

Why Software Engineering?

(Lectures on High-performance Computing for Economists II)

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"A" computer is a stupid machine with the ability to do incredibly smart things, while computer programmers are smart people with the ability to do incredibly stupid things. They are, in short, a perfect match.

- You are taking a class on computational methods.
- Even if only because you need to complete your homework, you just became a software engineer (and not just a simple coder/developer!).
- Coding is, in part, an art $(\tau \epsilon \chi \nu \eta)$.
- But, in an even larger part, coding is about having good knowledge $(\epsilon \pi \iota \sigma \tau \eta \mu \eta)$ of proven procedures.
- You can and should learn and use these procedures. This is not just to make things look pretty.
- You should neither reinvent the wheel nor refuse to use it!

The goal I

- To produce code that is:
- 1. Correct: we are scientist and we pursue correct answers.
- 2. *Efficient*: you want to get your Ph.D., to get tenure, to become an influential research economist in FINITE time.
 - 2.1 Coding time must be minimized.
 - 2.2 Running time must be minimized.
 - 2.3 Trade-off between coding and running time.
- 3. *Maintainable*: revise and resubmits, extensions of existing papers.

- Reproducible: other researchers (and your future selves; beware of bit-rot!) must be able to replicate your results.
- 5. *Documented*: other researchers (and your future selves) must be able to understand how it works.
- 6. *Scalable*: code that can be used by you and by other researchers as a base for further development.
- 7. Portable: code that can work across a reasonable range of machines.

- Knowledge accumulated over decades in computational-intensive fields and by the industry.
- Software engineering⇒discipline that aims at developing reliable, efficient, correct, and maintainable software.
- Historical origin: NATO group in 1967, conferences in 1968 and 1969 about the *software crisis*.
- Standard part of a CS curriculum.

This class I

- We will cover some of the basics of software engineering (theory and tools).
- Adapted, though, to the requirements of an economist (at least, as determined by our own experience).
- For instance, you will probably not have different "releases" of a code, UML and design patterns will not be important, testing will be done in differently.
- At the same time, speed and reproducibility will be key.
- Also, we will cover material that it is taught in some basic courses on CS but that economists may be less familiar with (IDEs, Profilers, OOP,...).
- We will emphasize the idea that you want to use well-tested tools that give *you* as much control as possible within a reasonable cost.

- Brief introduction that cannot substitute:
 - 1. A real course on software engineering (and other techniques) in your local CS department.
 - 2. Standard books:
 - Object-Oriented and Classical Software Engineering, by Stephen Schach.
 - The Mythical Man-Month: Essays on Software Engineering, by Fred Brooks.
 - Code Complete: A Practical Handbook of Software Construction, Second Edition (2nd ed.) by Steve McConnell.
 - Other books we will mention throughout the lectures.
 - 3. Reading the technical documentation (RTFM).

- Additional resources:
 - 1. Own experience.
 - 2. Searching the internet (GIYF).
 - 3. Software carpentry: http://software-carpentry.org/index.html.
 - 4. Stack Overflow: http://stackoverflow.com/
 - 5. O'Reilly web page: http://oreilly.com/.
 - 6. Slant: http://www.slant.co
 - 7. Youtube.

Tools

- 1. Editors.
- 2. IDEs.
- 3. Report generators (Jupyter notebooks, Markdown, Pandoc,...).
- 4. Compilers.
- 5. Libraries (modules, toolboxes,...).
- 6. Make.
- 7. Lint and other static code analyzers.
- 8. Debuggers.
- 9. Profilers.

Techniques

- 1. Programming approaches (structured, OOP, functional,...).
- 2. Coding style.
- 3. Version control.
- 4. Prototyping.
- 5. Testing.
- 6. Performance optimization.
- 7. Paralellization (OpenMP, MPI, OpenACC,...)
- 8. Multilanguage programming (Rcpp,...).

- None of the contents of this class is a substitute for common sense, self-discipline, and hard work.
- Moreover, experience is more important than anything else.
- There is no silver bullet out there.
- Beware of the temptation of: "If I just update my OS/computer/app everything would be fine."

Swimming without water

