

## **Programming techniques for scientific simulations**

---

Autumn semester 2010

### **Information**

---

- ◆ Prof. Dr. Matthias Troyer
  - ◆ Office: HIT K31.8
  - ◆ Tel.: 044/633 2589
  - ◆ E-Mail: [troyer@phys.ethz.ch](mailto:troyer@phys.ethz.ch)

- ◆ Exercises:
  - ◆ Tama Ma, [pingnang@phys.ethz.ch](mailto:pingnang@phys.ethz.ch)
  - ◆ Jan Gukelberger, [gukelberger@phys.ethz.ch](mailto:gukelberger@phys.ethz.ch)

## 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 (CSE) 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 (AS)
      - 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
  - ◆ 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 lectures on writing compilers
- ◆ Programming languages
  - ◆ C, C++

## Contents of the lecture

---

- ◆ Abstractions for higher level programming
  - ◆ Object oriented programming and virtual functions
  - ◆ Generic programming and templates
- ◆ 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>