

# 1. Introduction

- 1. 1. The challenge of big data
  - 1. 1. 1. scenarios:
  - 1. 1. 2. Intelligent CAD and CAE
- 1. 2. Modern PC hardware
  - 1. 2. 1. Increasing computation power by Moore's law
  - 1. 2. 2. Quantum computer
- 1. 3. Interaction with physical world
  - 1. 3. 1. design prototype, CAD
  - 1. 3. 2. optimisation of existing models
  - 1. 3. 3. digital twin
- 1. 4. Are you using software correctly?
  - 1. 4. 1. integer arithmetic overflow
  - 1. 4. 2. process the data properly
- 1. 5. Audience of this book

# 2. Infrastructure for high-performance computation

- 2. 1. Introduction of computation system
  - 2. 1. 1. Choice of HPC resource
  - 2. 1. 2. classic computation system arch
  - 2. 1. 3. discuss the hardware bottleneck
- 2. 2. Parallel computation within CPU:
  - 2. 2. 1. **find out your CPU**
  - 2. 2. 2. computation power
  - 2. 2. 3. Inter-computation unit connection
- 2. 3. 64-bit computing
  - 2. 3. 1. have you installed a 64bit Operation system
  - 2. 3. 2. integer type in programming language
    - 2. 3. 2. 1. integer range
    - 2. 3. 2. 2. Unsigned integer
    - 2. 3. 2. 3. deal with algorithm overflow
  - 2. 3. 3. float point or decimal
    - 2. 3. 3. 1. sequence of float operation is important for precision
  - 2. 3. 4. floating point overflow
    - 2. 3. 4. 1. float point arithmetic exception
  - 2. 3. 5. Migrate to 64bit computation
- 2. 4. Super computer architecture
  - 2. 4. 1. Physical arrangement of super computer
  - 2. 4. 2. inter-node networking
  - 2. 4. 3. Institutional HPC
- 2. 5. GPU
  - 2. 5. 1. GPU: super-computer in one die
  - 2. 5. 2. **find out your GPU**
  - 2. 5. 3. CPU-GPU communication
  - 2. 5. 4. supported hardware acceleration
- 2. 6. Novel computation architectures
  - 2. 6. 1. TPU for deep learning
- 2. 7. Quantum Computation
  - 2. 7. 1. Qubit vs bit
    - 2. 7. 1. 1. Qubit gate
    - 2. 7. 1. 2. Major players
    - 2. 7. 1. 3. Quantum computer Programming

- 2. 7. 2. applications
- 2. 8. **Memory technology and CPU-thirsty**
  - 2. 8. 1. lagging memory speed
  - 2. 8. 2. DDR technology
  - 2. 8. 3. Multiple-channel technology
  - 2. 8. 4. GDDR
  - 2. 8. 5. CPU cache
  - 2. 8. 6. Memory access and allocation is expensive
- 2. 9. **IO Speed**
  - 2. 9. 1. PCIe IO bus
  - 2. 9. 2. IO speed limited by system call
- 2. 10. **Scheduling supercomputer**
  - 2. 10. 1. Software compiled for a specific HPC
  - 2. 10. 2. Resource management
  - 2. 10. 3. Job submission

### **3. Infrastructure for big data**

- 3. 1. big data in research and engineering
- 3. 2. **Data in memory (Volatile)**
  - 3. 2. 1. VM and program memory layout
  - 3. 2. 2. create a large object in memory
  - 3. 2. 3. data structure for big data
- 3. 3. **Storage devices**
  - 3. 3. 1. External non-volatile storage
  - 3. 3. 2. Storage tech and speed
    - 3. 3. 2. 1. Storage hardware interface for PC
  - 3. 3. 3. Storage array RAID
- 3. 4. **File systems**
  - 3. 4. 1. OS-independent file path
    - 3. 4. 1. 1. File path separator
    - 3. 4. 1. 2. URI/URL
  - 3. 4. 2. Local file system types
  - 3. 4. 3. Local storage area network (SAN)
  - 3. 4. 4. Distributed file system
    - 3. 4. 4. 1. Network file system (NFS)
  - 3. 4. 5. cloud storage
  - 3. 4. 6. Distributed/clustered FS: Storage for Big data
  - 3. 4. 7. Parallel Distributed FS: Storage server for super computer
- 3. 5. **Cross platform data file format**
  - 3. 5. 1. Textual file and encoding
    - 3. 5. 1. 1. Documentation
    - 3. 5. 1. 2. line endings in text files
  - 3. 5. 2. Configuration file formats
  - 3. 5. 3. binary file format and byte-order endianness
- 3. 6. **File format for large dataset**
  - 3. 6. 1. HDF5
  - 3. 6. 2. NetCDF v4
  - 3. 6. 3. XDMF
  - 3. 6. 4. XML partitioned VTK file
  - 3. 6. 5. Parallel FileSystem and MPI-IO
- 3. 7. **Database for big data application**
  - 3. 7. 1. Conventional RDB
  - 3. 7. 2. In-memory DB
  - 3. 7. 3. SQLite the single-file database

