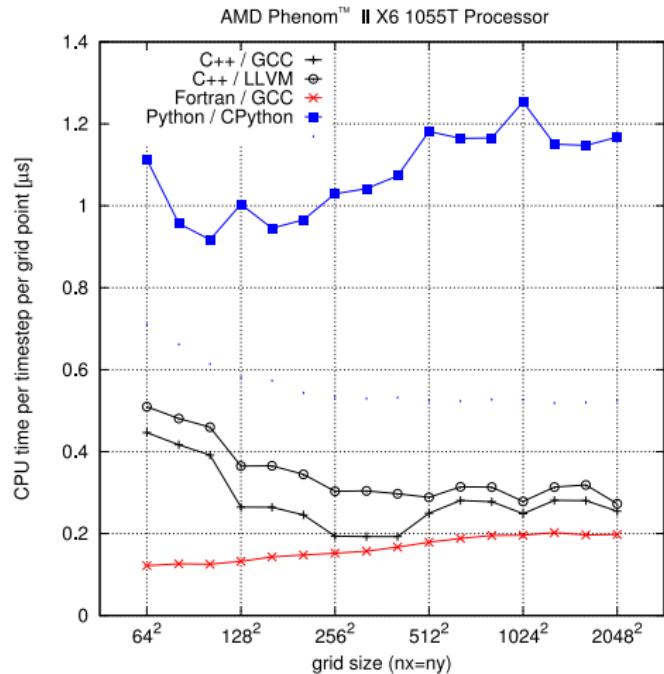
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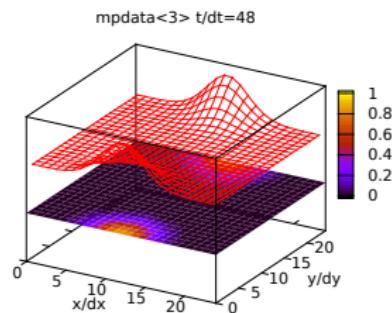
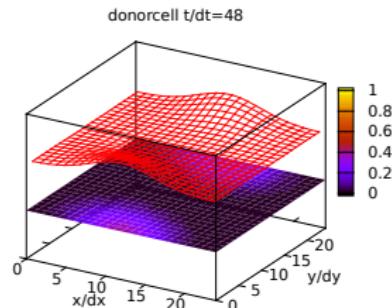
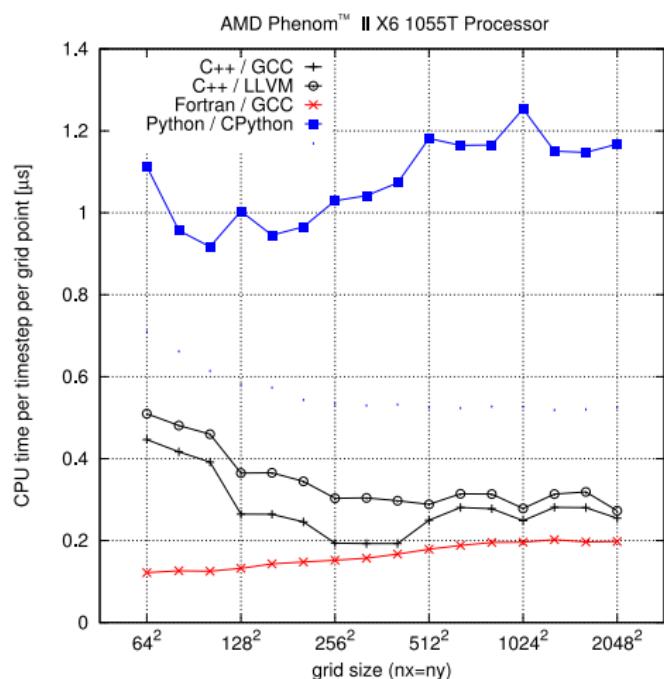
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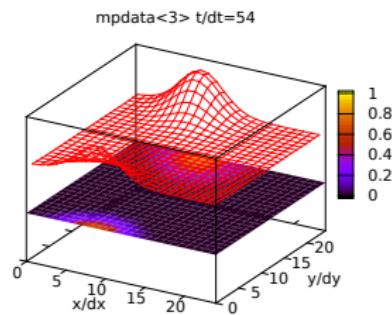
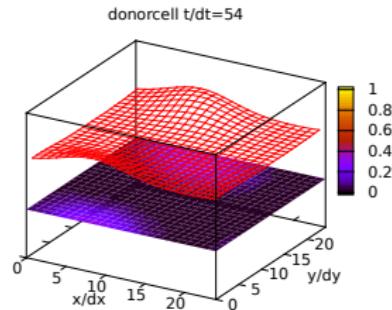
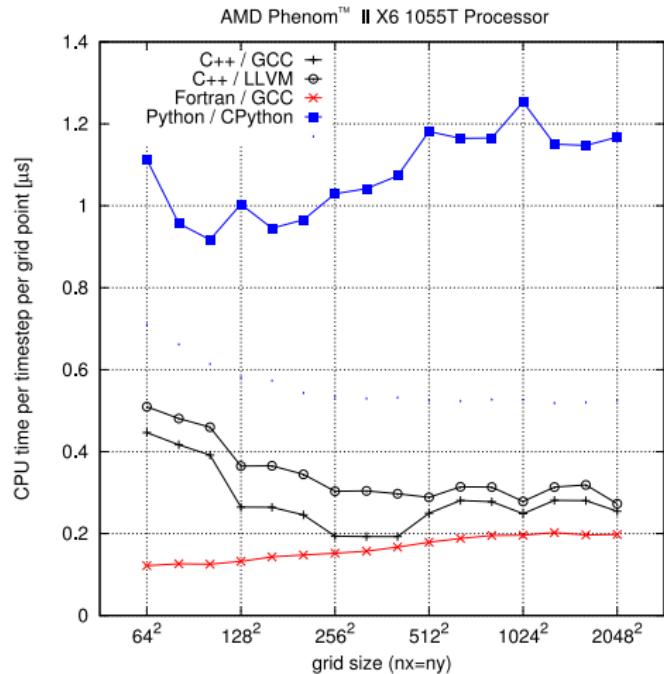
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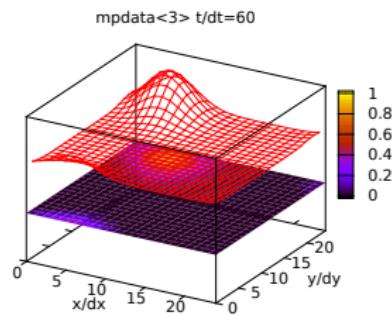
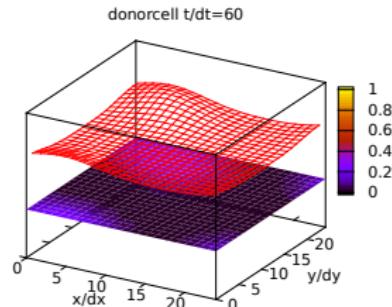
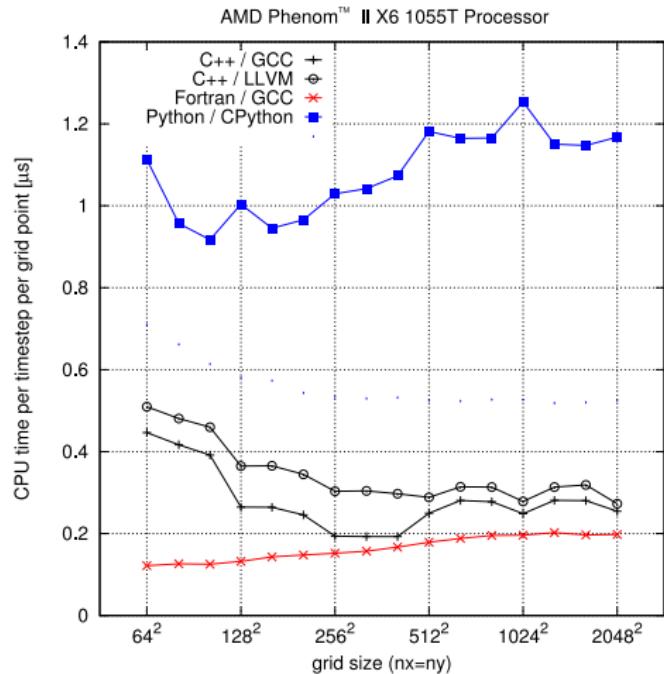
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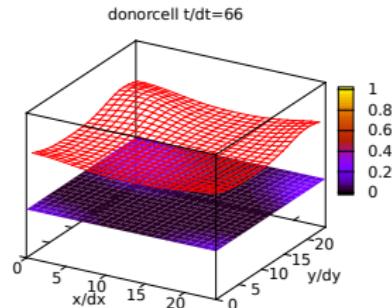
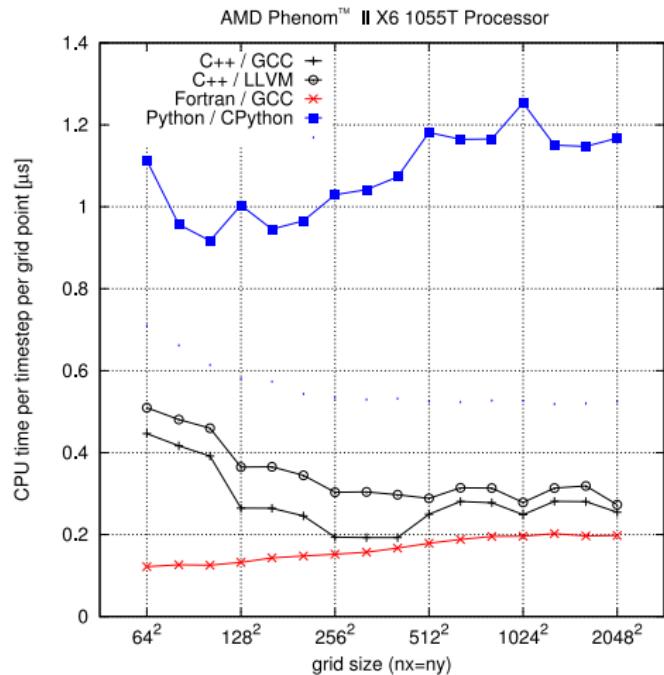
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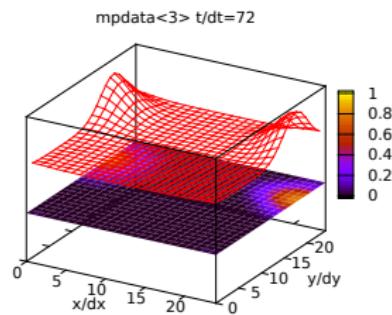
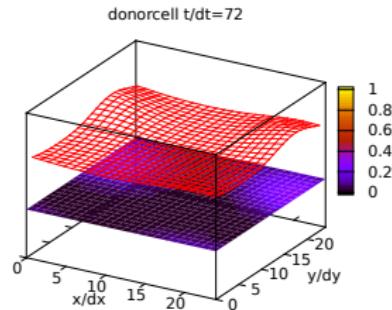
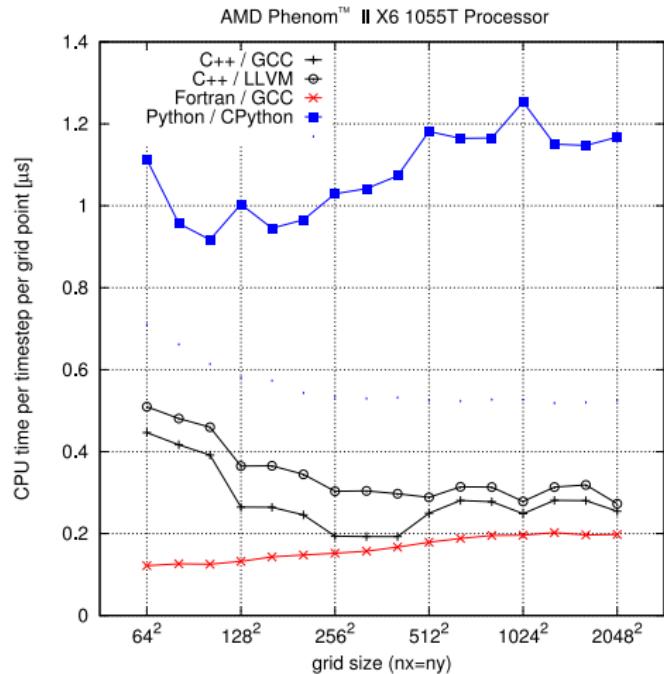
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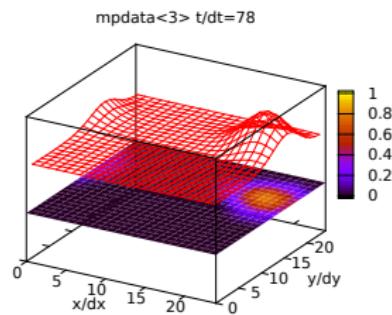
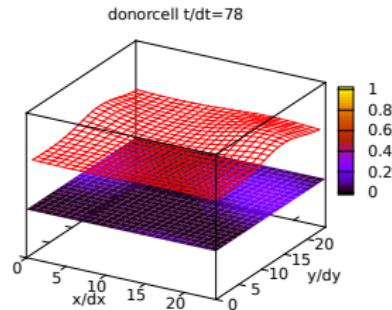
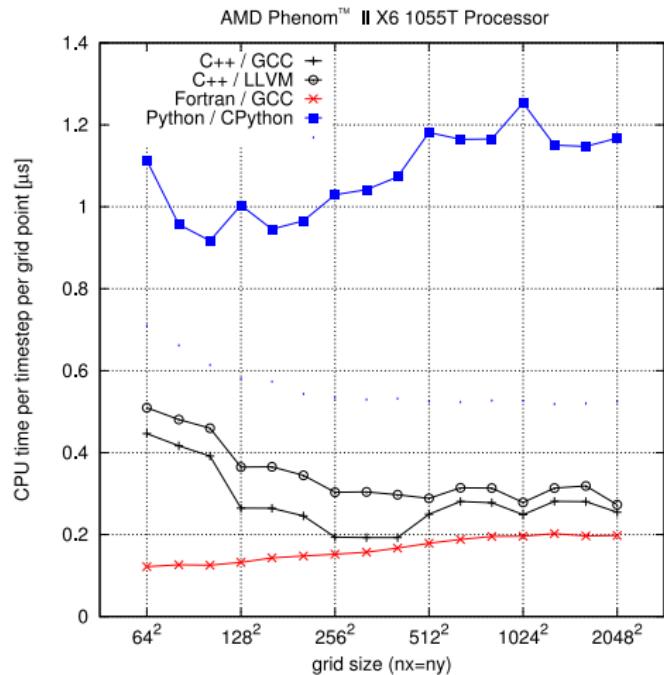
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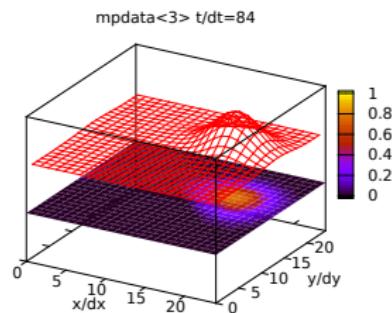
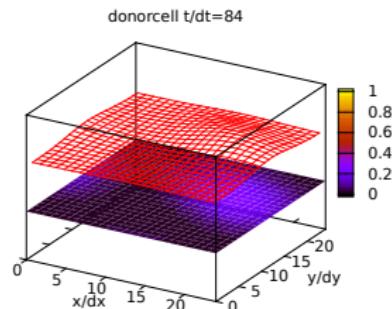
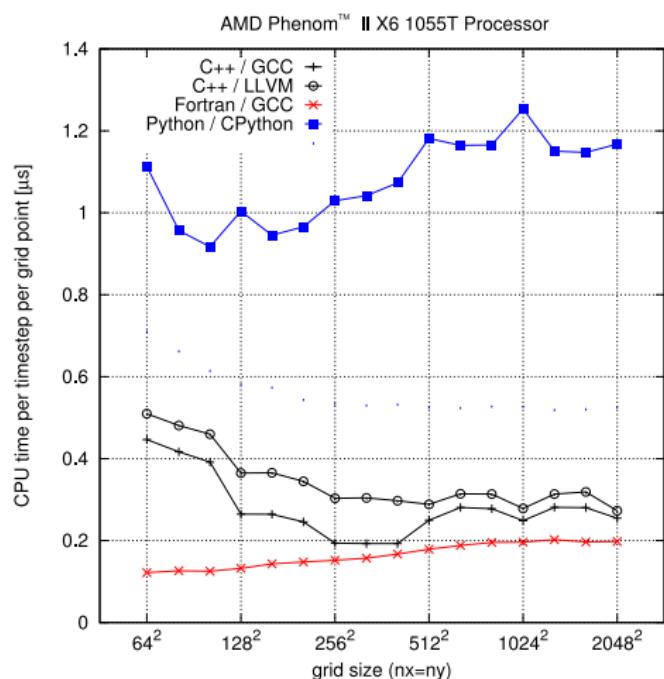
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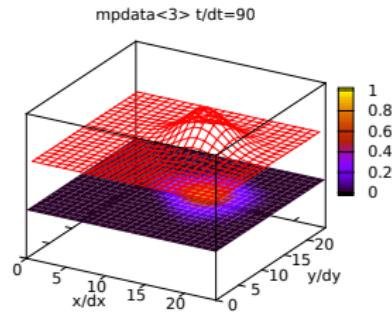
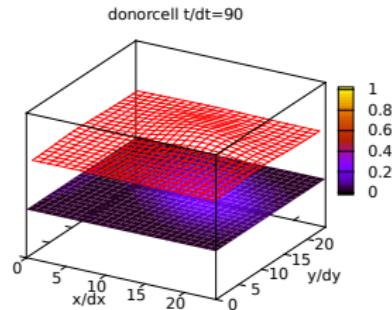
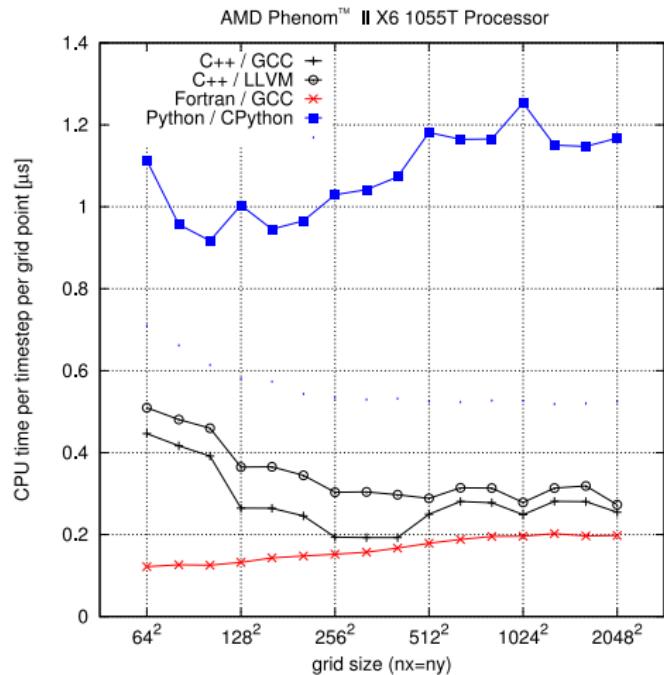
Is there any way to improve Python's performance?

