CS 357 – Numerical Methods 1

Prof. Mariana Silva

Meeting Mariana



Teaching Associate Professor Education Innovation Fellow

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Research Area: <u>Computers and</u> <u>Education</u>

- Started teaching at UIUC Sp 2012
- Taught 10 different courses
- Teaching CS 357 since Sp 2018

My research interests

- Fostering collaborations and group work in the classroom
- Exploration of technological innovations for large-scale teaching
 - Drawing tools in PrairieLearn
 - Incorporate Jupyter notebooks in PrairieLearn workspaces
 - Integrate <u>collaborative learning</u> features in PrairieLearn
 - Developed <u>web-tool to build teams</u>
 - Training and mentoring for <u>innovation and course design</u>
- My most recent professional adventures
 - Co-founded <u>PrairieLearn Inc</u> in 2021
 - Received NSF/SBIR grant in August 2023

Meet Course Staff

https://courses.engr.illinois.edu/cs357/sp2024/pages/contact.html

Get support

- All communication will happen via CampusWire. NO EMAILS!
- CampusWire: Check it daily! Important course announcements will be pinned.
- Office Hours: in-person and virtual options (starts on week 2)
- Happy Hours: Siebel 2213 Tuesdays 3-4pm

Other important announcements

- Eating is NOT allowed in classroom. You must eat your lunch before or after class.
- Course Survey and Consent Form

Course Website - Syllabus

https://courses.engr.illinois.edu/cs357/pages/syllabus.html

Course Assessments

Grade Breakdown

Your grade is composed by the following assessments, all delivered via PrairieLearn.

Assessment	Contribution	Info	
Final exam	15%	Delivered via PrairieLearn at the CBTF (asynchronously with self-registration).	
Bi-weekly quizzes	35%	Delivered via PrairieLearn at the CBTF (asynchronously with self-registration). Read more here.	
Homework	25%	Submitted twice weekly via PrairieLearn.	
MP	10%	Submitted 5 times during the semester via PrairieLearn.	
Group Activity	8%	Weekly group work to be completed on Tuesdays (read more here).	
Attendance/Participation	3%	Attendance requirement for students in the in-person section and participation requirement for students in the online section (read more here).	
Pre-Lecture Activity	4%	Pre-recorded videos available via PrairieLearn on Tuesdays and Thursdays with corresponding short questions	

Final Letter Grade Calculation

Grade Point Range

- [93, 100) Α
- [90, 93) A-
- [87, 90) B+
- [83, 87) Β
- [80, 83) B-
- C+ [77, 80)

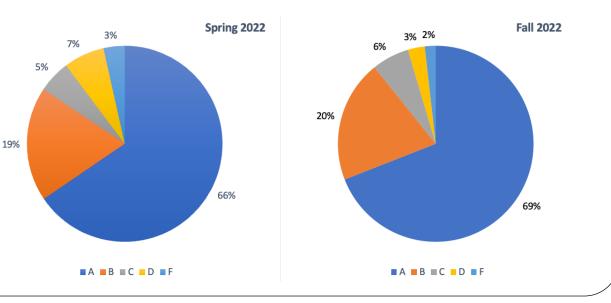
[73, 77) С

[70, 73) C-

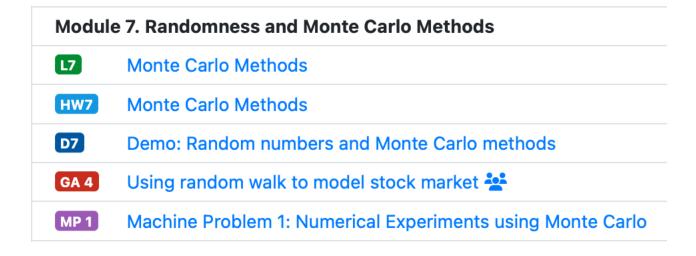
- [67, 70) D+
- D
- [63, 67)
- [60, 63) D-

F < 60

- We never curve
- We do not round grades
- Up to 1% in extra credit points
- A+ given to top 5% students



Assessments (all in PrairieLearn)



- (Pre-)Lecture Homework
 - Machine Problem
- Group Activity

Demo

• Practice Quiz

Note: If you are not familiar with PrairieLearn and/or PrairieTest, we will have a breakout room towards the end of the class to give a demo and answer questions

Pre-Lectures

L7: Monte Carlo Methods			
Total points: 0/3 0%	Assessment is open an Available credit: 100% (•	•
Resources for Monte Carlo Methods: Notes and complete slid You can also follow along the video lectures using the notebo			
Question	Value	History	Awarded points
Empty JupyterLab for your personal working area			
L7.1. Your personal JupyterLab	0		_
Random numbers			
L7.2. Video 1: Random numbers	0		_
L7.3. Example 1: Random Number Examples	0		_
L7.4. Clock Generator	1		— /1
L7.5. Properties of Random Number Generators	1		— /1

- Videos + short check-point questions
- Option to read nodes and slides
- 4 lowest scores will be dropped (4% of final grade)

Homework

HW7: Monte Carlo Methods		
Total points: 0/24	Assessment is open and Available credit: 100% (S	you can answer questions. taff override) 🛛
Question	Value	History Awarded points
Empty JupyterLab for your personal working area		
HW7.1. Your personal JupyterLab	0	_
Linear Congruential Generators		
HW7.2. Linear Congruential Generators	1	— / 3
Monte Carlo Conceptual		
HW7.3. Where to use Monte Carlo	1	— /1
HW7.4. Monte Carlo Convergence Definition	0	— /1

- 6-15 questions (MC, checkbox, fill-in-the-blank, coding)
- 2 lowest scores will be dropped (25% of final grade)

Group Activity (Tuesdays)

- Completed on Tuesdays 12:30pm 10pm
- Required attendance for students in Section N (12:30pm-1:45pm)
- Section M students can complete the GA anytime on Tuesday, but support is only provided from 12:30pm 1:45pm

Virtual via Zoom

Siebel 2406

- lowest score will be dropped (11% of final grade 8% performance + 3% participation/attendance)
- More on this soon...