### **4. Parallel Programming**

- 4. 1. OS support for parallel computation
  - 4. 1. 1. Process and Thread management
  - 4. 1. 2. IPC and locking
  - 4. 1. 3. Parallel IO
- 4. 2. Parallel modes
  - 4. 2. 1. Multi-threading and thread pool
    - 4. 2. 1. 1. OpenMP
    - 4. 2. 1. 2. OpenACC
  - 4. 2. 2. Task Parallel with thread pool
  - 4. 2. 3. MPI for distributed computation
    - 4. 2. 3. 1. NUMA ()
  - 4. 2. 4. GPU computation
    - 4. 2. 4. 1. OpenCL and CUDA
    - 4. 2. 4. 2. ROCm for AMDGPU
    - 4. 2. 4. 3. sourceIntel OneAPI for CPU, GPU, etc
    - 4. 2. 4. 4. Sycl single source GPU and CPU computation
    - 4. 2. 4. 5. OpenMP Offload to GPU
  - 4. 2. 5. Computation libraries support both GPU and CPU
    - 4. 2. 5. 1. Eigen
    - 4. 2. 5. 2. PETSc
    - 4. 2. 5. 3. Thrust
- 4. 3. Factors for parallel efficiency
  - 4. 3. 1. Scalable memory allocator
  - 4. 3. 2. GPU and CPU data exchange
  - 4. 3. 3. Thread creation and destroy
  - 4. 3. 4. Comparison and selection
- 4. 4. Thread vs. process level parallel
  - 4. 4. 1. Multithreading with shared memory address
  - 4. 4. 2.
  - 4. 4. 3. Workers cluster
- 4. 5. Race condition and synchronisation
  - 4. 5. 1. atomics
  - 4. 5. 2. lock, mutex, etc
  - 4. 5. 3. Asynchronous programming
- 4. 6. Parallel algorithm and concurrent data structure
  - 4. 6. 1. Parallel STL based on multi-threading
  - 4. 6. 2. Concurrent queue and map
    - 4. 6. 2. 1. HPX distributive MPI data structure.
    - 4. 6. 2. 2. TBB graph, boost graph, tensorflow graph\pagebreak

## 5. Problem Scale-up and Break-down

- 5. 1. Estimate problem scale and computational complexity
  - 5. 1. 1. Dimension explosion
  - 5. 1. 2. Computational complexity
  - 5. 1. 3. Resource limitations
    - 5. 1. 3. 1. N-dimension array
    - 5. 1. 3. 2. Sparse Matrix For large scale
- 5. 2. Strategy for parallel computation
  - 5. 2. 1. segment big data
  - 5. 2. 2. partitioning a large scale problem
  - 5. 2. 3. geomtry decomposition
- 5. 3. Divide and conquer
- 5. 4. Communication and collaboration
  - 5. 4. 1. introduction to IPC
  - 5. 4. 2. Message Passing Interface (MPI)
  - 5. 4. 3. DDS
  - 5. 4. 4. Kafka, RabbitMQ, AMQP, Mqtt, JMS

## 6. The Jungle of Programming Languages

### 6. 1. Introduction

- 6. 1. 1. Timeline of programming languages
- 6. 1. 2. How to select and learn your language

### 6. 2. Compiling languages

- 6. 2. 1. Fortran:
- 6. 2. 2. C/C++
  - 6. 2. 2. 1. Introduction to C++
  - 6. 2. 2. 2. Evolution of C++
- 6. 2. 3. Compiling process of C/C++
- 6. 2. 4. The design of LLVM and GCC
- 6. 2. 5. Java, JVM and JIT
- 6. 2. 6. C# and dotnet framework
- 6. 2. 7. Other compiling languages

### 6. 3. Interpreting lang

- 6. 3. 1. Introduction
- 6. 3. 2. Python:
- 6. 3. 3. Tcl/Tk: science

### 6. 4. Languages for computation

- 6. 4. 1. Matlab and similar
- 6. 4. 2. Other R, Julia, etc
- 6. 4. 3.