MPDATA in C++, Python and Fortran: performance



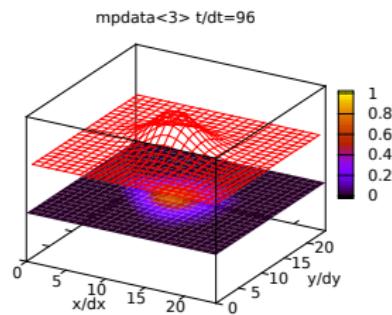
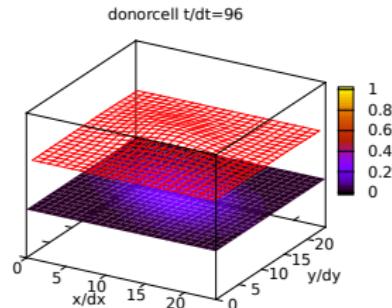
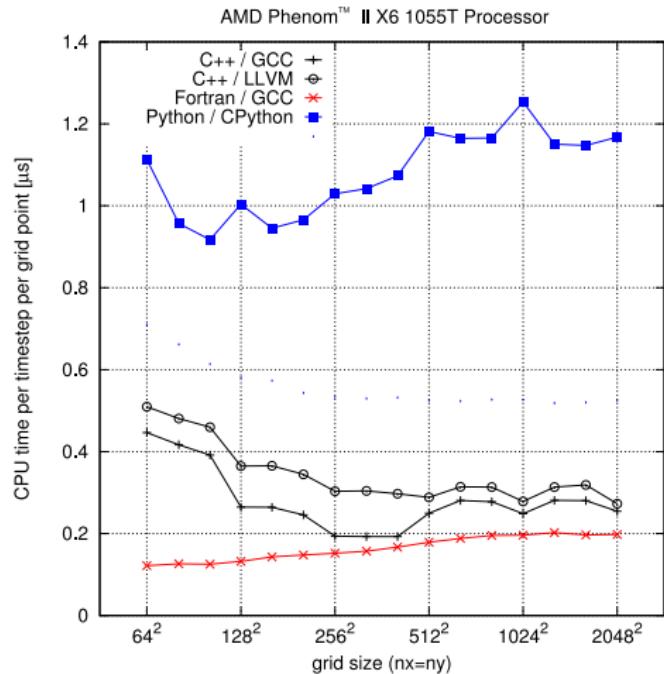
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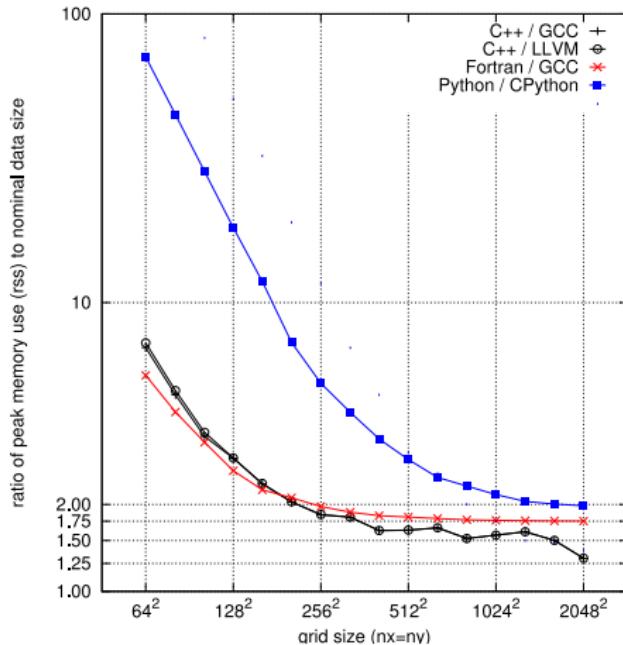
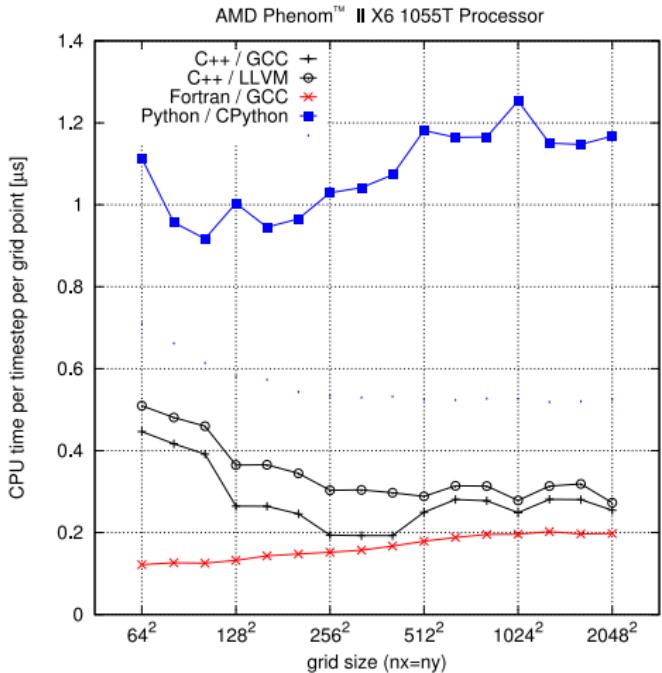
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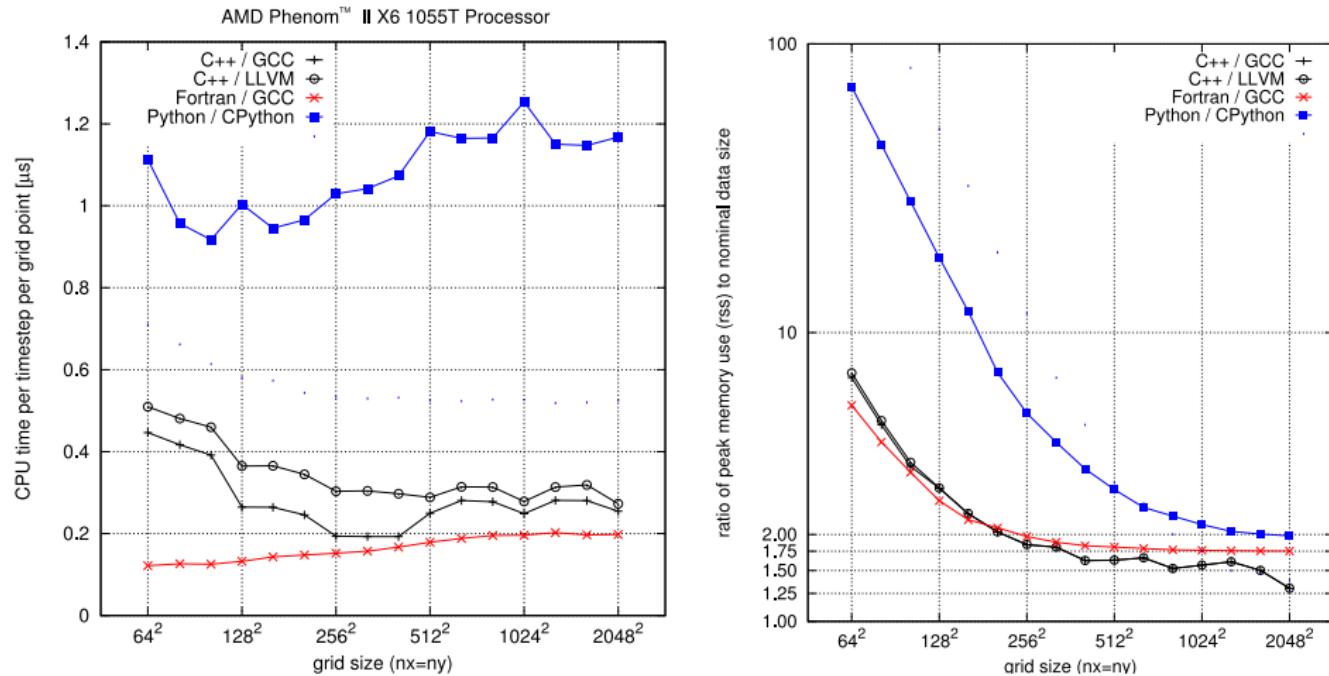
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Is there any way to improve Python's performance?