Study Hall (Thursdays)

- Optional attendance
- More example and review
- Canceled during quiz weeks

Machine Problems

MP 1: Machine Problem 1: Numerical Experiments using Monte Carlo

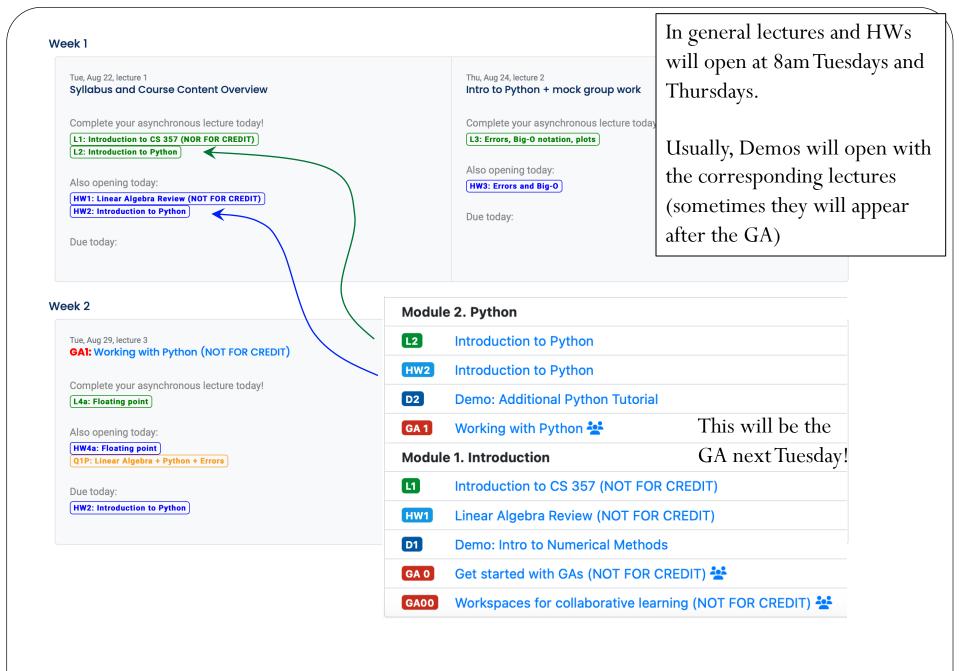
Total points: 0/24	Assessment is open and you can answe Available credit: 100% (Staff override)	•
Question	Value History	Awarded points
Empty JupyterLab for your personal working area		
MP 1.1. Your personal JupyterLab	0	_
Texas Holdem		
MP 1.2. Texas Hold 'em game - introduction	4	— /4
MP 1.3. Dealing hands at random 🗎	4	- /4
MP 1.4. Determining who wins	4	— /4
MP 1.5. Determining win probabilities	4	— /4
MP 1.6. Running different numerical experiments	4	— /4
MP 1.7. Final conclusions	4	— /4

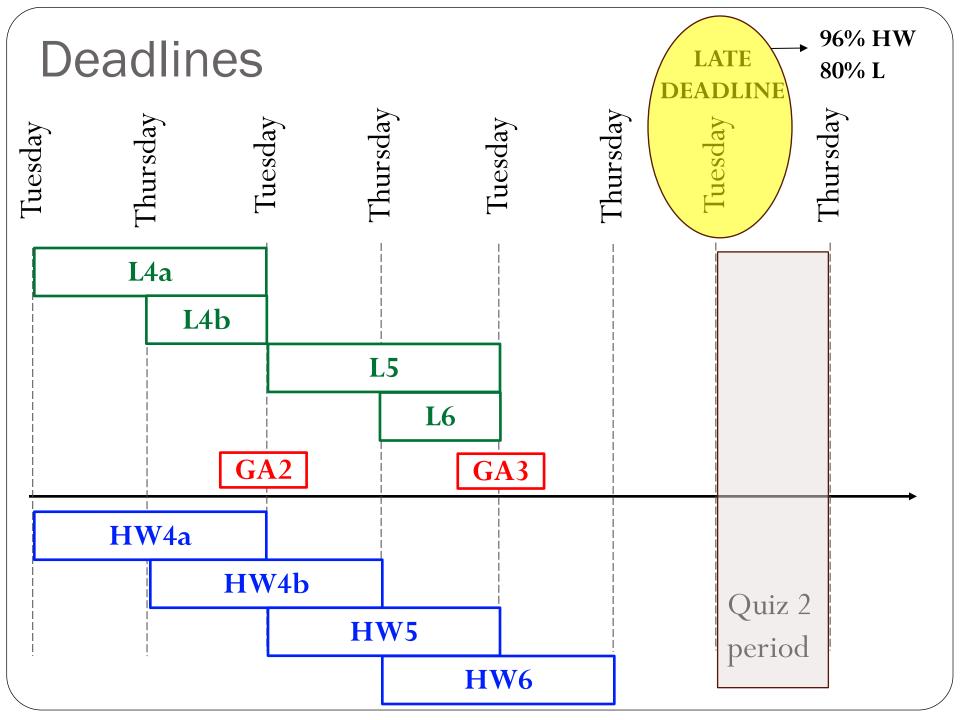
- Longer coding problems
- Scaffolded
- Appear 5 times in the semester, no drops (10% of final grade)

