

# Python NumPy, Scipy, SymPy

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# NumPy

- NumPy is the core library for scientific computing in python
- High-performance multi-dimensional array object and tools for working with these arrays
- Familiar with MATLAB??

- A NumPy array is a grid of values, all of the same type
- indexed by a tuple of nonnegative integers
- number of dimensions is the rank of the array
- the *shape* of an array is a tuple of integers giving the size of the array along each dimension.

```
import numpy as np

a = np.array([1, 2, 3])      # Create a rank 1 array
print(type(a))             # Prints "<class 'numpy.ndarray'>"
print(a.shape)            # Prints "(3,)"
print(a[0], a[1], a[2])   # Prints "1 2 3"
a[0] = 5                   # Change an element of the array
print(a)                   # Prints "[5, 2, 3]"

b = np.array([[1,2,3],[4,5,6]]) # Create a rank 2 array
print(b.shape)            # Prints "(2, 3)"
print(b[0, 0], b[0, 1], b[1, 0]) # Prints "1 2 4"
```

```
import numpy as np

a = np.zeros((2,2))    # Create an array of all zeros
print(a)              # Prints "[[ 0.  0.]
                      #           [ 0.  0.]]"

b = np.ones((1,2))    # Create an array of all ones
print(b)              # Prints "[[ 1.  1.]]"

c = np.full((2,2), 7) # Create a constant array
print(c)              # Prints "[[ 7.  7.]
                      #           [ 7.  7.]]"

d = np.eye(2)         # Create a 2x2 identity matrix
print(d)              # Prints "[[ 1.  0.]
                      #           [ 0.  1.]]"

e = np.random.random((2,2)) # Create an array filled with random values
print(e)              # Might print "[[ 0.91940167  0.08143941]
                      #           [ 0.68744134  0.87236687]]"
```

```
import numpy as np

# Create the following rank 2 array with shape (3, 4)
# [[ 1  2  3  4]
#  [ 5  6  7  8]
#  [ 9 10 11 12]]
a = np.array([[1,2,3,4], [5,6,7,8], [9,10,11,12]])

# Use slicing to pull out the subarray consisting of the first 2 rows
# and columns 1 and 2; b is the following array of shape (2, 2):
# [[2 3]
#  [6 7]]
b = a[:2, 1:3]

# A slice of an array is a view into the same data, so modifying it
# will modify the original array.
print(a[0, 1])    # Prints "2"
b[0, 0] = 77     # b[0, 0] is the same piece of data as a[0, 1]
print(a[0, 1])    # Prints "77"
```

```
# Two ways of accessing the data in the middle row of the array.
# Mixing integer indexing with slices yields an array of lower rank,
# while using only slices yields an array of the same rank as the
# original array:
row_r1 = a[1, :]      # Rank 1 view of the second row of a
row_r2 = a[1:2, :]   # Rank 2 view of the second row of a
print(row_r1, row_r1.shape)  # Prints "[5 6 7 8] (4,)"
print(row_r2, row_r2.shape)  # Prints "[[5 6 7 8]] (1, 4)"

# We can make the same distinction when accessing columns of an array:
col_r1 = a[:, 1]
col_r2 = a[:, 1:2]
print(col_r1, col_r1.shape)  # Prints "[ 2  6 10] (3,)"
print(col_r2, col_r2.shape)  # Prints "[[ 2]
                             #          [ 6]
                             #          [10]] (3, 1)"
```



```
import numpy as np

a = np.array([[1,2], [3, 4], [5, 6]])

# An example of integer array indexing.
# The returned array will have shape (3,) and
print(a[[0, 1, 2], [0, 1, 0]]) # Prints "[1 4 5]"

# The above example of integer array indexing is equivalent to this:
print(np.array([a[0, 0], a[1, 1], a[2, 0]])) # Prints "[1 4 5]"

# When using integer array indexing, you can reuse the same
# element from the source array:
print(a[[0, 0], [1, 1]]) # Prints "[2 2]"