speeding up NumPy code with PyPy



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 - ▶ developed with the aim of improving Python's performance while maintaining compatibility with CPython
 - ▶ more info: <http://pypy.org>
- ▶ why to use PyPy (in this context)?
 - ▶ PyPy's built-in NumPy implementation features JIT-powered lazy-evaluation mechanism
 - ~~ potential improvement in speed and memory consumption
 - ▶ switching to PyPy does not require code modifications!
 - (in contrast to Numexpr, Cython, Numba, ...)

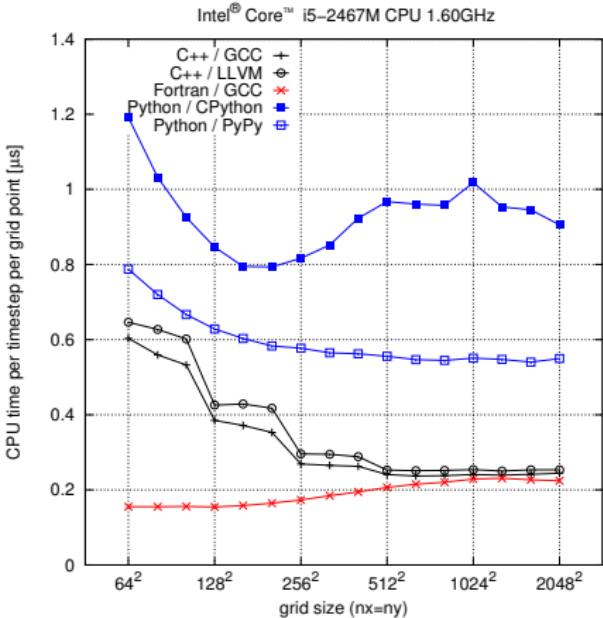
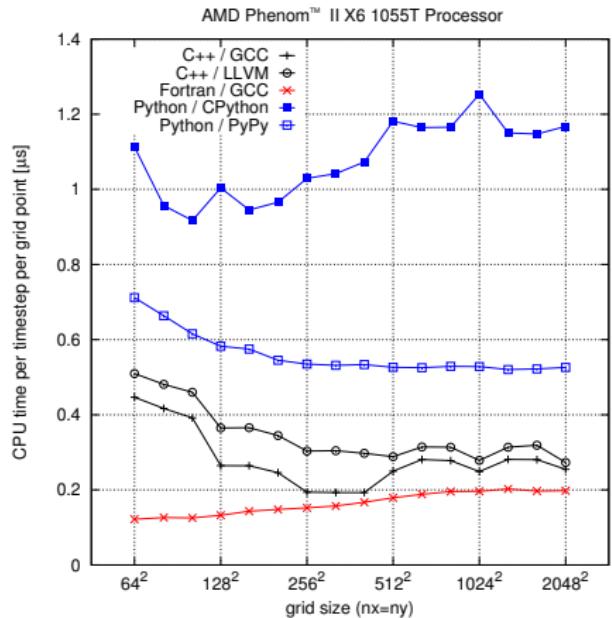
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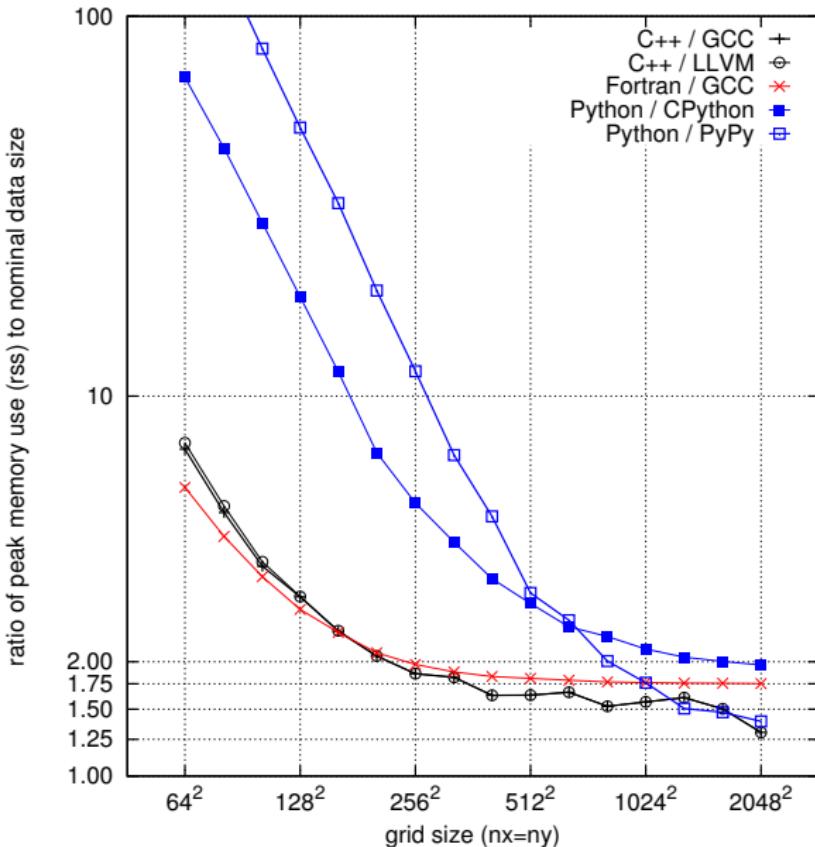
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OOP numerics: language choice tradeoffs

capabilities for representing blackboard abstractions:

- ▶ C++, Python and Fortran provide comparable functionalities for compact representation of mathematical abstractions thanks to:
 - ▶ loop-free array arithmetics
 - ▶ array-valued expressions and functions
 - ▶ indirections allowing permuting array indices
 - ▶ fractional indexing through operator overloading
 - ▶ ...
- ▶ Fortran's limitations:
 - ▶ no built-in mechanism for code reuse on different types (templates in C++, duck-typing in Python)
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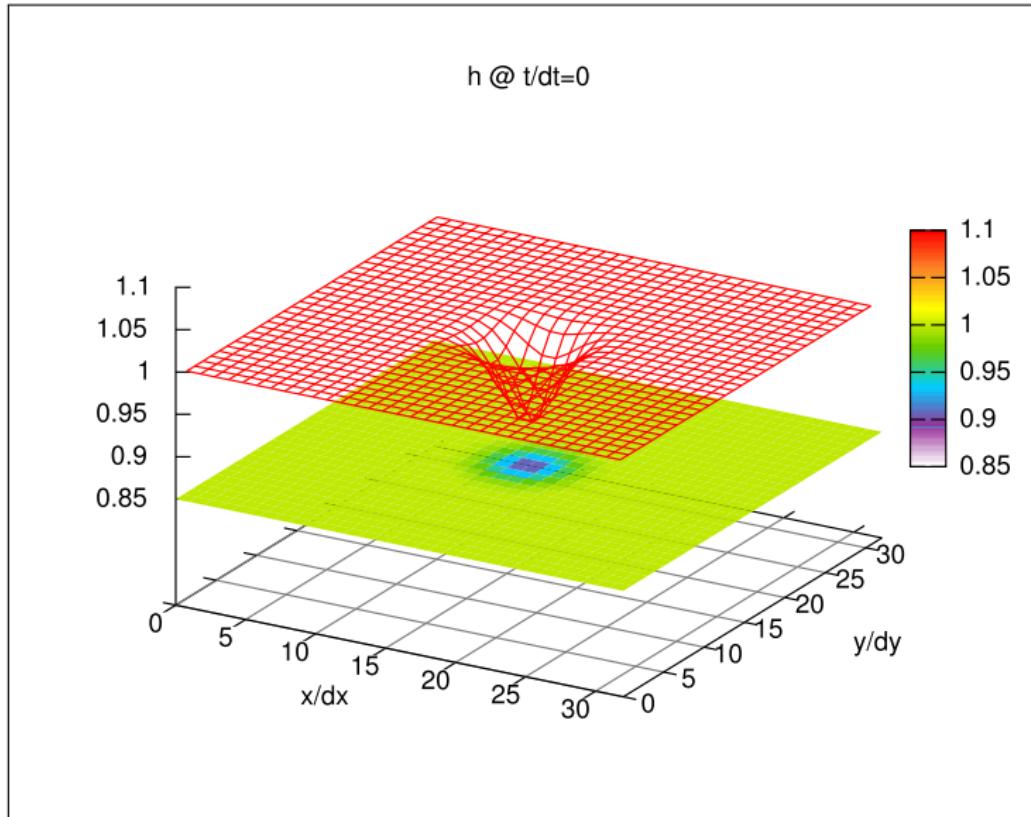
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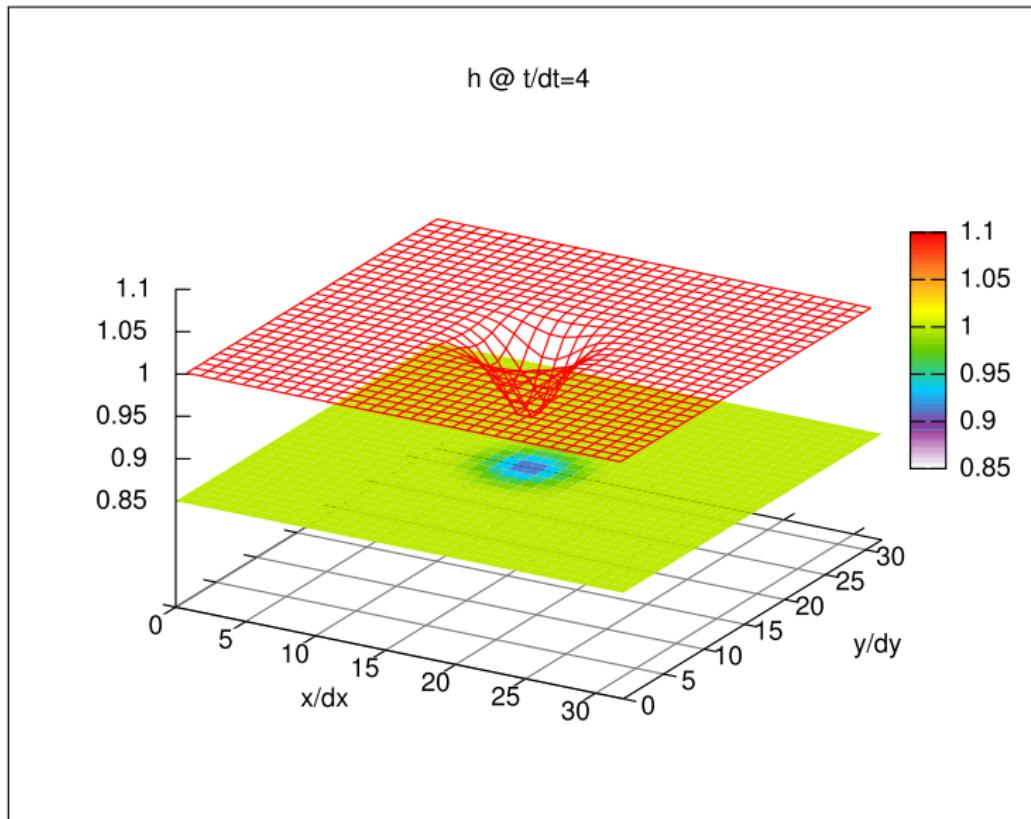
work in progress & future plans