Quizzes

- 6 quizzes; lowest score is dropped (35% of final grade)
- 8-12 non-coding questions + 2-3 coding questions
- 50-min quizzes all at CBTF (check schedule on course website)
- DRES students should provide letter to CBTF
- We will use PrairieTest to make quiz reservations.
- MAKEYOUR RESERVATION AS SOON AS SLOTS OPEN! We will not provide special overrides because you were not able to find a slot that works for you.
- Practice Quizzes generated from the same set of questions that will generate the actual quizzes

Exams available for reserv	ations			
Action	Exam	First date	Last date	
Make a reservation	CS 357 (Sp23): Quiz 1	2023-01-30 00:01:00 (CST)	2023-02-01 23:59:00 (CST)	



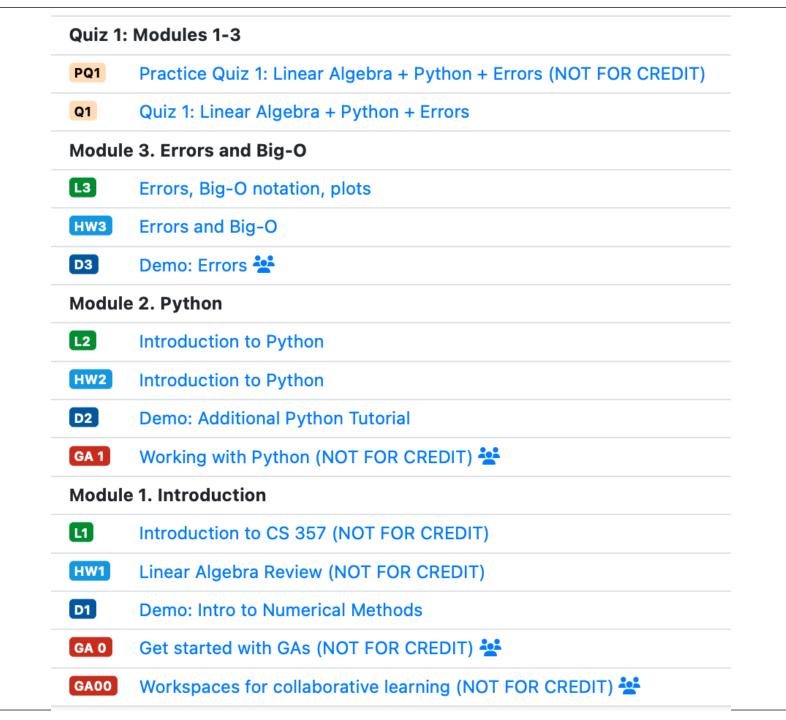


Learning Flow for each Module

- 1. Complete lectures on Tuesdays and Thursdays as they open
 - Get up to 100% credit by completing them before Tuesday 12pm of the week after they open
 - Get up to 80% credit by completing them before Tuesday midnight of the corresponding quiz week
 - Get up to 50% credit by completing them before last day of classes
- 2. Complete the Homework
 - Get up to 100% credit by completing them within one week after they open
 - Get up to 96% credit by completing them before Tuesday midnight of the corresponding quiz week
 - Get up to 50% credit by completing them before last day of classes
- 3. Complete MPs (when available) similar deadline scheme as HW
- 4. For additional examples, look at the Demos (not for credit)

Practice Quizzes

- 1. You are encouraged to start the practice quizzes only after you complete the learning flow above
- 2. Complete at least one entire practice quiz as if you were taking the quiz (no access to resources, timed, etc). This will give you a good idea of how ready you are.

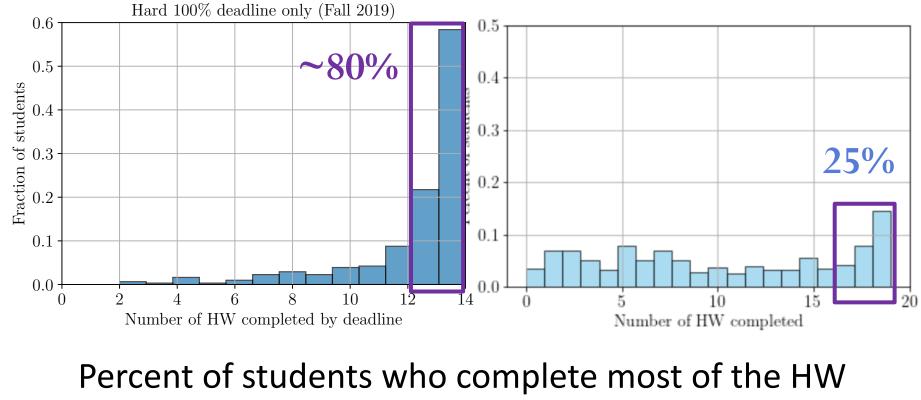


eLearn CS 357, Fall2023 Assessments Gradebook	Lecture	3		Mari	ana Silva <mark>(stude</mark>
	Credit	Start	End		
Assessments Module 3. Errors and Big-O	100%	2023-08- 24 08:00:01- 05 (CDT)	2023-08- 29 12:00:00- 05 (CDT)		Score
L3Errors, Big-O notation, plotsHW3Errors and Big-O	80%	2023-08- 24	2023-09- 05	9 1 9	0% Not started
Module 2. Python Introduction to Python		08:00:01- 05 (CDT)	23:59:59- 05 (CDT)) 💡	0%
HW2Introduction to PythonD2Demo: Additional Python Tutorial	50%	2023-08- 24 08:00:01-	2023-12- 06 23:59:59-	9 😧	0% 0%
Module 1. Introduction		05 (CDT)	06 (CST)		
Introduction to CS 357 (NOT FOR CREDIT)	0%	% 2023-08- — 24 08:00:01- 05 (CDT)		0%	
HW1 Linear Algebra Review (NOT FOR CREDIT)					
D1 Demo: Intro to Numerical Methods					0%

What did we learn about flexible deadlines in this class?