# Equivalent to the previous integer array indexing example
print(np.array([a[0, 1], a[0, 1]])) # Prints "[2 2]"
```

```
import numpy as np
# Create a new array from which we will select elements
a = np.array([[1,2,3], [4,5,6], [7,8,9], [10, 11, 12]])

print(a) # prints "array([[ 1,  2,  3],
#           [ 4,  5,  6],
#           [ 7,  8,  9],
#           [10, 11, 12]])"

# Create an array of indices
b = np.array([0, 2, 0, 1])
# Select one element from each row of a using the indices in b
print(a[np.arange(4), b]) # Prints "[ 1  6  7 11]"
# Mutate one element from each row of a using the indices in b
a[np.arange(4), b] += 10

print(a) # prints "array([[11,  2,  3],
#           [ 4,  5, 16],
#           [17,  8,  9],
#           [10, 21, 12]])"
```

```
import numpy as np

a = np.array([[1,2], [3, 4], [5, 6]])

bool_idx = (a > 2)    # Find the elements of a that are bigger than 2;
                    # this returns a numpy array of Booleans of the same
                    # shape as a, where each slot of bool_idx tells
                    # whether that element of a is > 2.

print(bool_idx)      # Prints "[[False False]
                    #           [ True  True]
                    #           [ True  True]]"

# We use boolean array indexing to construct a rank 1 array
# consisting of the elements of a corresponding to the True values
# of bool_idx
print(a[bool_idx])  # Prints "[3 4 5 6]"

# We can do all of the above in a single concise statement:
print(a[a > 2])     # Prints "[3 4 5 6]"
```

```
import numpy as np

x = np.array([1, 2])    # Let numpy choose the datatype
print(x.dtype)         # Prints "int64"

x = np.array([1.0, 2.0]) # Let numpy choose the datatype
print(x.dtype)         # Prints "float64"

x = np.array([1, 2], dtype=np.int64) # Force a particular datatype
print(x.dtype)
```

```
import numpy as np

x = np.array([[1,2],[3,4]], dtype=np.float64)
y = np.array([[5,6],[7,8]], dtype=np.float64)

# Elementwise sum; both produce the array
# [[ 6.0  8.0]
#  [10.0 12.0]]
print(x + y)
print(np.add(x, y))

# Elementwise difference; both produce the array
# [[-4.0 -4.0]
#  [-4.0 -4.0]]
print(x - y)
print(np.subtract(x, y))
```

```
# Elementwise product; both produce the array
# [[ 5.0 12.0]
#  [21.0 32.0]]
print(x * y)
print(np.multiply(x, y))
```

```
# Elementwise division; both produce the array
# [[ 0.2          0.33333333]
#  [ 0.42857143  0.5         ]]
print(x / y)
print(np.divide(x, y))
```

```
# Elementwise square root; produces the array
# [[ 1.          1.41421356]
#  [ 1.73205081  2.         ]]
print(np.sqrt(x))
```

```
import numpy as np

x = np.array([[1,2],[3,4]])
y = np.array([[5,6],[7,8]])

v = np.array([9,10])
w = np.array([11, 12])
# Inner product of vectors; both produce 219
print(v.dot(w))
print(np.dot(v, w))
# Matrix / vector product; both produce the rank 1 array [29 67]
print(x.dot(v))
print(np.dot(x, v))

# Matrix / matrix product; both produce the rank 2 array
# [[19 22]
#  [43 50]]
print(x.dot(y))
print(np.dot(x, y))
```

```
import numpy as np

x = np.array([[1,2],[3,4]])

print(np.sum(x))    # Compute sum of all elements; prints "10"
print(np.sum(x, axis=0))  # Compute sum of each column; prints "[4 6]"
print(np.sum(x, axis=1))  # Compute sum of each row; prints "[3 7]"
```



```
import numpy as np

x = np.array([[1,2], [3,4]])
print(x)      # Prints "[[1 2]
              #           [3 4]]"
print(x.T)   # Prints "[[1 3]
              #           [2 4]]"

# Note that taking the transpose of a rank 1 array does nothing:
v = np.array([1,2,3])
print(v)      # Prints "[1 2 3]"
print(v.T)   # Prints "[1 2 3]"
```