## 7. Good practice to design large C++ Software

### 7. 1. Don't reinvent the wheel

- 7. 1. 1. understandable: design patterns
- 7. 1. 2. Awesome C++ libraries list

### 7. 2. Have you really mastered C++

- 7. 2. 1. function signature overloading
- 7. 2. 2. keyword `static` and `using`
- 7. 2. 3. Implicit conversion

### 7. 3. use modern C++11

- 7. 3. 1. multi-threading
- 7. 3. 2. smart pointers
  - 7. 3. 2. 1. new smart pointer types
  - 7. 3. 2. 2. avoid using reference by `shared_ptr`
  - 7. 3. 2. 3. Return only value type of smart pointers
  - 7. 3. 2. 4. pass shared smart pointers as function parameter
  - 7. 3. 2. 5. be careful to common errors using smart pointers
  - 7. 3. 2. 6. `make_shared(T)` or `shared_ptr<T>(new T())`
  - 7. 3. 2. 7. thread safety of smart pointers
  - 7. 3. 2. 8. STL iterator is pointer `typedef`
  - 7. 3. 2. 9. `std::any` as a better `std::shared_ptr<void>`
- 7. 3. 3. `std::function` and functional programming
  - 7. 3. 3. 1. lambda function
- 7. 3. 4. compiling time computation
  - 7. 3. 4. 1. `constexpr`
  - 7. 3. 4. 2. Type traits and template enhancement

### 7. 4. C++20 and beyond

- 7. 4. 1. concepts
- 7. 4. 2. module instead of header files
- 7. 4. 3. library enhancement parallel
- 7. 4. 4. asynchronous programming
- 7. 4. 5. C++2y

### 7. 5. extensible: modularisation

- 7. 5. 1. example by KDE5 tier hierachy

- 7. 6. **Reliable: testing**
  - 7. 6. 1. unit test, encapsuation
  - 7. 6. 2. feature/functional test (integration test)
  - 7. 6. 3. test coverage
  - 7. 6. 4. physical testing /market validation

## 8. **Efficient Python Programming**

- 8. 1. **The Power of Python**
  - 8. 1. 1. The versatile language Python
  - 8. 1. 2. search instead of reinventing the wheel
- 8. 2. **Fast prototyping**
- 8. 3. **Version and runtime**
  - 8. 3. 1. Is your python import the correct module?
  - 8. 3. 2. python environment virtualization
- 8. 4. **Documentation**
  - 8. 4. 1. versatile doxygen
  - 8. 4. 2. Sphinx and ReST
- 8. 5. **Build your own swiss knife kit**

## 9. **Workflow automation by shell script**

- 9. 1. **the power of batch processing**
  - 9. 1. 1. why shell script in 21 centry?
  - 9. 1. 2. POSIX shell
  - 9. 1. 3. other scripting languages
    - 9. 1. 3. 1. Python
- 9. 2. **shell scripting**
  - 9. 2. 1. learn bash script in one day
  - 9. 2. 2. Bash for advance users
  - 9. 2. 3. pitfalls of shell script
  - 9. 2. 4. minimal requirement
  - 9. 2. 5. File system operation
    - 9. 2. 5. 1. Permissions, ownership, modification time
    - 9. 2. 5. 2. Symbolic link
    - 9. 2. 5. 3. Misc

## 10. **Web programming**

- 10. 1. **WWW**
  - 10. 1. 1. data spec spec HTML5 and Client side Javascript
  - 10. 1. 2. Server-side scripting
  - 10. 1. 3. HTML5 and dynamic pages
- 10. 2. **Javascript programming**
  - 10. 2. 1. Object-oriented ES6
  - 10. 2. 2. Javascript Module
  - 10. 2. 3. JS beyond web
- 10. 3. **Webassembly as web VM**
  - 10. 3. 1. Emscription (compiling C++ into webassembly)
  - 10. 3. 2. other language target web
- 10. 4. **Network Authentication and Encryption**
  - 10. 4. 1. OAuth
  - 10. 4. 2. HTTPS, VPN\pagebreak

## 11. **Mixed language programming**

- 11. 1. **Introduction why mixed**
  - 11. 1. 1. Mixing C, Fortran and C++
  - 11. 1. 2. language wrapping
  - 11. 1. 3. dotnet CLR and Java VM

- 11. 1. 4. language independent interface
- 11. 1. 5. Debugging python module written in C++
- 11. 2. Language binding for Python
  - 11. 2. 1. write python module in C or C++
  - 11. 2. 2. Boost.python and PyBind11
    - 11. 2. 2. 1. Cython: write python module in C++
  - 11. 2. 3. cppy: JIT and binding generation
  - 11. 2. 4. SWIG for python
  - 11. 2. 5. Fortran to Python
  - 11. 2. 6. Qt and GTK's own wrapping