With "hard" one-week deadlines

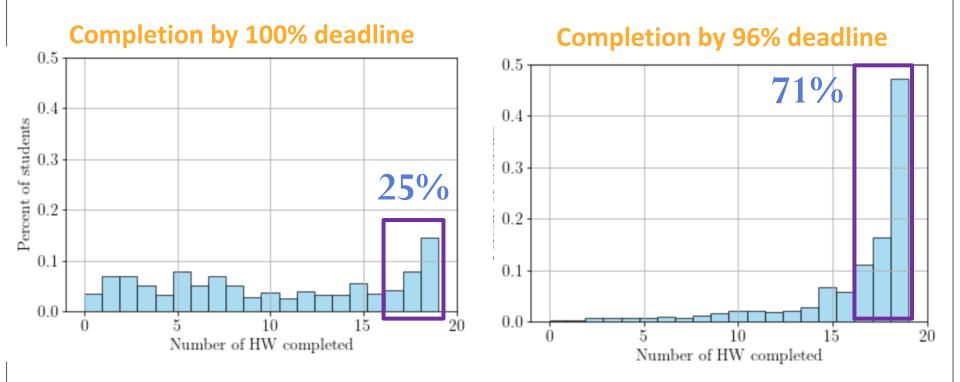
With flexible deadlines



decreased from ~80% to ~25%!

What did we learn about flexible deadlines in this class?

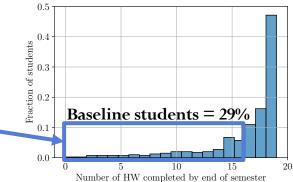
With flexible deadlines



Percent of students who complete most of the HW Increased to 71% by the quiz date

How HW completion impact quiz performance

Regression model to fit exam scores including control for GPA Baseline: students who did not complete HWs by the exam date



Students who complete HWs	average score advantage on exams	% students	
Do not complete	0% (baseline)	29%	
by exam date	14.4%	46%	
within one week	18.6%	25%	

Week 1

Tuesday:

- Both sections online via Zoom
- Attendance not required, but strongly encouraged!
- Recording will be available later

Thursday:

- Hybrid class online (via Zoom) and in-person(CIF 35) synchronously
- Attendance not required, but strongly encouraged!
- Recording will be available later
- Mock Group Activity on Thursday. Great opportunity to meet people.

Week 2 and beyond

Tuesday:

- Group activity
- Attendance required only for students in section N
- Section M students should still consider in-person interactions

Thursday:

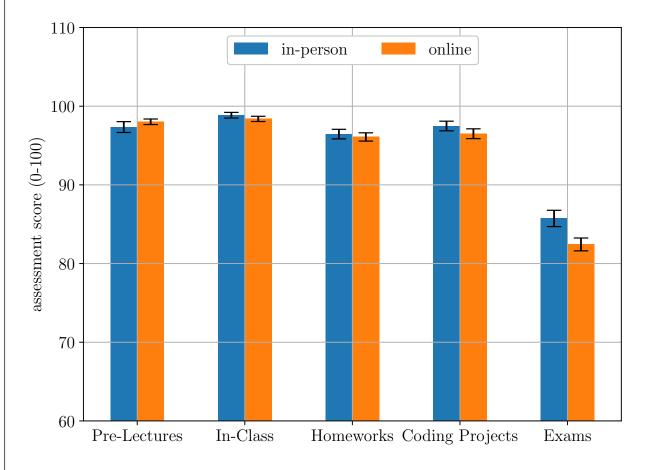
- Optional Study Hours
- No Zoom option
- Not recorded
- All students that want to get this additional help should go to CIF

Difference between Sections M and N

Section N (in-person)	Section M (online)
Attendance is required (counts towards 3% of final grade)	Participation is required (counts towards 3% of final grade)
Start GA at 12:30pm during class time. Most groups will complete GA before 1:45pm. Can still complete GA until 10pm	Can start GA at any time from 12:30pm and complete by 10pm.
Support during class time at CIF 35. We will have 6 course staff at CIF.	Support during class time via Zoom (using Queue) or at Siebel 2406. We will have 3 course staff at Siebel 2406 and 5 course staff on Zoom.
A student can request remote attendance in case of sickness. The remote arrangements should be decided by the group. Remote attendance will be verified by course staff during class time.	Students can make arrangements for remote attendance when someone is sick without communication with course staff (in case a group meets in-person)

Participation Score is computed based on % completion of the GA with the assigned group and submission of 2 peer reviews during the semester.

What do we know about online vs inperson sections in CS 357?