# SciPy

- NumPy/SciPy – numerical and scientific function libraries.
- Collection of mathematical algorithms
- NumPy extension
- Interactive python session by providing the user with high-level commands
- Manipulating and visualizing data
- Data processing
- System prototyping like MATLAB, SciLab

## Methods for Integrating Functions given a function object:

Method	Explanation
<code>quad</code>	General purpose integration
<code>dblquad</code>	General purpose double integration
<code>tplquad</code>	General purpose triple integration
<code>fixed_quad</code>	Integrate function $f(x)$ using Gaussian quadrature of order $n$
<code>quadrature</code>	Integrate with given tolerance using Gaussian quadrature
<code>romberg</code>	Integrate function using Romberg integration

## Methods for Integrating Functions given a fixed samples:

Method	Explanation
<code>trapz</code>	Use trapezoidal rule to compute integral from samples
<code>cumtrapz</code>	Use trapezoidal rule to cumulatively compute integral
<code>simps</code>	Use Simpson's rule to compute integral from samples
<code>romb</code>	Use Romberg Integration to compute integral from $(2^{**k} + 1)$ evenly-spaced samples

Simple Integral example

$$\int_a^b \sin x \, dx$$

scipy.integrate!

## Methods for Integrating Functions given a fixed samples:

```
#Integration
import numpy as np
import scipy.integrate
print(scipy.integrate.quad(np.sin, 0, np.pi))
print(scipy.integrate.quad(np.sin, -np.inf, np.inf))
#Integration Sampling
x=np.linspace(0, np.pi, 10000000)
y=np.sin(x)
print(scipy.integrate.trapezoid(x, y))
```

<https://docs.scipy.org/doc/scipy/reference/tutorial/integrate.html>

```
from scipy import constants
print(constants.liter)
for i,j in constants.physical_constants.items():
    print(i,j)
```



## Linear Algebra

```
import numpy as np
from scipy import linalg
A = np.array([[1, 2], [3, 4]])
b = np.array([[5], [6]])
print("A: ",A)
print("b: ",b)
print("Inverse: of ",linalg.inv(A))
print("Solution Ax=b",np.linalg.solve(A,b))
print("Determinant of A: ", linalg.det(A))
print("Column Sum norm: ",linalg.norm(A,1))
print("Row sum norm: ",linalg.norm(A,np.inf))
```

## Linear Algebra

```
#1D Interpolation
from scipy.interpolate import interp1d
import numpy as np
x = np.linspace(0, 10, num=21, endpoint=True)
y = np.exp(-x**2/9.0)
f = interp1d(x, y)
f2 = interp1d(x, y, kind='cubic')
xnew = np.linspace(0, 10, num=51, endpoint=True)
import matplotlib.pyplot as plt
plt.plot(x, y, 'o', xnew, f(xnew), '-', xnew, f2(xnew), '--')
plt.legend(['data', 'linear', 'cubic'], loc='best')
plt.show()
```

# Other Scipy Submodules

Submodules	Description
<b>scipy.special</b>	Special Functions
<b>scipy.fft</b>	Fast Fourier Transforms
<b>scipy.signal</b>	Signal Processing
<b>scipy.csgraph</b>	Compressed Sparse Graph
<b>scipy.spatial</b>	Spatial Data structures, Delaunay, Simplices
<b>scipy.stats</b>	Statistics
<b>scipy.ndimage</b>	Multidimensional Image Processing
<b>scipy.io</b>	Input Output
<b>scipy.sparse.linalg</b>	Eigenvalues for large sparse matrices

# SymPy

## Algebraic Expression

```
import sympy as sp
x=sp.symbols('x')
expr=(x+1)**2
print(sp.expand(expr))
expr1=(x+1)(x+3)
print(sp.expand(expr1))
expr2=x**3+3*x**2+3*x+1
print(sp.factor(expr2))
```

## Differentiate

```
import sympy as sp
from sympy import *
print(limit(sin(x)/x, x, 0))
print(limit(x*sp.exp(-x), x, oo))
print(limit((1+1/x)**x, x, oo))
```

## Differentiate

```
import sympy as sp
x=sp.symbols('x')
expr=x**2+5*x+4
print(sp.diff(expr,x))
expr=sp.sin(x)
print(sp.diff(expr1,x))
expr2=sp.exp(x**2)
print(sp.diff(expr2,x))
expr3=sp.sin(x)+sp.cos(x)*sp.exp(x)
print(sp.diff(expr3,x))
```

$$P(x) = x^2 + 5x + 4 \Rightarrow P'(x) = 2x + 5$$

$$f(x) = \sin(x), f'(x) = \cos(x)$$

$$g(x) = e^{x^2} \Rightarrow g'(x) = 2xe^{x^2}$$

$$h(x) = \sin(x) + \cos(x)e^x \Rightarrow h'(x) = \cos(x) + e^x(\cos(x) - \sin(x))$$