2D shallow-water equations (OpenMP/Boost.Thread)



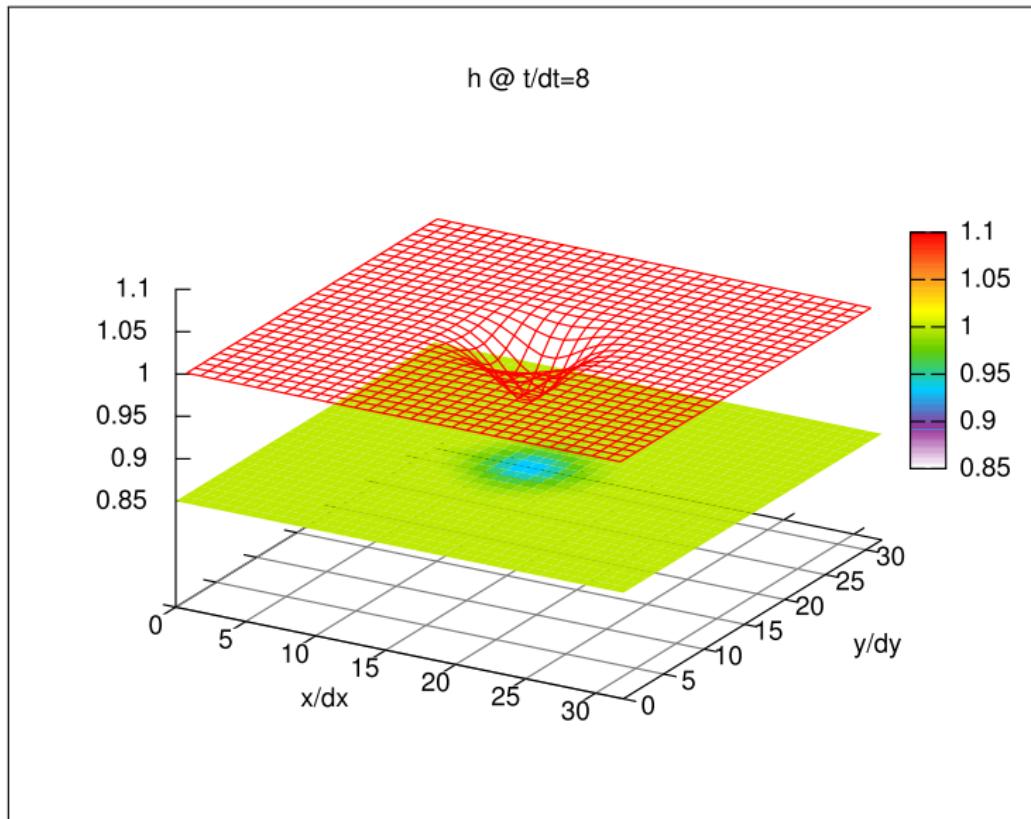
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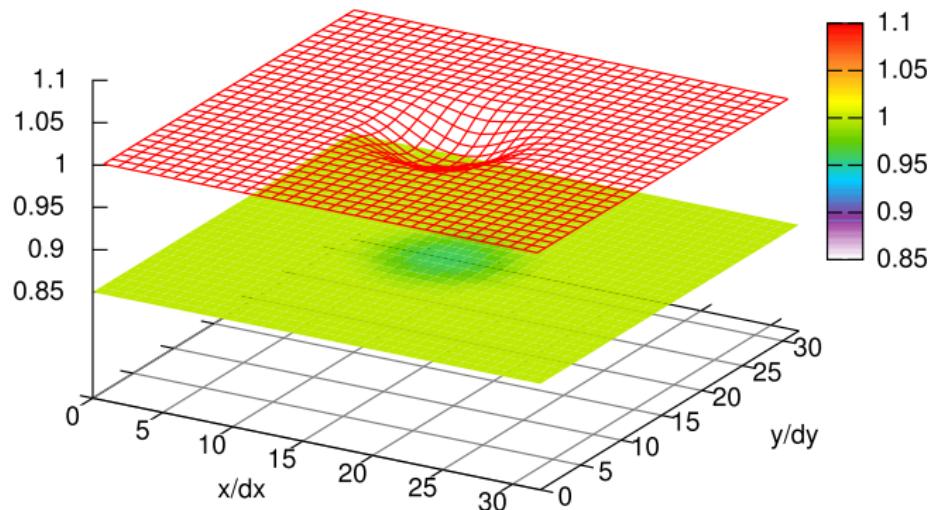
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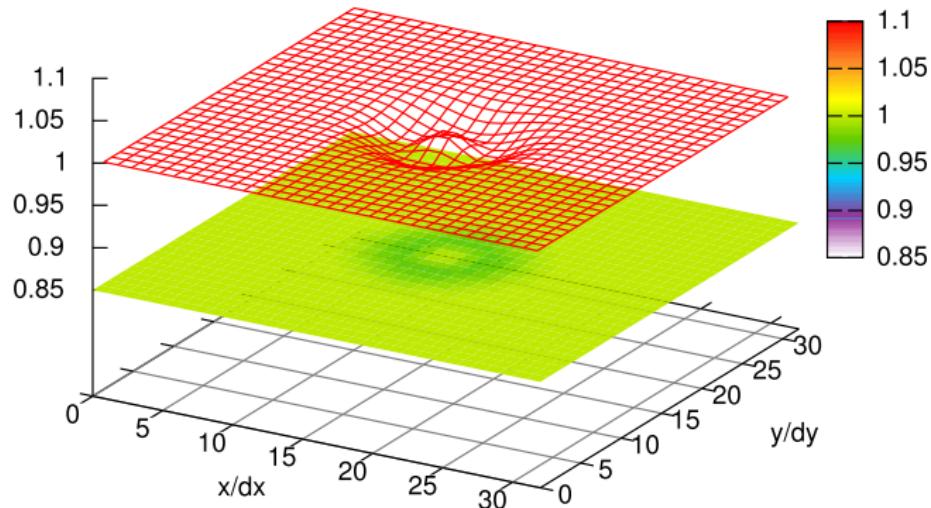
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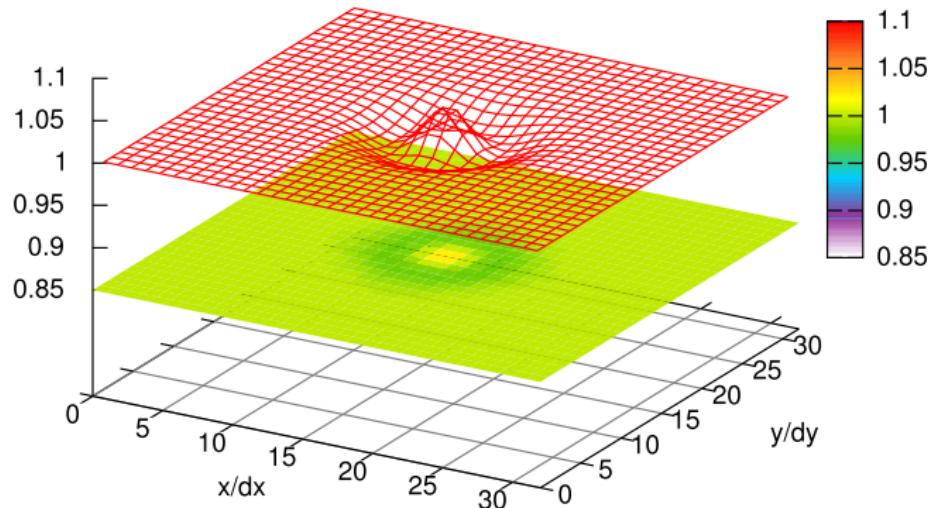
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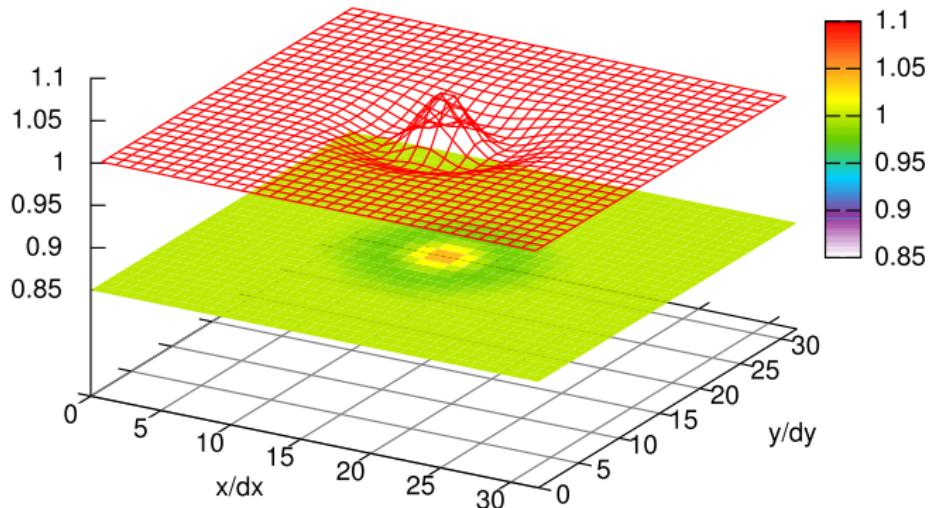
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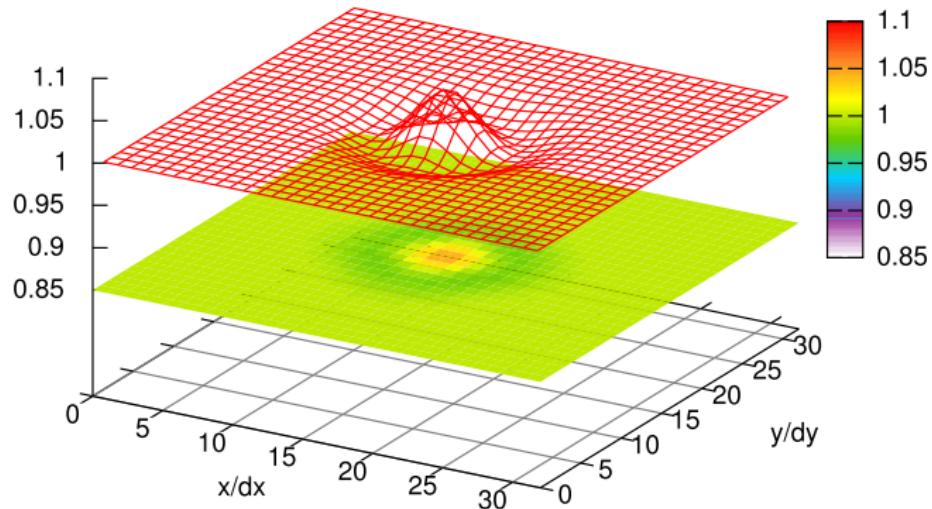
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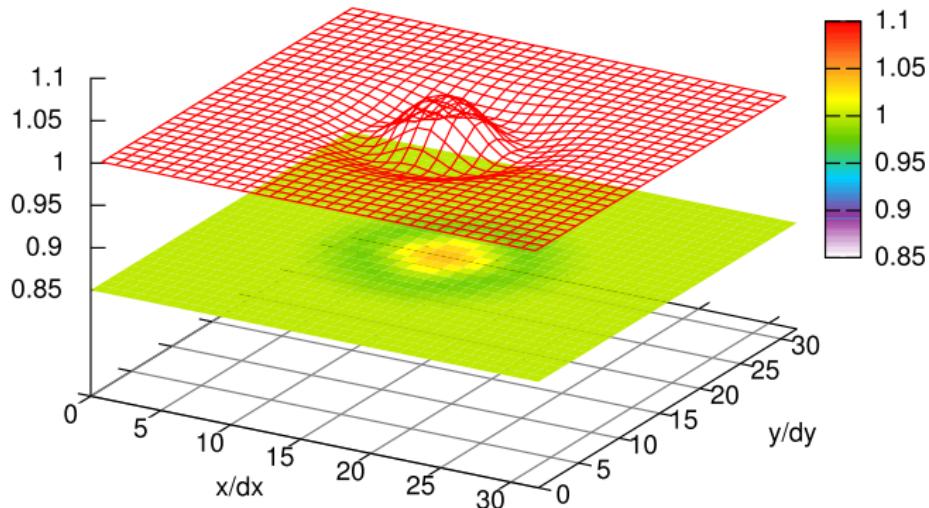
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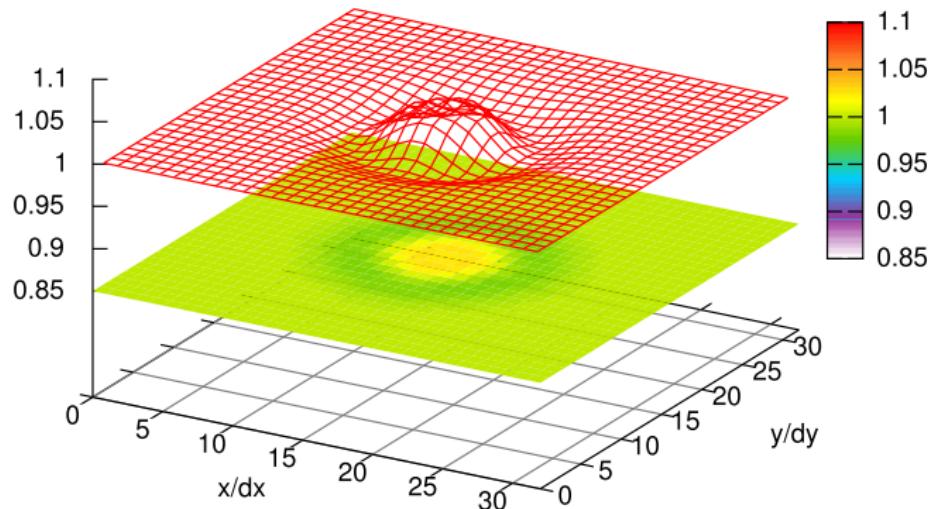
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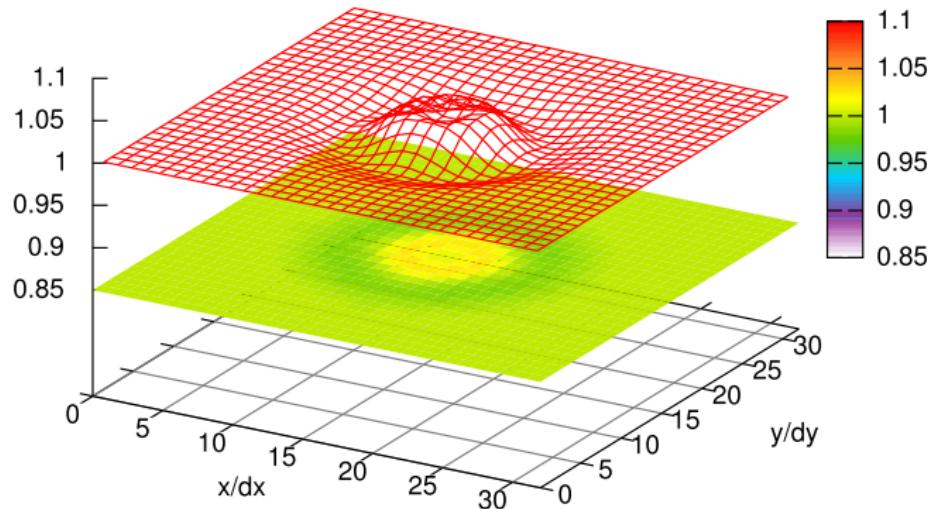