In-person and Online students have similar performance on all "learning" assignments

In-person students have ON AVERAGE a small (2.4%) score advantage on quizzes when compared to online students

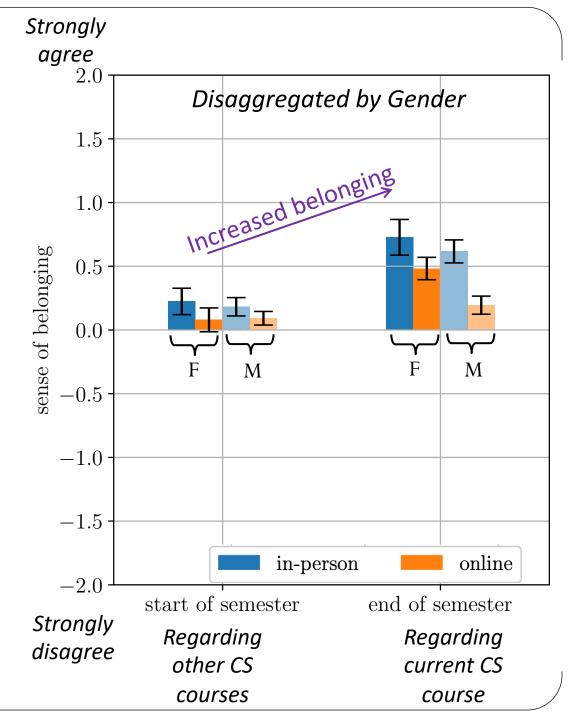
Sense of Belonging

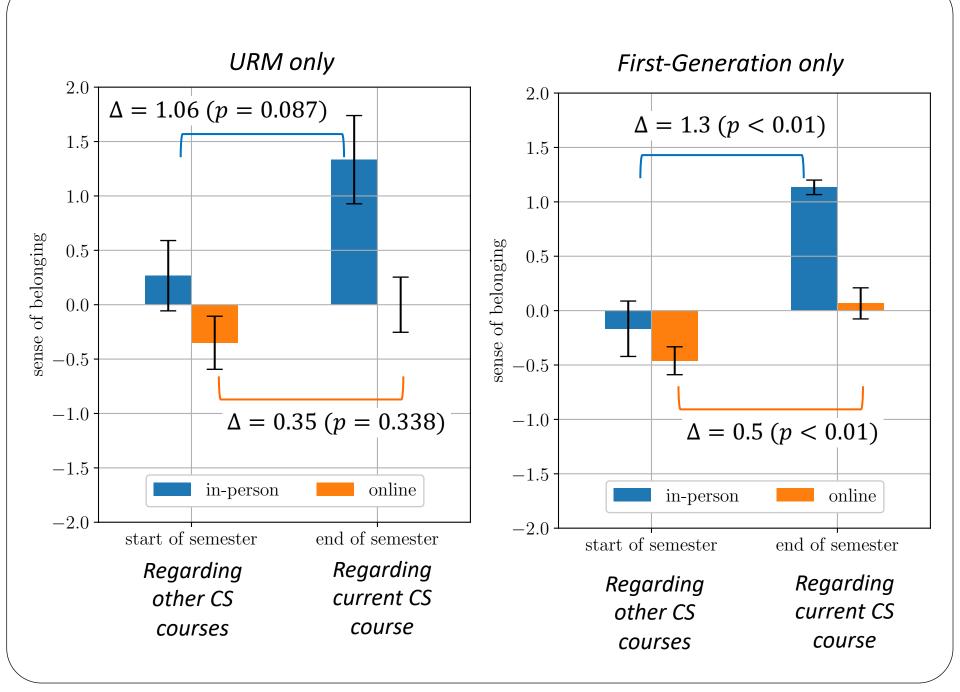
Survey questions regarding perceived comfort, support, and isolation

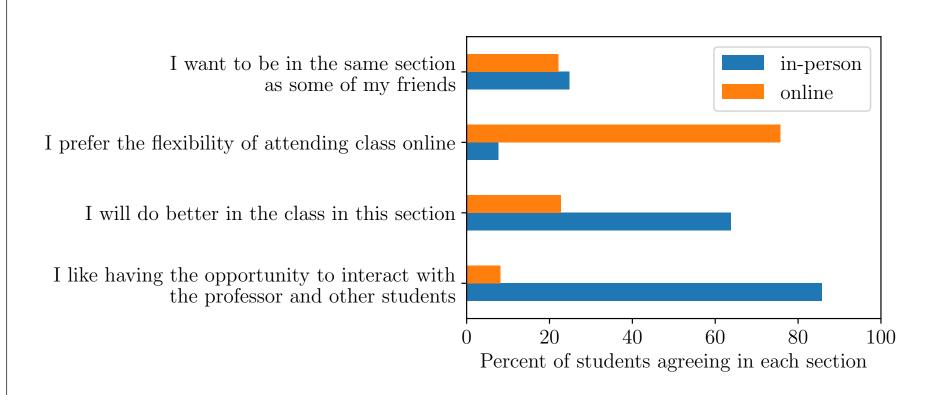
Increased SoB over the semester

In-person students report higher increase in SoB when compared to online students

Online section: not significant increase in SoB for men; significant increase in SoB for women







Students select the section that best fit their preferences

Introduction and "Big Idea"



Numerical Methods ?

Numbers in a computer (and how computer understands these numbers)





- Mathematical model
 - "algorithms" derived from math ideas to solve equations numerically
- Complexity of the problem
 Slow vs fast
- Accuracy
 - o Accurate vs inaccurate

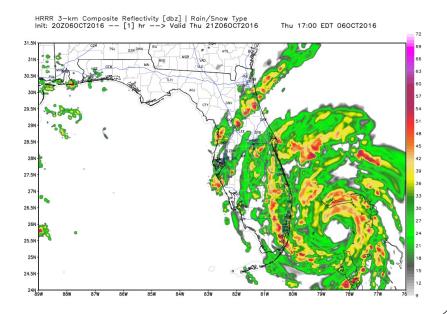
Method = Math + Complexity + Accuracy

Why is this course important?

- 1. Understanding and reconstruction of known problems
 - 0 Natural disasters
 - Catastrophic failures
- 2. Prediction of unknown situations
 - Weather conditions
 - Behavior of new materials
- 3. Optimization of existing problems
 - Image recognition
 - Reduce fabrication costs



Explosion of <u>Ariane 5</u> in 1996



Goals for this course

- Understand how numbers are represented in the computer.
- When developing code, you will likely run into numerical errors. What are the sources of these errors?
- How can you avoid numerical errors?
- How can you choose a suitable algorithm for a given application?
- Use existing libraries to solve real applications.