## Partial Derivatives

```
import sympy as sp
from sympy import *
expr=y*z-sp.log(z)-x-y
print(sp.diff(expr,x))
print(sp.diff(expr,y))
print(sp.diff(expr,z))
```



## Higher Order Derivatives

```
import sympy as sp
x=sp.symbols('x')
expr=x**2+5*x+4
print(sp.diff(expr,x,x))
expr2=sp.exp(x**2)
print(sp.diff(expr2,x,x))
expr3=sp.sin(x)+sp.cos(x)*sp.exp(x)
print(sp.diff(expr3,x,x))
expr4=x**6
print(sp.diff(expr4,x,4))
```

```
m,n,a,b=symbols('m n a b')
expr=(a*x+b)**m
print(sp.diff(expr,x,m))
```

## Higher Partial Derivatives

```
import sympy as sp
from sympy import *
expr=y*z-sp.log(z)-x-y
print(sp.diff(expr,y,z))
print(sp.diff(expr,z,z))
expr1=sp.exp(x*y*z)
print(sp.diff(expr1,x,y,z))
print(sp.diff(expr1,x,y,2,z,3))
```

## Higher Partial Derivatives

```
import sympy as sp
from sympy import *
expr=y*z-sp.log(z)-x-y
print(sp.diff(expr,y,z))
print(sp.diff(expr,z,z))
expr1=sp.exp(x*y*z)
print(sp.diff(expr1,x,y,z))
print(sp.diff(expr1,x,y,2,z,3))
```

## Differentiate

```
import sympy as sp
from sympy import *
expr=sp.exp(x**2)
print(sp.integrate(expr), (x, -oo, oo))
print(sp.integrate(sp.sin(x**2), (x, -oo, oo)))
print(sp.integrate(sin(x), (x, a, b)))
print(sp.integrate(x**2, (x, a, b)))
print(sp.integrate(sp.exp(-x)*sp.sin(x), (x, 0, sp.pi/2)))
```

## Differentiate

```
import sympy as sp
from sympy import *
expr=sp.exp(x**2)
print(sp.integrate(expr), (x, -oo, oo))
print(sp.integrate(sp.sin(x**2), (x, -oo, oo)))
```

## **Simplify**

```
import sympy as sp
from sympy import *
x, y, z = symbols('x y z')
expr = x*y + x - 3 + 2*x**2 - z*x**2 + x**3
print(collect(expr, x))
```

## Solvers

```
import sympy as sp
from sympy import *
print(solveset(Eq(x**2,1),x))
print(solveset(Eq(x**2-1,0),x))
print(solveset(x**2+1,x,domain=S.Reals))
print(solveset(x**2+1,x))
```

## Linear Solvers

```
import sympy as sp
from sympy import *
print(linsolve((x+y+z-1, x+y+2*z-3), (x, y, z)))
print(linsolve((x+y+z-1, x+y+2*z-3, x-y+z-3), (x, y, z)))
```



## Nonlinear Solvers

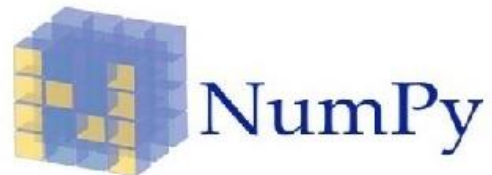
```
import sympy as sp
from sympy import *
print(nonlinsolve([x*y-1, x-2], x, y))
print(nonlinsolve([sp.exp(x)-sp.sin(y), 1/y-3], x, y))
```

## Differential Equation Solvers

```
import sympy as sp
from sympy import *
f,g=symbols('f g', cls=Function)
print(dsolve(f(x).diff(x,x)+f(x), f(x)))
print(dsolve(Eq(g(x).diff(x,x)+2*g(x).diff(x)+g(x), sin(x))))
```



# End of Python NumPy, SciPy, SymPy



IP[y]:  
IPython



pandas  
 $y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$