## 12. Architecture for Cross-platform Software

- 12. 1. Key requirement
  - 12. 1. 1. Key requirement of scientific software
- 12. 2. Cross-platform software design
  - 12. 2. 1. Cross-platform
  - 12. 2. 2. Software and hardware platforms
    - 12. 2. 2. 1. Software platform (c++ example):
    - 12. 2. 2. 2. hardware platform
- 12. 3. Windows application architecture (API)
  - 12. 3. 1. The history of Windows API and application architectures
  - 12. 3. 2. Facts about UWP:
  - 12. 3. 3. UCRT and impact on deployment
    - 12. 3. 3. 1. Windows 10 SDK
- 12. 4. Linux distro
  - 12. 4. 1. Linux Fragmentation and LSB
- 12. 5. Detect OS
  - 12. 5. 1. Preprocessor for C and C++ compilers
    - 12. 5. 1. 1. Is there any library to do that?
  - 12. 5. 2. cross-platform building system
  - 12. 5. 3. cloud computation
  - 12. 5. 4. challenging of testing
- 12. 6. Sustainable Component selection
  - 12. 6. 1. lifecycle plan
  - 12. 6. 2. Key components
  - 12. 6. 3. Tools selectoin
- 12. 7. API design
  - 12. 7. 1. Principles
  - 12. 7. 2. Consistent naming convention
  - 12. 7. 3. function design
  - 12. 7. 4. class API design
  - 12. 7. 5. API document
- 12. 8. ABI and API compatibility
  - 12. 8. 1. binary compatible is crucial for enterprise platforms
  - 12. 8. 2. Compiler linkage: static or shared?
  - 12. 8. 3. Find the correct shared library
  - 12. 8. 4. libraries version control
  - 12. 8. 5. ABI and forward compatibility
  - 12. 8. 6. C/C++runtime
  - 12. 8. 7. C++ pImpl Idiom for stable ABI
  - 12. 8. 8. API stability
- 12. 9. Modular design
  - 12. 9. 1. module (java package) level encapsulation
  - 12. 9. 2. binary plugin design
    - 12. 9. 2. 1. portable binary plugin system
- 12. 10. Extensible architecture

- 12. 10. 1. Source code level extension
- 12. 10. 2. ABI level extension
- 12. 10. 3. Protocol based extensible framework
- 12. 11. Accessible User interface
  - 12. 11. 1. TUI, Scripting and GUI
  - 12. 11. 2. Web UI and Restful API in cloud computation
  - 12. 11. 3. Voice command and
  - 12. 11. 4. Human-brain VR AI

## 13. Large Software Project Management

- 13. 1. ## Software engineering
  - 13. 1. 1. Software engineering project
  - 13. 1. 2. Software development life cycle (SDLC)
  - 13. 1. 3. Continuous integration
- 13. 2. Proposal and funding
  - 13. 2. 1. Funding source for initiative
  - 13. 2. 2. long term community-driving
- 13. 3. Software license
  - 13. 3. 1. Open source software license
  - 13. 3. 2. Documentation license
  - 13. 3. 3. The Creative Common Licenses
- 13. 4. Community development
  - 13. 4. 1. One dominant
  - 13. 4. 2. elected committee

## 14. Software Engineering Process

- 14. 1. Source management
  - 14. 1. 1. Git for version control
  - 14. 1. 2. Efficient team collaboration
- 14. 2. Software testing
  - 14. 2. 1. Unit test and coverage
  - 14. 2. 2. Regression unit
  - 14. 2. 3. Integration test
  - 14. 2. 4. Physical/Market/User validation
- 14. 3. Continuous integration (CI)
  - 14. 3. 1. improve compiling performance
  - 14. 3. 2. automated and parallel testing
  - 14. 3. 3. Container for different platforms
- 14. 4. Software productivity tools
  - 14. 4. 1. Integrated Development Environment (IDE)
  - 14. 4. 2. Other productivity tools
- 14. 5. Coding convention and Code style
  - 14. 5. 1. API design
  - 14. 5. 2. Code style or smell
  - 14. 5. 3. `const` exception thread-safety contract
  - 14. 5. 4. code analysis tools
- 14. 6. Documentation
  - 14. 6. 1. generation from source code
  - 14. 6. 2. structure
  - 14. 6. 3. book, wiki and forum

## 15. Software Debug and Optimization

- 15. 1. Debugging
  - 15. 1. 1. Debugger
  - 15. 1. 2. Debug info (symbol library)
  - 15. 1. 3. Tools to discover potential bugs