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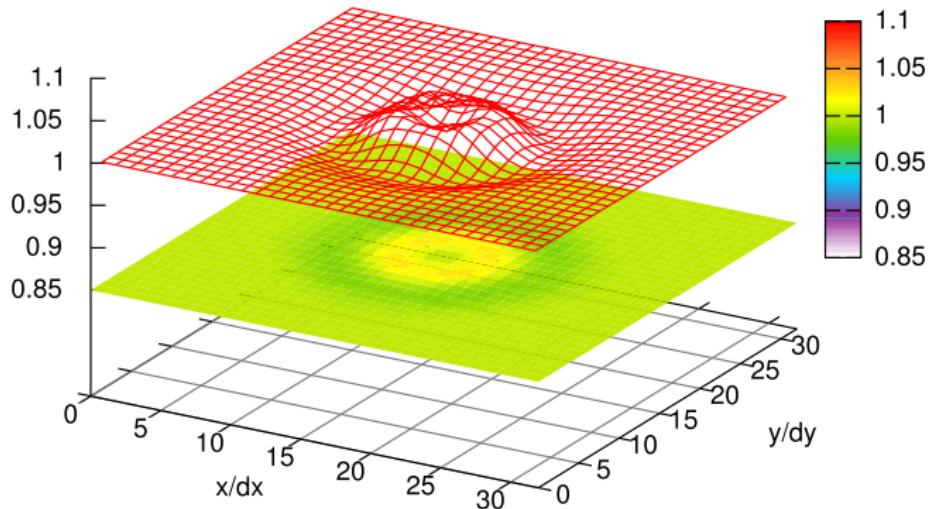
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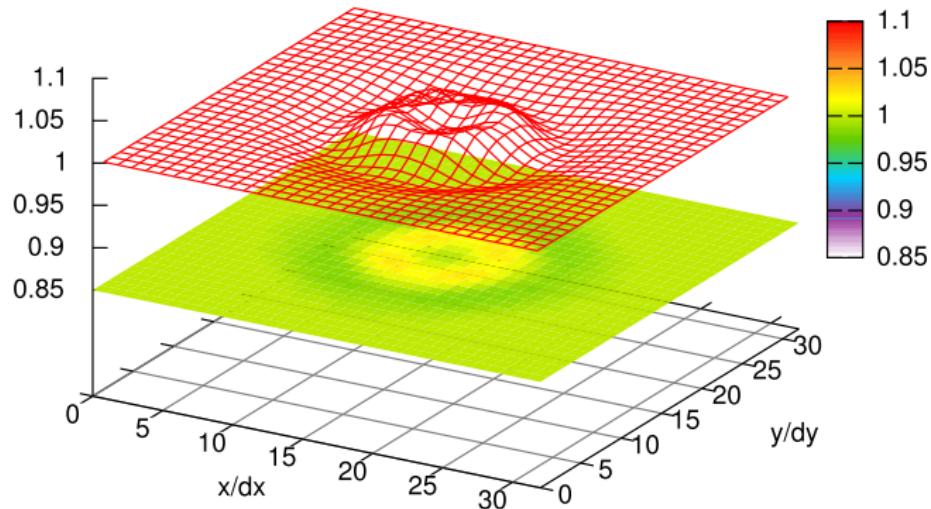
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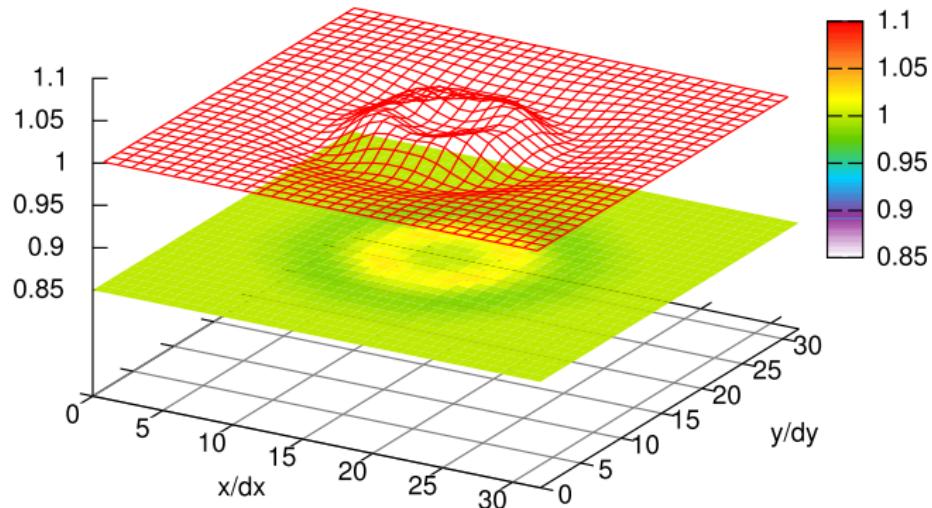
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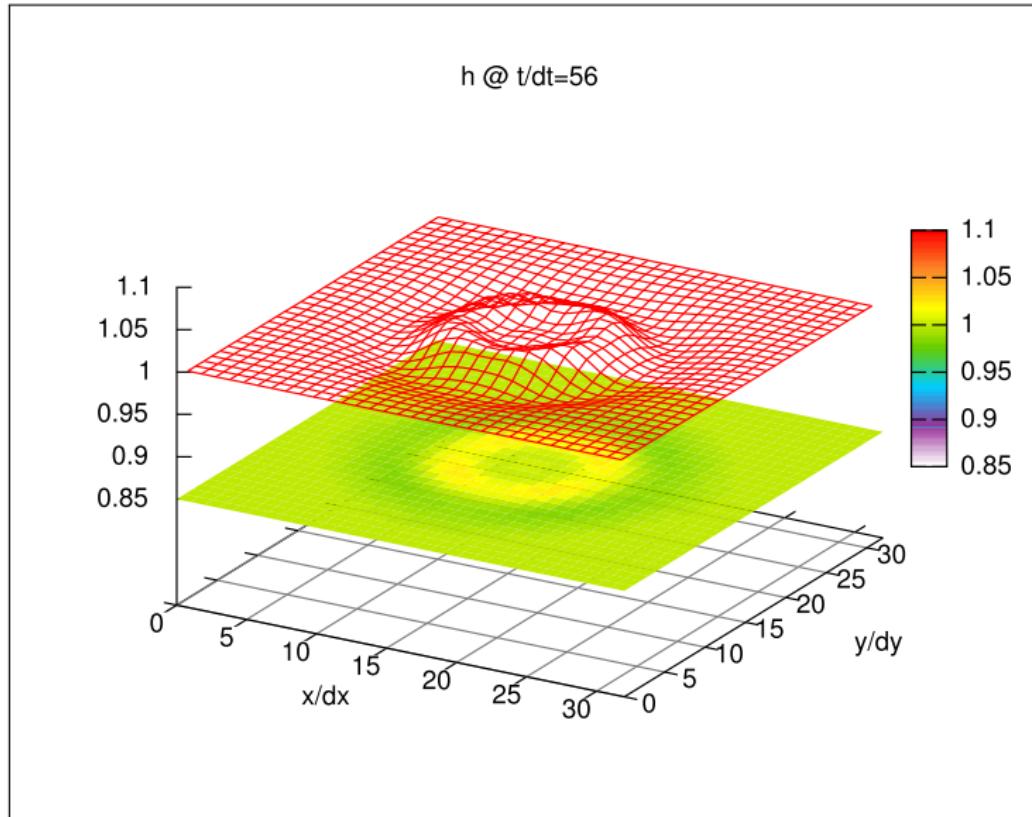
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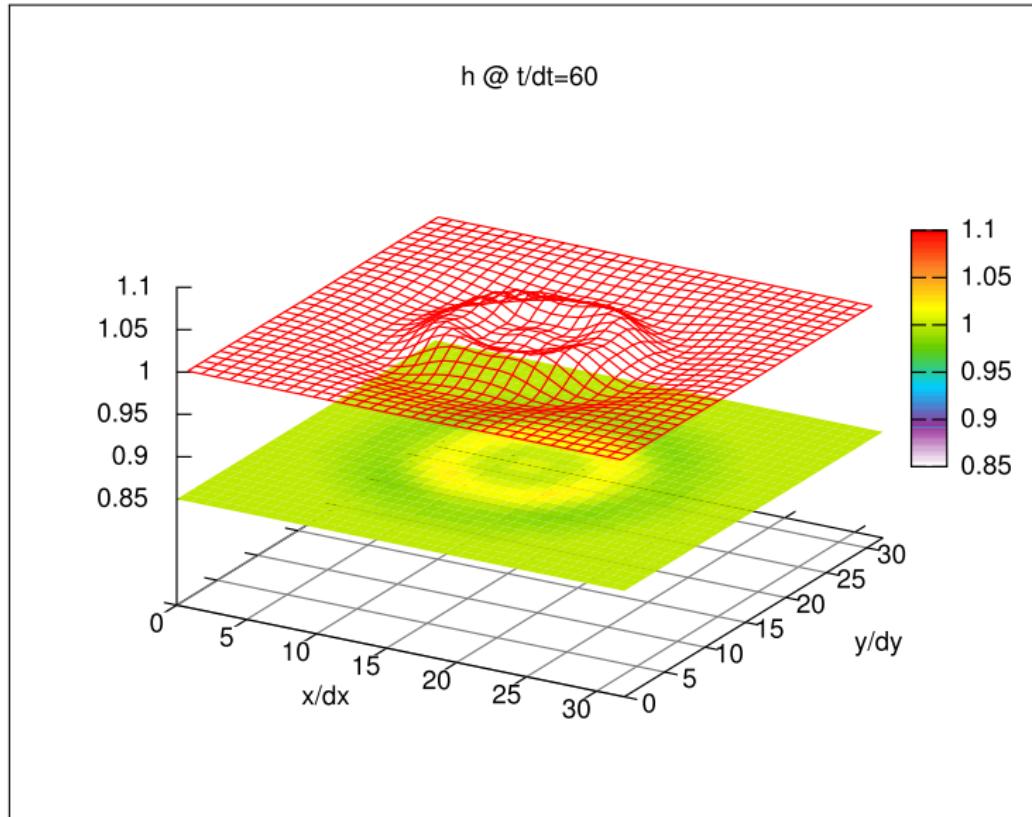
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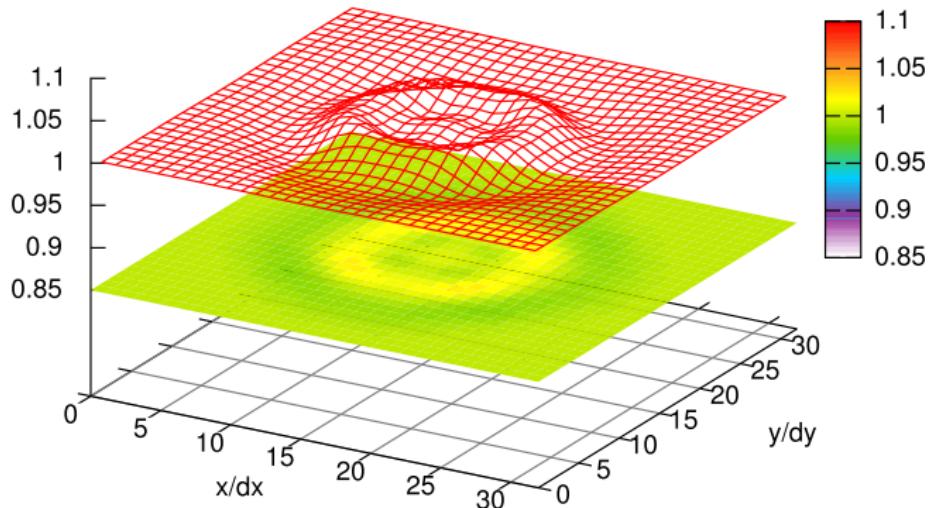
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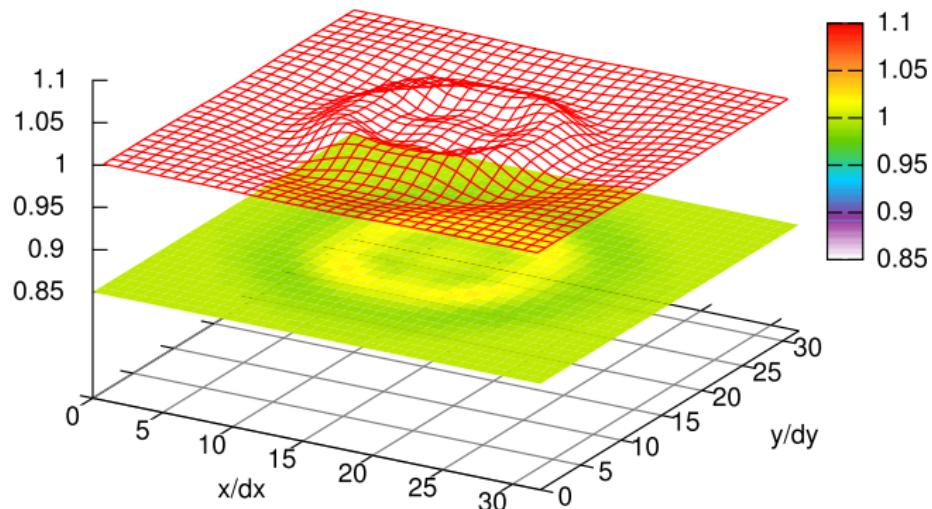
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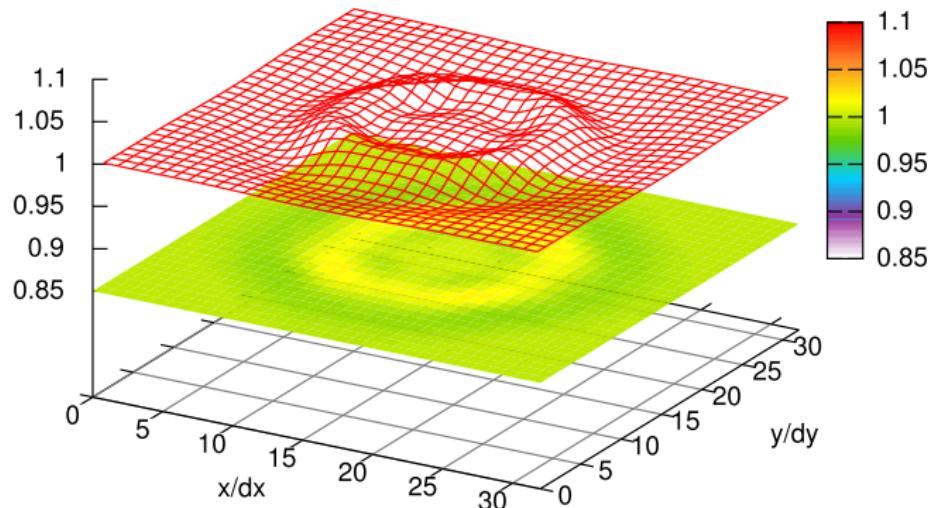
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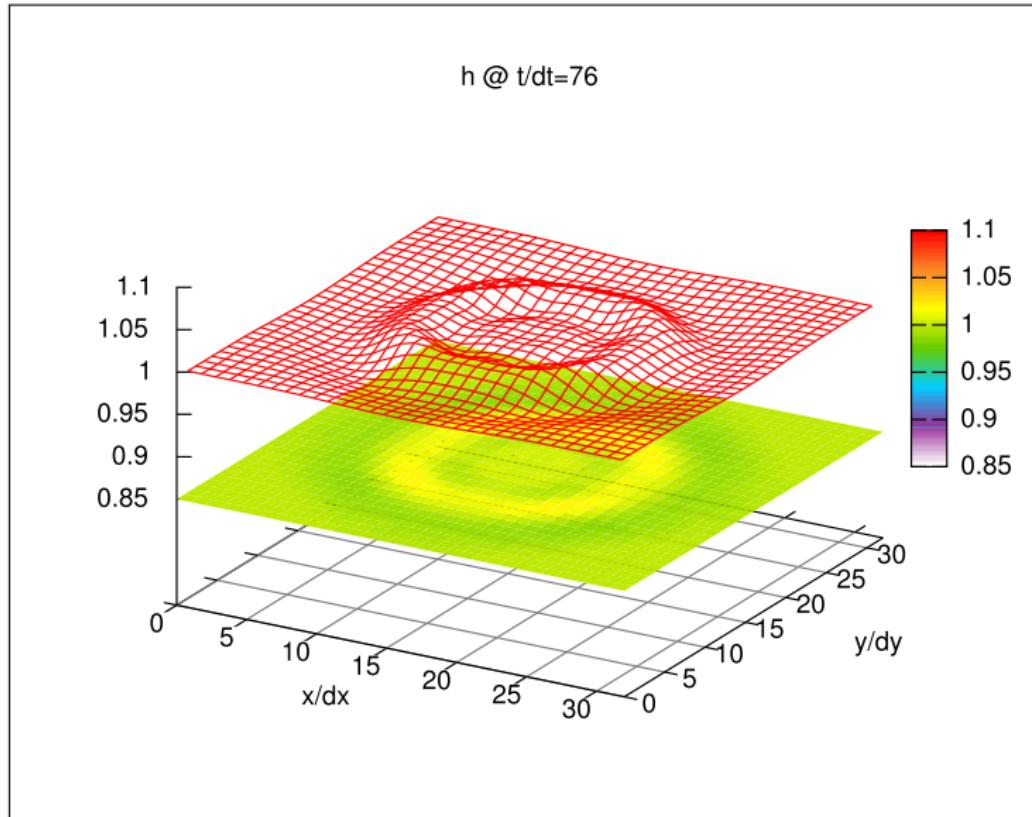
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$h @ t/dt=72$



