



Mathtoolspy Documentation

Release 0.3 [4 - Beta]

sonntagsgesicht, based on a fork of Deutsche Postbank [pbrisck]

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CHAPTER 1

Introduction

1.1 Python library *mathtoolspy*

A fast, efficient Python library for mathematically operations, like integration, solver, distributions and other useful functions.

1.2 Example Usage

```
>>> from mathtoolspy.integration import gauss_kronrod  
  
>>> fct = lambda x:exp(-x*x)  
>>> integrator = gauss_kronrod()  
>>> integrator(fct, -1.0, 2.0)  
1.62890552357
```

1.3 Install

The latest stable version can always be installed or updated via pip:

```
$ pip install mathtools
```

If the above fails, please try easy_install instead:

```
$ easy_install mathtools
```

1.4 Examples

```
# Simplest example possible
    a, b, c, d, e = 1, 4, -6, -6, 1
    fct = lambda x : a*x*x*x*x + b*x*x*x + c*x*x + d*x + e
    opt = Optimizer1Dim(minimize_algorithm=brent)
    result = opt.optimize(fct, constraint=Constraint(-10.0, -2.0), initila_value=1.
→0)
    >>> result.xmin
-3.70107061641
    >>> result.fmin
-74.1359364077
    >>> result.number_of_function_calls
40
```

1.5 Development Version

The latest development version can be installed directly from GitHub:

```
$ pip install --upgrade git+https://github.com/pbrisck/mathtools.git
```

1.6 Contributions

Issues and Pull Requests are always welcome.

1.7 License

Code and documentation are available according to the Apache Software License (see LICENSE).

CHAPTER 2

Tutorial

... will come soon.

CHAPTER 3

API Documentation

3.1 Distributions

```
mathtools.py.distribution.normal_distribution.density_normal_dist(x)
    Density function for normal distribution @param x: float value @return value of normal density function
mathtools.py.distribution.normal_distribution.normal_density(x)
mathtools.py.distribution.normal_distribution.cdf_abramowitz_stegun(x)
    The cumulative distribution function of the standard normal distribution. The standard implementation,
    following Abramowitz/Stegun, (26.2.17).
mathtools.py.distribution.normal_distribution.normal_cdf(x)
```

3.2 Interpolation

```
mathtools.py.interpolation.linear.interpolation_linear(x, x1, x2, y1, y2)
    Linear interpolation returns  $(y2 - y1) / (x2 - x1) * (x - x1) + y1$ 
class mathtools.py.interpolation.spline.base_interpolation(x_list=[], y_list[])
    Bases: object
    Basic class to interpolate given data.
    update(x_list[], y_list[])
        update interpolation data :param list(float) x_list: x values :param list(float) y_list: y values
    classmethod from_dict(xy_dict)
class mathtools.py.interpolation.spline.spline(x_list[], y_list[], bound-
                                              ary_condition=None)
    Bases: mathtools.py.interpolation.spline.base_interpolation
    interpolates the data with cubic splines.
```

Parameters

- **x_list** – data
- **y_list** – data

- **boundary_condition** – Either a tuple (l, r) of values for the slope or None. If the argument is not specified then None will be taken as boundary conditions, which leads to the so called not-a-knot method for splines. Not-a-knot will determine the boundary conditions by also requiring that the third derivatives of the two most left and the two most right interpolation polynomials agree. The boundary condition (0,0) will lead to the so called natural spline

```
class mathtools.interpolation.spline.natural_spline(x_list=[], y_list=[])
Bases: mathtools.interpolation.spline.spline
```

```
class mathtools.interpolation.spline.nak_spline(x_list=[], y_list=[])
Bases: mathtools.interpolation.spline.spline
```

```
mathtools.interpolation.bilinear.interpolation_bilinear(x, y, x1, x2, y1, y2,
z11, z21, z22, z12)
```

The points (x_i , y_i) and values z_{ij} are connected as follows: Starting from lower left going in mathematically positive direction, i.e. counter clockwise. Therefore: (x_1, y_1, z_{11}), (x_2, y_1, z_{21}), (x_2, y_2, z_{22}), (x_1, y_2, z_{12}).

3.3 Integration

```
class mathtools.integration.gauss_kronrod_integrator.GaussKronrodIntegrator(max_number_
initial_order=3,
min_number_of_nodes=10,
abs_tolerance=1e-10,
rel_tolerance=1e-10,
check_abs_tol=True,
check_rel_tol=True)
Bases: object
```

```
integrate(function, lower_bound, upper_bound)
```

```
class mathtools.integration.gauss_kronrod_integrator.GaussKronrodConstants
Bases: object
```