(Numerical) **Method** = **Math** + Complexity + Accuracy

Mathematical model:

What equations can we use to represent our problem?

Accuracy:

Are we getting accurate results? Why is the method not giving me the correct solution?

Complexity:

How long does it take to solve this problem? Is it cost-effective?

Your entire CS 357 semester in a few slides!

Are you ready?

Accuracy

- Why a numerical method might not give the right answer?
 - Computers have finite representation of numbers
 Sometimes the "right answer" cannot be represented in a finite way
 - ► Example:

 $\pi = 3.1415926535897932384626433832795028841971\ldots$

Demo: Waiting for the number 1

```
from time import sleep
x = 0.0
while x != 1.0:
    x += 0.1
    print(repr(x))
    sleep(0.1)
```

What is going to happen when we run this code?A. Code will stop after printing 11 values for xB. Code will stop after printing 10 values for xC. Code will not stopD. Code will not start

Monte Carlo Methods

Texas Holdem Game: we would like to determine the probability of winning of a given starting hand

Physical experiment vs Numerical experiment



Numerical Experiments

- What do we want to know about a numerical experiment?
 - 1. What questions are we attempting to answer?
 - 2. What is the outcome of the experiment?
 - 3. Is it repeatable?
 - 4. Is the answer accurate?
 - 5. How long will it take?

Time vs accuracy trade-off

Question: Is running this method (with a certain accuracy) a good use of our time and/or computer resources?

Complexity

How long does it take to solve a problem?

Given A, B matrices of size $m \times m$, the matrix-matrix multiplication $A \cdot B$ takes τ seconds.

How long does it take to perform $C \cdot D$, matrices of size $2m \times 2m$?

```
from time import process_time
import numpy as np
from time import process time
```

```
n = 2000
A = np.random.randn(n,n)
B = np.random.randn(n,n)
t = process_time()  # store the time
C = A @ B
t = process_time() - t
print(t)
```

```
A = np.random.randn(2*n,2*n)
B = np.random.randn(2*n,2*n)
t2 = process_time() # store the time
C = A @ B
t2 = process_time() - t2
print(t2)
```

Linear system of equations: Image processing

How can we use linear operators to create blurred images? How can we do the inverse process?

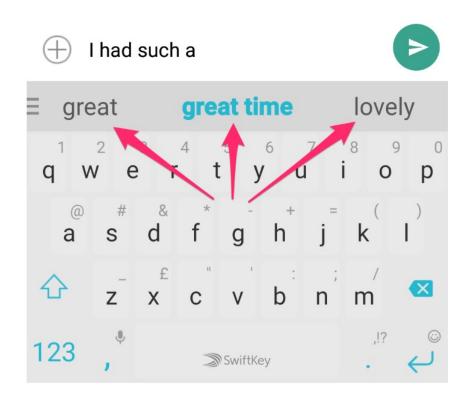


Image credit: https://datacarpentry.org/image-processing/

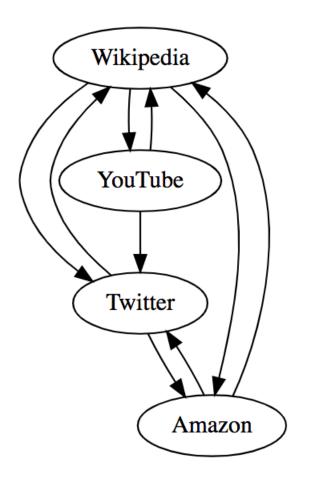


Markov chain

Word prediction



Page Rank



Nonlinear system of equations

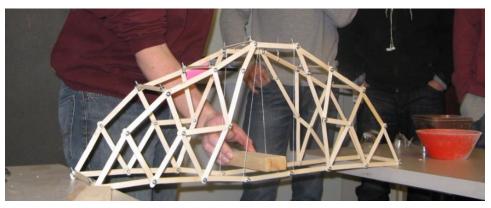
Inverse kinematics: find the angles that make the robotic hand grab a chocolate candy!



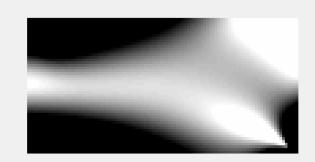
Optimization

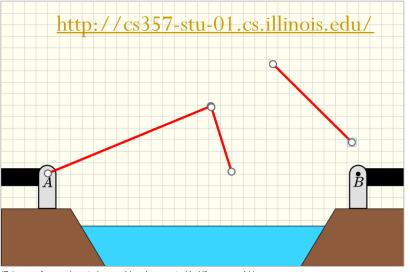
Numerical simulations to find optimized bridge designs

Bridge design (high school projects)





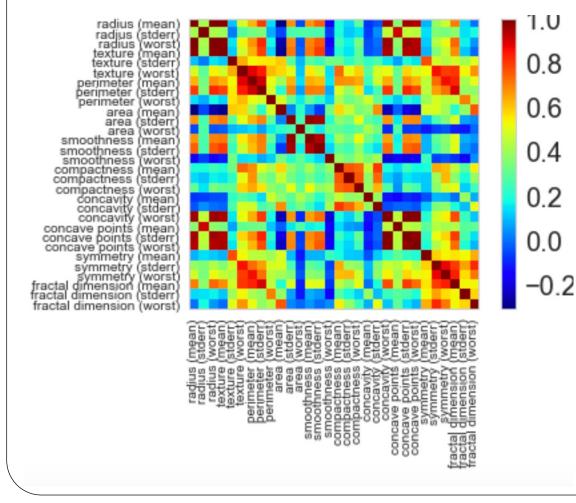


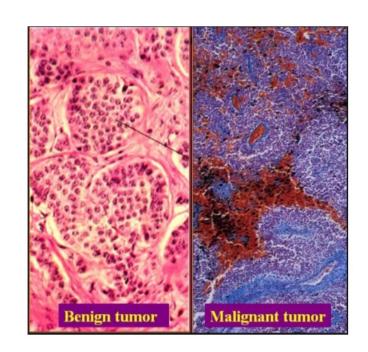


(Tolerance for members to be considered connected is 1/2 square grid.)