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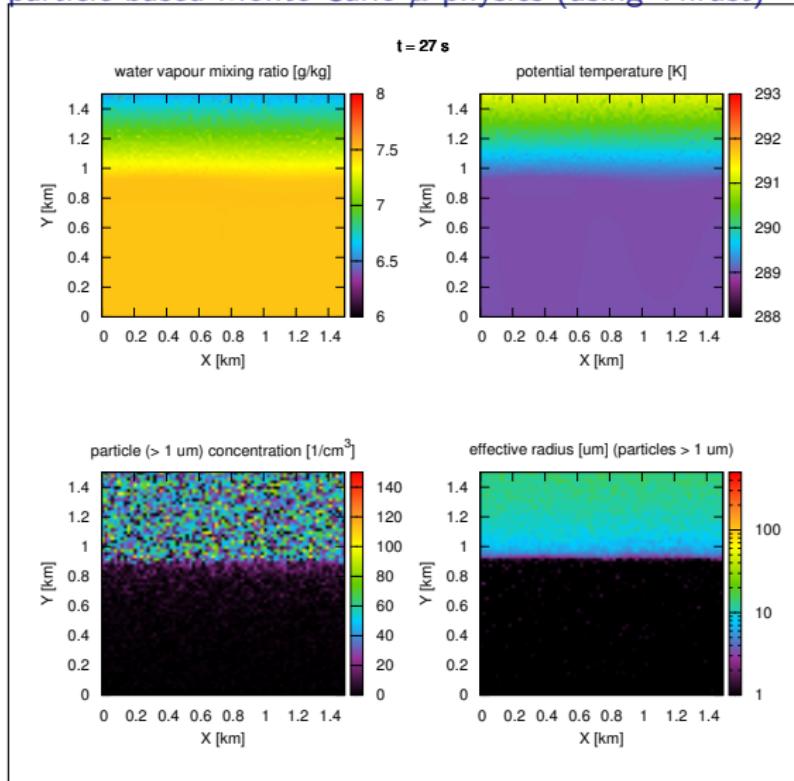
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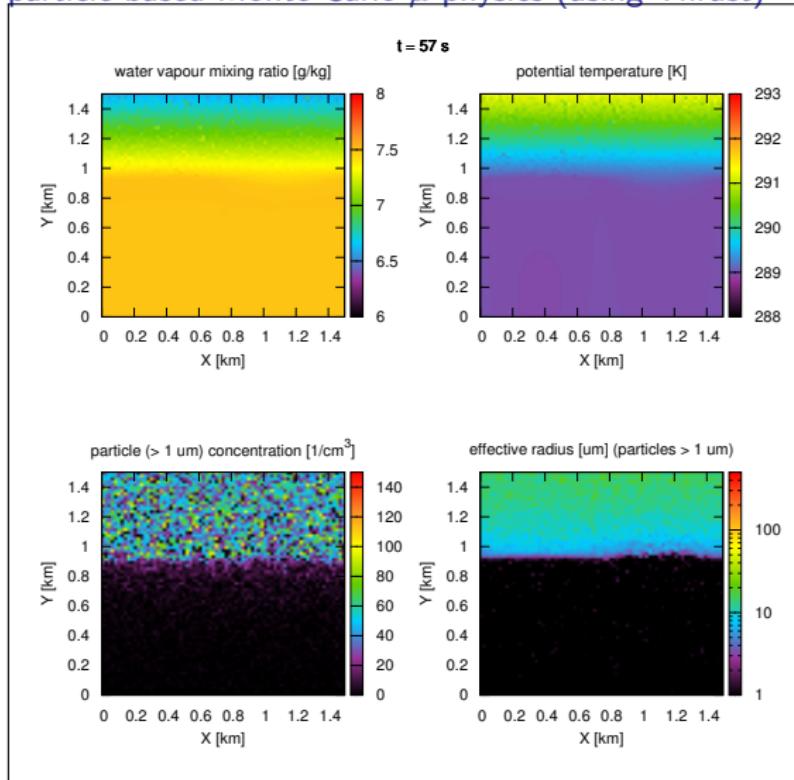
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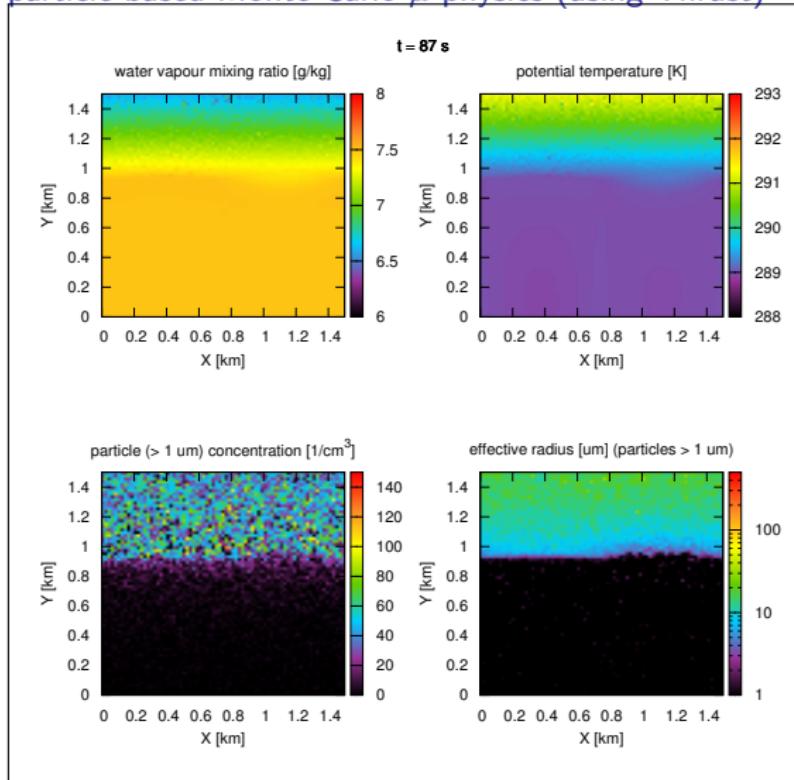
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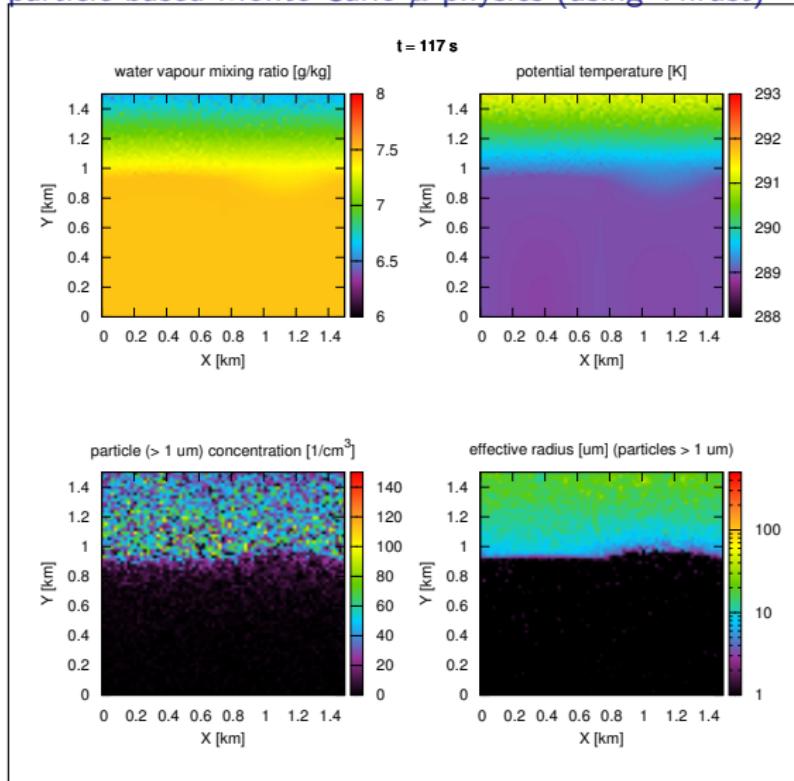
particle-based Monte-Carlo μ -physics (using Thrust)