Constants for Gauss Kronrod Integrator

```
min_max_iter = 7
```

```
gaussKronrodPattersonRule = [3, 7, 15, 31, 63, 127, 255]
```

```
FL = [1, 2, 4, 8, 11, 13, 0]
```

```
FH = [1, 3, 7, 15, 16, 16, -1]
```

```
KL = [0, 0, 0, 0, 2, 4, 8, 4, 8, 11]
```

```
KH = [0, 1, 3, 7, 15, 2, 5, 16, 4, 8, 16]
```

```
KX = [0, 1, 2, 3, 4, 5, 8, 11]
```

```
coefficients = [-0.1111111111111111, 0.22540333075851662, 0.5555555555555556, 0.006400000000000004]
```

```
class mathtools.integration.gauss_legendre_integrator.GaussLegendreIntegrator(steps=100)
Bases: object
```

Gauss Legendre integrator, which uses the Gauss Legendre quadratures

```
integrate(function, lower_bound, upper_bound)
```

```
class mathtools.integration.gauss_legendre_integrator.GaussLegendreQuadratures
Bases: object
```

```
static get_values(nsteps)
```

```

class mathtoolsy.integration.gauss_lobatto_integrator.GaussLobattoStep(function,
    al-
    pha,
    beta,
    Is,
    max_number_of_iterati
Bases: object
adaptive_step(a, b, fa, fb)

class mathtoolsy.integration.gauss_lobatto_integrator.GaussLobattoIntegrator(max_number_
    abs_tolerance
    10)
Bases: object
integrate(function, lower_bound, upper_bound)

class mathtoolsy.integration.simplex_integrator.SimplexIntegrator(steps=100,
    log_info=None)
Bases: object
logNone(x)
integrate(function, lower_bound, upper_bound)
    Calculates the integral of the given one dimensional function in the interval from lower_bound to
    upper_bound, with the simplex integration method.

```

3.4 Solver

```

mathtoolsy.solver.analytic_solver.roots_of_cubic_polynom(a1, a2, a3)
    Finds the roots of a 3 dim polynom of the form  $x^3 + a1 * x^2 + a2 * x + a3$ . The roots are returned as
    complex numbers.

mathtoolsy.solver.minimize_algorithm_1dim_brent.shift(a, b, c)
    The shift function returns the values as tuple.

mathtoolsy.solver.minimize_algorithm_1dim_brent.minimize_algorithm_1dim_brent(fct,
    _a,
    _b,
    _c,
    tolerance=1e
    13)
    Finds the minimum of the given function f. The arguments are the given function f, and given a bracketing
    triplet of abscissas A, B, C (such that B is between A and C, and f(B) is less than both f(A) and f(C))
    and the Tolerance. This routine isolates the minimum to a fractional precision of about tol using Brent's
    method. The abscissa of the minimum is returned as xmin, and the minimum value is returned as brent,
    the returned function value.

mathtoolsy.solver.minimize_algorithm_1dim_golden.minimize_algorithm_1dim_golden(function,
    a,
    b,
    c,
    tolerance=
    13)
    Given a function f, and given a bracketing triplet of abscissas ax, bx, cx (such that bx is between ax and cx,
    and f(bx) is less than both f(ax) and f(cx)), this routine performs a golden section search for the minimum,
    isolating it to a fractional precision of about tol. The abscissa of the minimum is returned as xmin, and
    the minimum function value is returned as Golden, the returned function value. See Press, et al. (1992)
    "Numerical recipes in C", 2nd ed., p.401.

class mathtoolsy.solver.minimize_algorithm_ndim_powell.MinimizeAlgorithmNDimPowell
Bases: object

```

The minimazation with the Powell algorithm. Press, et al., ‘Numerical Recipes in C’, 2nd ed, Powell (p.412).

Minimization of a function func of n variables. Input consists of an initial starting point p[0..n-1]; an initial matrix xi[0..n-1,0..n-1], whose columns contain the initial set of directions (usually the n unit vectors); and ftol, the fractional tolerance in the function value such that failure to decrease by more than this amount on one iteration signals doneness. On output, p is set to best point found, xi is the then-current direction set, fret is the returned function value at p. The routine linmin is used. * **Initial matrix xi[0..n-1,0..n-1], whose columns contain the initial set of directions (usually the n unit vectors). On output xi is the then-current direction set.** * Initial starting point p[0..n-1]. On output p is set to best point found.

```
TINY = 1e-25
TOL = 0.0002
FindMinimun (fct, initial_point, tol)
powell (initial_xvalues, initial_fvalues, ndim, tol, fct)
mathtoolsipy.solver.minimumBracketing.GLIMIT = 100.0
Used to prevent any possible division by zero.

mathtoolsipy.solver.minimumBracketing.mn_brak (a, b, fct)
mathtoolsipy.solver.minimumBracketing.mn_brak_ (a, b, fct)
mathtoolsipy.solver.minimumBracketing.minimumBracketing (fct, ini-
tial_value=0.0, natu-
ral_length=1.000000000000001)
```

Given a function func, and given distinct initial points ax and bx, this routine searches in the downhill direction (defined by the function as evaluated at the initial points) and returns new points at ax, bx, cx that bracket a minimum of the function. Also returned are the function values at the three points. See Press, et al. (1992) “Numerical recipes in C”, 2nd ed., p.400.

```
mathtoolsipy.solver.minimumBracketing.simpleBracketing (func, a, b,
precision=1e-20)
find root by simpleBracketing an interval
```

