Programming techniques for scientific simulations

Autumn semester 2009

Information

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Administrative issues

- Time of the lecture ?
- ◆ Time of the exercises?
- Computer accounts:
 - Student workstation accounts of the D-PHYS
 - ◆ Sign up this week or next!

About the course

- RW students
 - ◆ Mandatory lecture in the 3rd semester in the bachelor curriculum
- Physics students
 - ◆ Recommended course as preparation for:

Computational Physics Courses:

Introduction to Computational Physics (HS) Computational Statistical Physics (FS) Computational Quantum Physics (FS)

Semester thesis in Computational Physics Masters thesis in Computational Physics PhD thesis in Computational Physics

Prerequisites

- Programming
 - Knowledge of at least one programming language
 - ◆ Basic algorithms
 - ◆ Searching, sorting
 - Knowledge of fundamental data structures
 - ◆ Arrays, lists, trees
 - ◆ Will be reviewed, but initial knowledge an advantage
- Numerical analysis
 - Root solvers
 - ◆ Linear systems of equations and eigenvalue problems
 - Numerical integration and differentiation
 - Basic knowledge of statistics

Questions regarding programming

- Who knows
 - Assembler?
 - ◆ C?
 - Java?
 - **♦** C++?
 - ◆ Classes?
 - ◆ Inheritance?
 - ◆ Templates?
 - ◆ Generic Programming?
 - ◆ Standard library?
 - ◆ Optimization in C++?
 - ◆ Expression templates?

Questions regarding hardware

- Who knows about
 - Memory?
 - Caches?
 - ◆ Registers?
 - ◆ Integer formats?
 - Floating point formats?
 - ◆ CPU Types?

Contents of the lecture

- Understanding hardware
 - ◆ Memory, caches, registers, CPU
- Understanding assembly language
 - What does a compiler do with your code?
 - ◆ I recommend to attend the "Compilerbau" lecture
- Programming languages
 - ◆ C, C++
 - Java
- Visualization
 - Java

Contents of the lecture

- Abstractions for higher level programming
 - Object oriented programming
 - ♦ Virtual functions in C++, Java
 - Generic programming
 - ◆ Templates in C++
- Libraries
 - ♦ High performance libraries
 - ♦ BLAS, ATLAS, LAPACK
 - C++ libraries
 - ◆ Standard library
 - ◆ Boost
 - Library design
 - ◆ Reusable components
 - ◆ Generic interfaces

Literature on C++ and optimization

- Andrew Koenig and Barbara E. Moo, Accelerated C++, Addison Wesley 2000
 - Good and short introduction
- Stanley B. Lippman, Essential C++, Addison Wesley 2000
 - Good and short introduction
- ◆ Bjarne Stroustrup, The C++ Programming Language, 3rd edition, Addison Wesley 1997
 - ◆ The reference book
- Todd Veldhuizen, Techniques for Scientific C++ http://osl.iu.edu/~tveldhui/papers/techniques/techniques.ps