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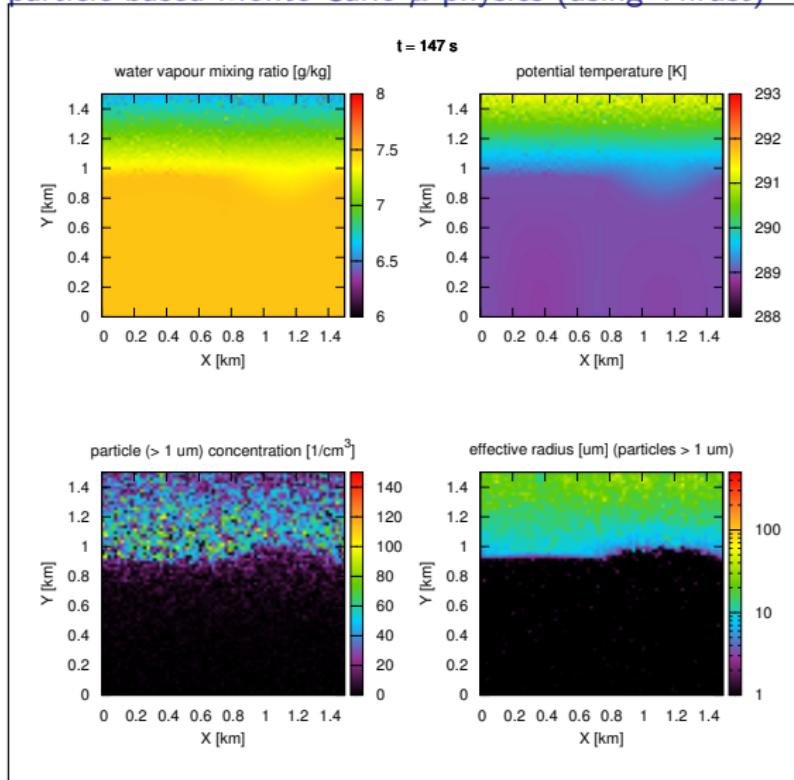
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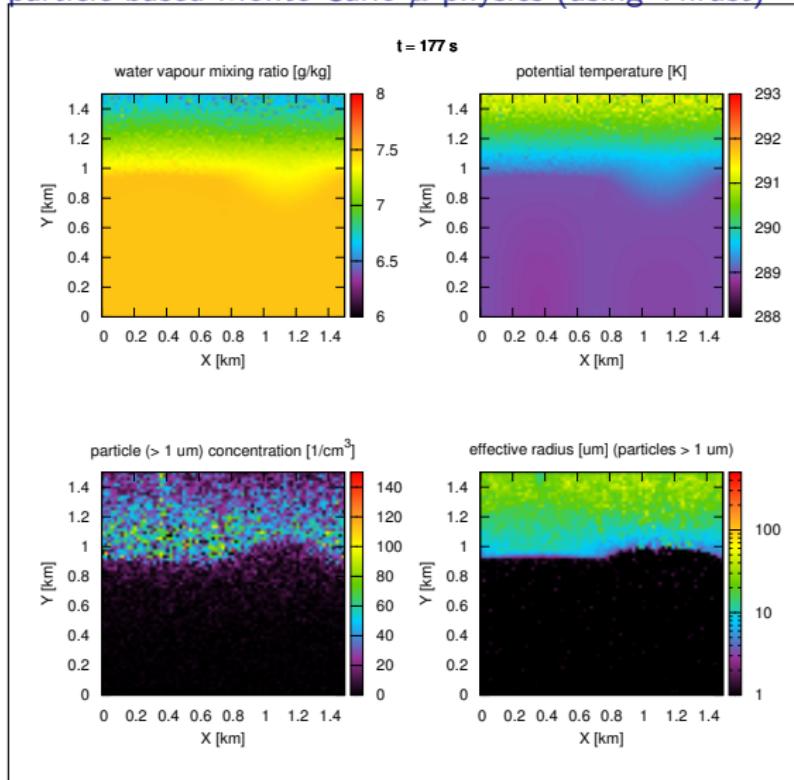
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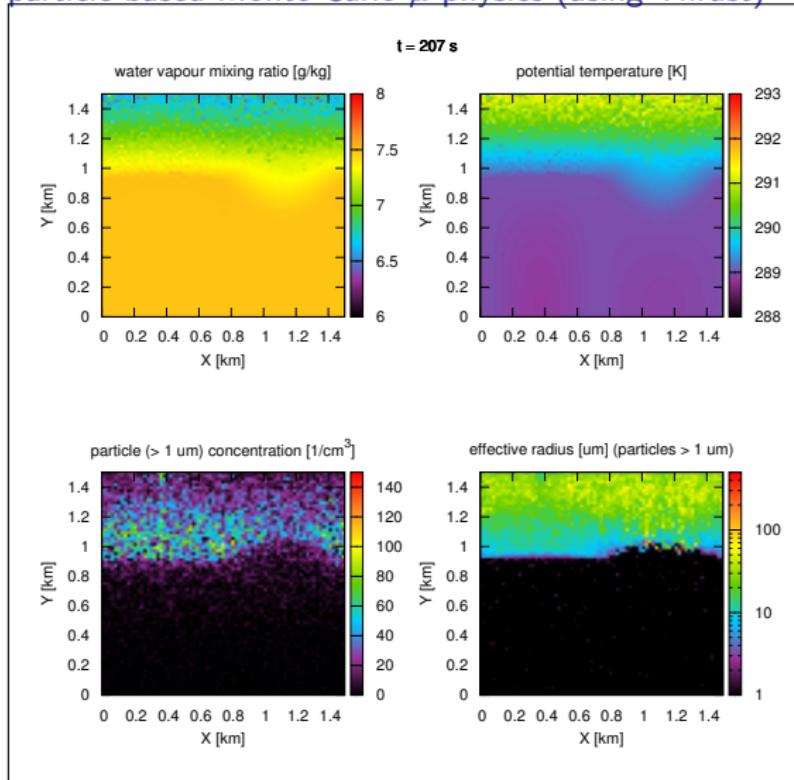
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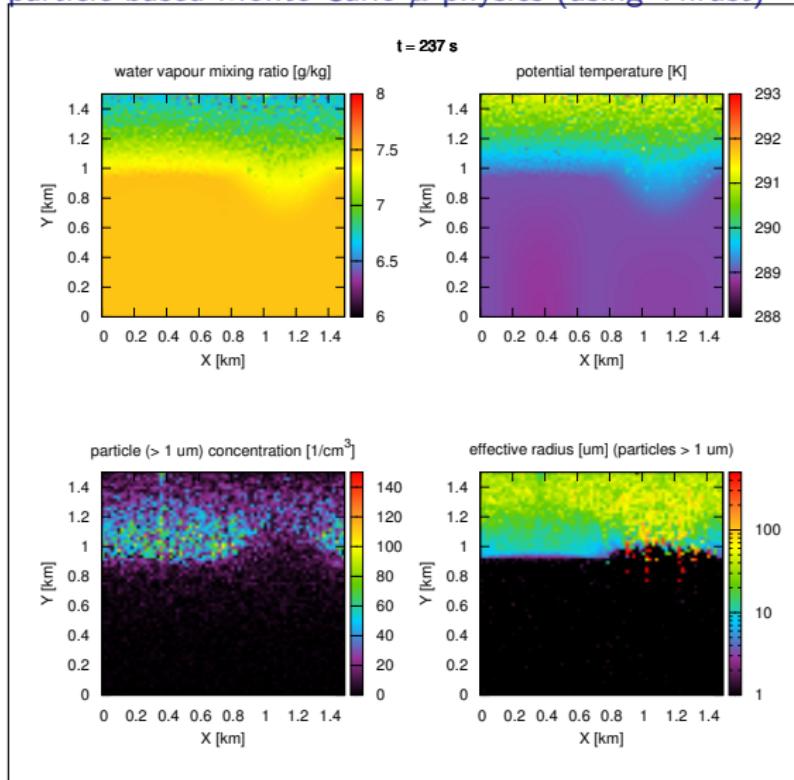
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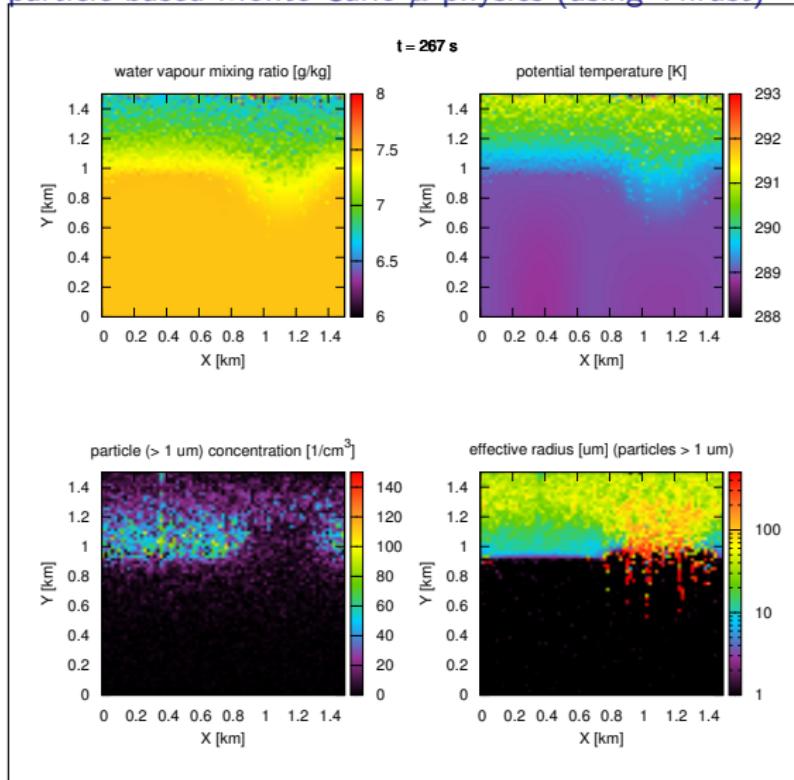
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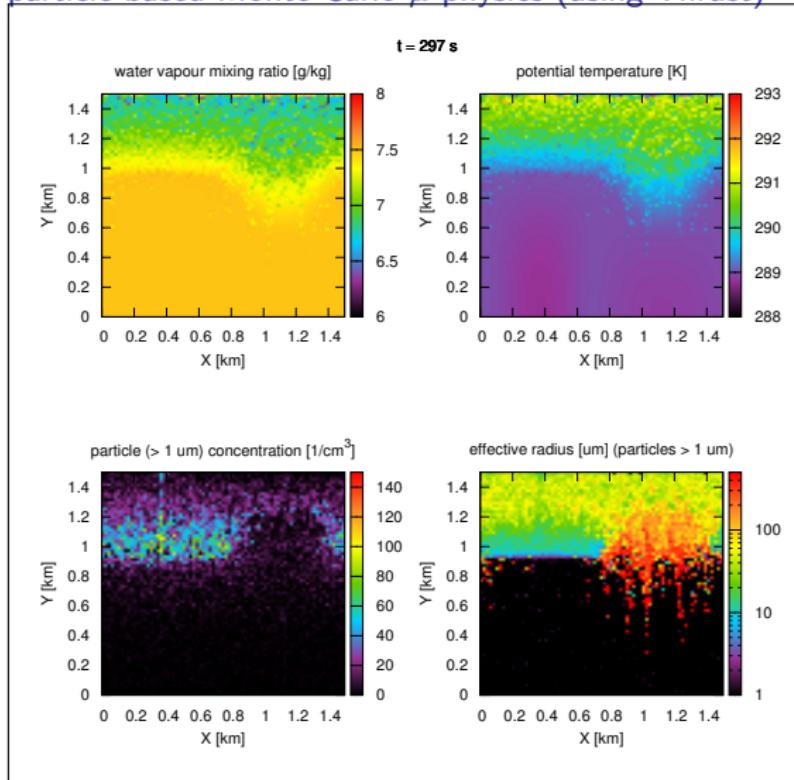
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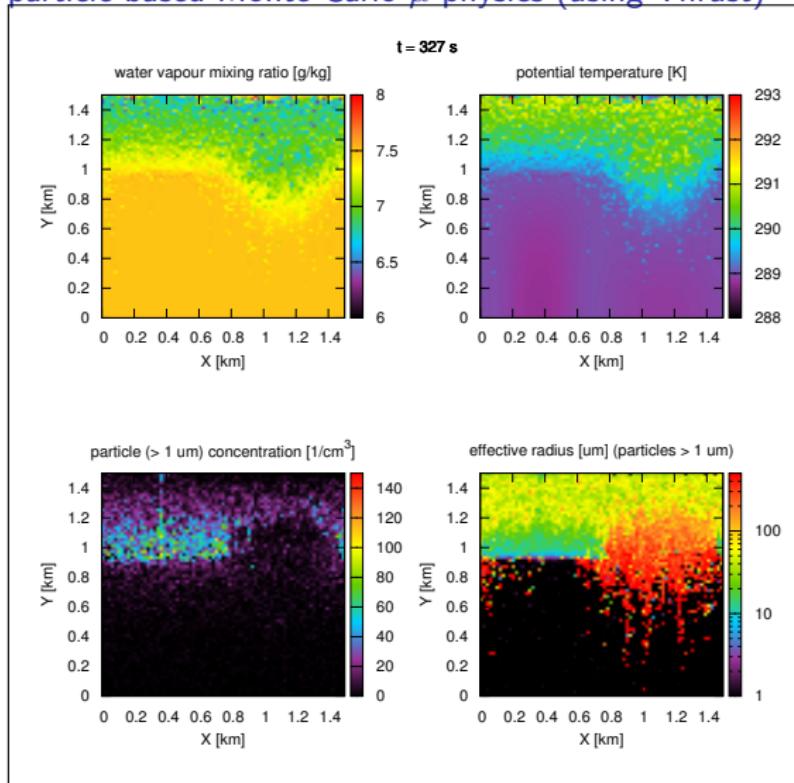
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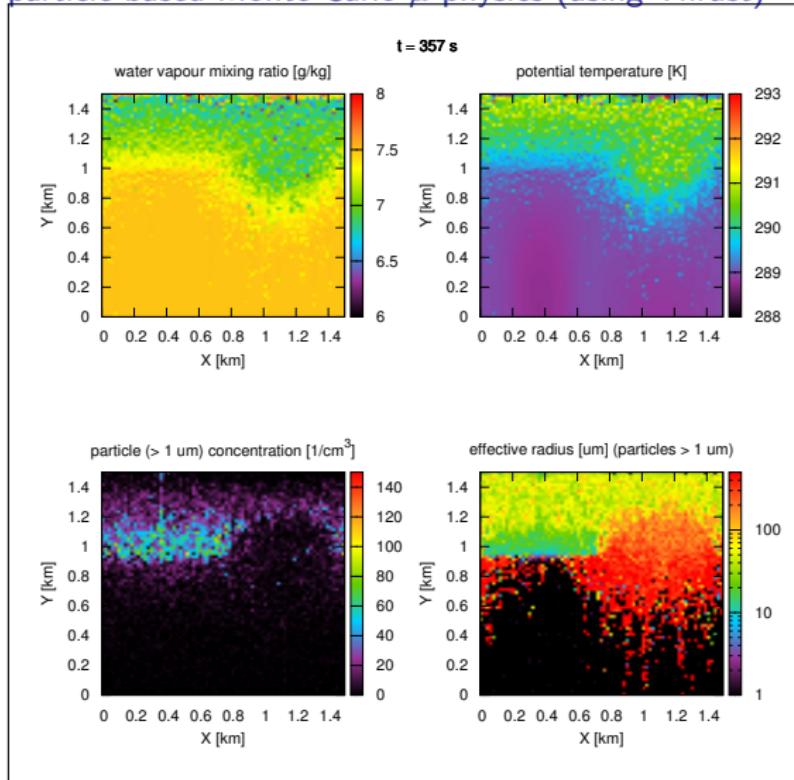