Parameters

- **func** (*callable*) – function to find root
- **a** (*float*) – lower interval boundary
- **b** (*float*) – upper interval boundary
- **precision** (*float*) – max accepted error

Return type tuple

Returns (a, m, b) of last recursion step with m = a + (b-a) * .5

```
class mathtoolsipy.solver.optimizer.FctWithCount (fct)
Bases: object

class mathtoolsipy.solver.optimizer.DeviationFct (fct, rescale=None,
max_number_of_function_calls=5000)
Bases: object

can_be_called()

class mathtoolsipy.solver.optimizer.Constraint (lower_bound, upper_bound)
Bases: object

is_a_number ()
mid_point ()
contains (x)
static create_constraint (constraint_tupel)
```

```

class mathtools.py.solver.optimizer.InfinityConstraint
    Bases: object

        is_a_number()
        mid_point()
        contains(x)

class mathtools.py.solver.optimizer.Optimizer1Dim(minimize_algorithm)
    Bases: object

        optimize(function, constraint=None, initial_value=0.0, tolerance=1e-08)

class mathtools.py.solver.optimizer.Optimizer(minimizeAlgorithm)
    Bases: object

        optimize(function, constraint, initialValues, tolerance=1e-08)

class mathtools.py.solver.optimizer.OptimizerResult
    Bases: object

        static create_successful(xmin, fmin, numberFunctionCalls)
        static create_not_successful(errorMsg, numberFunctionCalls)

class mathtools.py.solver.optimizer.TangentsInverseTransformation(constraint)
    Bases: object

class mathtools.py.solver.optimizer.TangentsTransformation(constraint)
    Bases: object

class mathtools.py.solver.optimizer.OptimizerInitialValuesSearchOnFixedGrid(minimizeAlgorithm,
    stepsPer-
    Axis)
    Bases: object

    An optimizer, which searches in a fix grid for the best initial value.

    optimize(function, constraint, initialValues, tolerance=1e-08)

class mathtools.py.solver.optimizer.combinations(listOfTupel)
    Bases: object

```

3.5 Utilities

The MathFct contains some mathematically method, which are not supported by the Python lib.

```

mathtools.py.utils.math_fcts.abs_sign(a, b)
    The absolute value of A with the sign of B.

mathtools.py.utils.math_fcts.sign(x)
    Returns the sign of the double number x. -1 if x < 0; 1 if x > 0 and 0 if x == 0

mathtools.py.utils.math_fcts.float_equal(x, y, tol=1e-13)

mathtools.py.utils.math_fcts.prod(factors)
    The product of the given factors (iterable) :param factors: :return:

mathtools.py.utils.math_fcts.get_grid(start, end, nsteps=100)
    Generates a equal distanced list of float values with nsteps+1 values, begining start and ending with end.

    Parameters start – the start value of the generated list.
    :type float

    Parameters end – the end value of the generated list.
    :type float

```

Parameters `nsteps` – optional the number of steps (default=100), i.e. the generated list contains `nstep+1` values.

:type int

class mathtools.utils.math_fcts.**FctWithCount** (*fct*)
Bases: object

class mathtools.utils.math_fcts.**CompositionFct** (**fcts*)
Bases: object

mathtools.utils.mathconst.**DOUBLE_TOL** = **1e-13**
PI

mathtools.utils.mathconst.**PI** = **3.141592653589793**
The factor $\sqrt{2}$.

mathtools.utils.mathconst.**SQRT_OF_TWO** = **1.414213562373095**
 $\sqrt{\pi}$.

Type The factor

mathtools.utils.mathconst.**SQRT_OF_PI** = **1.772453850905516**
 $\sqrt{2\pi}$.

Type The factor

mathtools.utils.mathconst.**SQRT_OF_TWO_PI** = **2.506628274631**
 $\sqrt{2\pi}$.

Type The prefactor of the normal density

mathtools.utils.mathconst.**ONE_OVER_SQRT_OF_TWO_PI** = **0.398942280401433**
The factor $1/(2\pi)$.

mathtools.utils.mathconst.**ONE_OVER_TWO_PI** = **0.15915494309189532**
The golden ratio.

mathtools.utils.mathconst.**GOLD** = **0.61803399**
One minus GOLD

mathtools.utils.mathconst.**ONE_MINUS_GOLD** = **0.38196601**
One over GOLD

class mathtools.utils.surface.**Surface** (*xaxis*, *yaxis*, *values*)
Bases: object

A matrix with interpolation and extrapolation.

The *values* has to be a float matrix implementing the method `get_item(i, j)`. @params *xaxis*: list of float values. @params *yaxis*: list of float values. @params *values*: some object implementing a `get_item(i, j)` method or nested list.

get_value (*x*, *y*)

CHAPTER 4

Releases

These changes are listed in decreasing version number order.

4.1 Release 0.3

Release date was Wednesday, 18 September 2019

4.2 Release 0.2

December 31th, 2017

4.3 Release 0.1

Release date was July 7th, 2017

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