Linear Least Squares

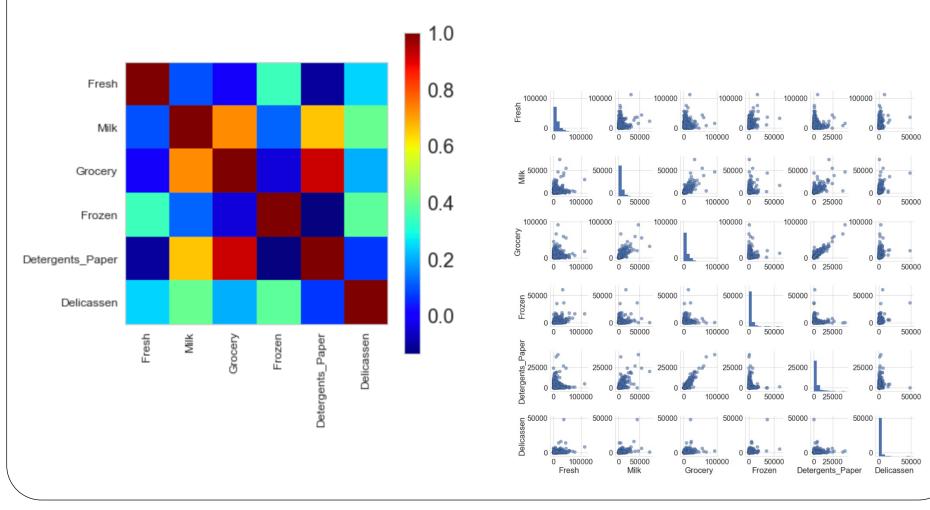
Dataset containing the characteristics of cells for several patients. Can we make predictions if cells are benign or malignant?





Principal component analysis

Sometimes our dataset has too many features? How can we reduce the feature space and still keep the most important information?



Second day of classes...

Assessments		
	Available credit	Score
Module 3. Errors and Big-O		
L3 Errors, Big-O notation, plots	100% until 12:00, Tue, Jan 23 🛛	Not started
Hw3 Errors and Big-O	100% until 23:59, Thu, Jan 25 🛛 🛛	0%
Module 2. Python		
L2 Introduction to Python	100% until 12:00, Tue, Jan 23 🛛	Not started
Hw2 Introduction to Python	100% until 23:59, Tue, Jan 23 🛛	Not started
Demo: Additional Python Tutorial	None 🛛	Not started
Module 1. Introduction		
Introduction to CS 357 (NOT FOR CREDIT)	None 🛛	0%
Hw1 Linear Algebra Review (NOT FOR CREDIT)	100% until 08:00, Tue, Jan 30 🛛	0%
Demo: Intro to Numerical Methods	None 🛛	Not started

Week 1

Tue, Jan 16, lecture 1 Thu, Jan 18, lecture 2 Syllabus and Intro do CS 357 Python Intro + mock group work Complete your asynchronous lecture today! Complete your asynchronous lecture today! L1: Introduction to CS 357 (NOR FOR CREDIT) L3: Errors, Big-O notation, plots L2: Introduction to Python Also opening today: Also opening today: HW3: Errors and Big-O HW1: Linear Algebra Review (NOT FOR CREDIT) HW2: Introduction to Python Due today: Due today:

L2: Introduction to Python

L2: Introduction to Python			
Total points: 0/2		Available c	redit: 100% (Staff override) 👩
Resources: Notes and complete slides			
Question	Value	History	Awarded points
Self-guided notebook (no pre-recorded video)			
L2.1. Prerequisite survey	1		0/1
L2.2. Python intro - self-guided notebook	1		0/1

Open the w	vorkspace below and complete the IPython notebook.
🗔 Open	workspace
Select one	of the answers below (there is no correct answer):
) (a) I com	pleted the notebook, and I found it helpful.
) (b) I com	pleted the notebook, but I did not find it helpful.
) (c) I did i	not complete the notebook because I already know how to use Python.
) (d) I did	not complete the notebook (for other reasons).

D2: Additional Python Tutorial

D2: Demo: Additional Python Tutoria	l.		
Total points: 0/0	0%		Available credit: 100% (Staff override) 👩
THIS ASSESSMENT IS NOT FOR C	CREDIT!		
Question	Value	History	Awarded points
D2.1. Basic Python	0		0/0
D2.2. Numpy	٥		0/0
D2.3. Matplotlib	٥		0/0

For the Mock GA today, you will need to:

- Define Python variables
- Define 1d numpy array
- Perform simple operations with numpy arrays

Collaborative Learning

- Complete weekly activity in groups
- Week 1 and 2: randomly assigned groups via Zoom
- Starting from week 3: fixed groups

https://courses.engr.illinois.edu/cs357/sp2024/pages/lectures.html

Supporting Collaborative Learning with Structured roles

Manager: keep team on task; enter the roles in PL

Recorder: enter most of the answers in PrairieLearn

Reflector: makes sure everyone is keeping up; complete survey



Consent was given for the media usage

When structured roles were required to alternate among group members...