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use: benchmarking, didactics

repo: <http://github.com/slayoo/mpdata>

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a take-home message

**C++11/Blitz++,
Python/NumPyPy,
and Fortran 2008**

since very recently (2010s!) offer similar and unprecedented possibilities for matching the mathematical "blackboard abstractions" in high-performance computing applications using object-oriented programming

all are available as free & open-source solutions

cleverly used may significantly improve code auditability and maintainability



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Thanks for your attention!

Contact: Sylwester Arabas / sarabas@igf.fuw.edu.pl

Paper: <http://arxiv.org/abs/1301.1334>

Co-authors:

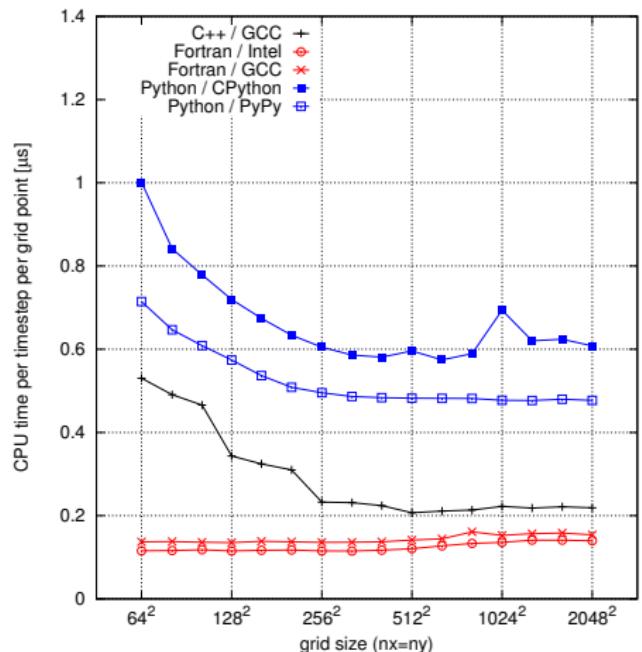
- ▶ Dorota Jarecka & Anna Jaruga (Univ. Warsaw)
- ▶ Maciej Fijałkowski (PyPy team)

Thanks to:

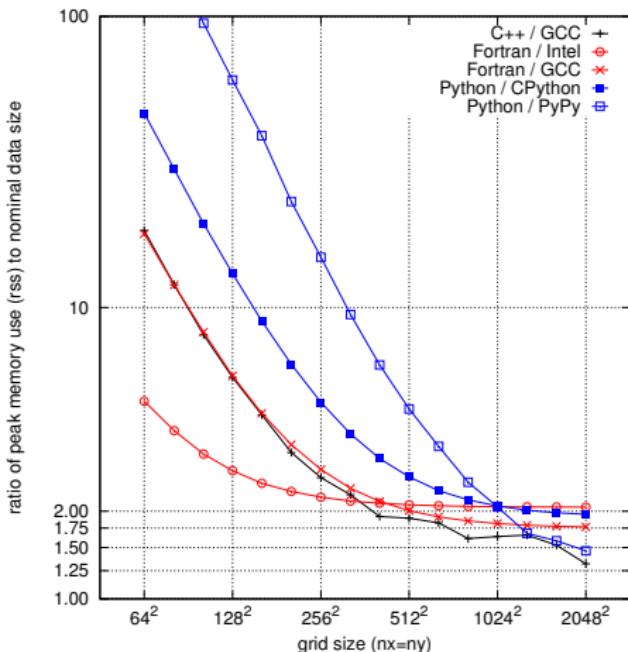
- ▶ UCAR/SEA for supporting my travel to US
- ▶ Piotr Smolarkiewicz for tutoring
- ▶ Hanna Pawłowska - head of our group @ Univ. Warsaw
- ▶ Polish National Science Centre for funding (2011/01/N/ST10/01483)
- ▶ Authors of free/libre open-source software used in the project



performance tests on yellowstone



g++/gfortran: -Ofast -march=native
ifort: -fast -axAVX



Thanks to Davide Del Vento!