- more equality in the work distribution among members
- groups scored better (on average a full letter grade
- groups completed work faster (on average 2.8 hours faster)

Meeting time preference (during class or another time on Tuesday)

no significant effects on students' exam performance, sense
 of belonging or satisfaction regarding the course

Team consistency

 positive effects on students' exam performance and sense of belonging, but not on satisfaction

Creating a group assessment in PL

GA00 Workspaces for collaborative learning (NOT FOR CREDIT) 💒

GA00: Workspaces for collaborative learning (NOT FOR CREDIT) 💒

This is Group Activity 00: Workspaces for collaborative learning (NOT FOR CREDIT) for CS 357

This assessment can be done individually or in groups. A group must have no more than 3 students. To work individually, you must also create a group, but you don't need to share your join code.

Group name	Join code
e.g. teamOne	abcd-1234
Group names can only contain letters and numbers, with maximum length of 30 characters.	Join group
Create new group	

We will go over this first mock GA.

Creating a group assessment in PL

GA00 Workspaces for collaborative learning (NOT FOR CREDIT) 💒

GA00: Workspaces for collaborative learning (NOT FOR CREDIT) 💒

This is Group Activity 00: Workspaces for collaborative learning (NOT FOR CREDIT) for CS 357

This assessment can be done individually or in groups. A group must have no more than 3 students. To work individually, you must also create a group, but you don't need to share your join code.

Group name	Join code
e.g. teamOne	abcd-1234
Group names can only contain letters and numbers, with maximum length of 30 characters.	Join group
Create new group	

You will now complete this GA with a random group. We will give you 7 minutes.

Creating the groups

Course surveys

S1

Select your group (NOT FOR CREDIT)

Submit the survey by next Friday!

Students with time conflict override (not able to attend lecture at 12:30pm) MUST find a team that agrees to meet at a different time.

Fixed groups start on week 3

Group selection

We will use the results of this survey to create the groups for at least the first half of the semester **(GA2-7)**. We will give students the opportunity to change groups in the second half of the semester.

If you know 2-3 other students taking CS 357 this semester, and you have agreed to complete the group activities together, you can request to be placed in the same group.

To submit this request, your group must select a group name, so that all members can submit the same answer below:

In the entry field below, enter your group's selection for the group name.

group name:

Important notes:

- Every student that enters the same group name will be placed in the same group.
- Make sure you agree on a creative and **unique group name**. For example, you can use the members last names combined. You don't want to be placed in the wrong group by mistake.
- Groups must have 2-3 students. If more than 3 students or less than 2 students submit this request using the same group name, ALL these students will be placed in groups at random!
- Groups can only be formed with students registered in the same section.

Students who do not submit this survey will be placed at a group at random. Students who are assigned to a random group in the online section must attend the Zoom meeting at 12:30pm at least during week 3 (they will be able to make other arrangements at that time).

If you change your mind, you can enter other submissions (by clicking "Save & Grade) until this survey deadline on Friday of week 2. The last submitted answer will be the one used to form the groups. Make sure you triple-check your submission with the other group members!

Select all possible options that apply.

If you are in the in-person section, write down your desired table number:

table number: integer

8

Completing the GAs (Section N)

- $\circ~$ Attendance at CIF 35 is required
- We will use the QR code from your Illinois App)
- You must not be late
- Total of 13 GAs
- Attendance score = 100*min(12, number of GAs you attended)/12
- Absences:
 - If you are ill, do not come to the classroom:
 - Make arrangements with your team to connect remotely
 - Submit a request for excused absence

DO NOT JOIN A GA IF YOU ARE NOT PARTICIPATING IN THE ACTIVITY (not in the classroom, or remote attendance due to illness). You will receive a zero in that GA.

Completing the GAs (Section M)

IF YOU PRE-SELECTED YOUR TEAM

• Your team can agree on a time and location to meet

IF YOU WERE ASSIGNED TO A RANDOM TEAM

 Your team must meet via Zoom at 12:30pm on week 3. You can make other arrangements for future weeks if that works for ALL team members.

TO GET SUPPORT

- GA support only offered 12:30pm 1:45pm
 - Zoom (5 course staff)
 - Siebel 2406 (3 course staff, 50 seats)
- Only team members participating in the completion of the GA can use the Join code.

Completing the GAs (Section M) - cont.

- Total of 13 GAs, only 12 with pre-assigned teams
- Participation score: uses 4 metrics
 - A = 100*min(11, number of GAs you completed with your assigned team)/11
 - B = % peer review ratings that are satisfactory
 - C = % of required peer reviews completed
 - \blacktriangleright D = % of roles
- Peer reviews (twice in the semester): answer these statements about yourself and teammates
 - Makes high quality contribution to the team's work
 - Asks for and shows an interest in teammates' ideas and contributions
 - Demonstrates knowledge of course content or actively asks questions when lost or confused
 - Motivates the team to do excellent work
 - I would gladly work with this individual in the future

Completing the GAs (Section M) - cont.

- Absences:
 - If you are ill:
 - Make arrangements with your team to connect remotely
 - Submit a request for excused absence

Practice Group Activity

GA 0

Get started with GAs (NOT FOR CREDIT) 🚣

If you need assistance during the group activity:

- Online between 12:30-1:45pm CT: post a message on the Queue, and please don't forget to add your Zoom breakout room number.
- In-person: raise your hand and a staff member will come to your table.

Learning Objectives

By the end of this GA, we hope that you will understand 1) how you should work collaboratively with your peers, and 2) how you should complete the jupyter notebooks and submit answers for grading.

Value Hi	story Awarded points
1	— /1
2	— /2
50	— /50
40	— /40
2	— /7
	1 2 50 40