## 15.2. Profiling/benchmarking

15.2.1. computation time and memory usage

15.2.2. profiling tools

15.2.2.1. `perf` is the modern tool

15.2.2.2. `igprof`

15.2.2.3. `sprof`

15.2.3. Benchmarking tools and methods

## 15.3. Optimization

15.3.1. Compiler optimisation

15.3.1.1. Linker-time optimization (LTO)

15.3.1.2. Machine code optimisation

15.3.1.3. Profile-guided optimization (PGO)

15.3.2. Manually optimization by refactoring

15.3.2.1. Code analysis by trace

15.3.3. Redesign the program by parallelization

# 16. Software Packaging and Release

## 16.1. Shared library dependency

16.1.1. What is shared object

16.1.2. POSIX `LD_LIBRARY_PATH`

16.1.2.1. `RPATH`

16.1.3. MacOX is quite different in `RPATH`

16.1.4. Windows DLL loading order

16.1.5. Difference between Windows and POSIX

## 16.2. Packaging

16.2.1. Package/installer formats on Windows

16.2.2. Packaging on Linux

16.2.2.1. Linux package formats

16.2.2.2. `ApplImage`, `snap` and `flatpak`

16.2.3. Packaging and Package management for HPC

16.2.4. `Docker` image and cloud computation

## 16.3. Distribution channel

16.3.1. Linux official central repository

16.3.1.1. official repo

16.3.1.2. third-party repository

16.3.2. Windows software distribution

16.3.2.1. Application distribution

16.3.3. Cloud deployment (no installation needed)

## 16.4. Payment

16.4.1. One-off payment

16.4.2. Annual subscription

16.4.3. Open source RedHat mode

16.4.4. Non-compulsary payment: donation

## 16.5. License enforcement

16.5.1. Open source requirement

16.5.2. Network license manager

16.5.3. source code protection

## 16.6. Post-release: Bug tracking

16.6.1. Predictable and frequent release

# 17. Refactor legacy project

## 17.1. Reason, tools for refactoring

17.1.1. why needed

17.1.2. process

17.1.3. tools for refactoring

## 17.2. Porting to another platform



17.3. Redesign and rewrite

## 18. Computational Mathematics

18.1. linear algebra

18.1.1. **Basic Linear Algebra Subprograms**(BLAS)

18.1.2. LINPACK and LAPACK benchmarking

18.1.3. PETSc with GPU and MPI

18.2. Numerical method ODE and PDE

18.3. Computational geometry

18.3.1. Computational geometry kernels

18.3.2. Open source libraries

18.3.3. OpenCASCADE

18.4. Topology and Graph theory

18.4.1. networkX for python

18.4.2. `boost::graph` for C++

18.5. statistics and probability

18.6. stochastic methods

18.6.1. monte-carlo methods

18.7. misc

18.7.1. Symbolic math

18.7.2. cryptography and informatics security

18.7.3. bitcoin, chainzone

## 19. Computational Physics software

19.1. Methods, spatial and temporal scale

19.2. Macroscale simulation

19.2.1. Plasma physics: Bout++, CFD

19.3. Mesoscale simulation

19.3.1. LBM

19.3.2. Monte-Carlo

19.4. Molecular dynamics

19.4.1. Lammmps

19.5. Quantum mechanics

## 20. Open source Computer-aided engineering (CAE)

20.1. Design: CAD

20.1.1. CAD kernels

20.1.2. Open source CAD

20.1.3. Data exchange

20.1.3.1. + STEP 242

20.2. Domain Partitioning

20.2.1. ParMETIS [1]

20.2.2. SCOTCH and PT-SCOTCH [1]

20.2.3. Hypre

20.3. Preprocessing: Meshing

20.3.1. Meshing methods and file formats

20.3.2. Netgen and GMSH

20.3.3. SALOME and smesh

20.4. Simulation: FEA

20.4.1. Dolfin (FEniCS)

20.5. Simulation: CFD

20.5.1. OpenFOAM

20.6. Post-processing: Visualization

20.6.1. The design of Paraview

- 20. 6. 2. OSPRay
- 20. 7. Post-processing: Optimization
- 20. 8. Automated CAD to CAE pipeline
- 20. 9. Misc
  - 20. 9. 1. Dimension analysis, units

## 21. Industrial Internet of Things (IIoT)

- 21. 1. Big picture
  - 21. 1. 1. SCADA architecture
  - 21. 1. 2. Device Communication infrastructure and methods
  - 21. 1. 3. Communication realtime DDS
- 21. 2. OPC-UA / IEC 62541
  - 21. 2. 1. Introduction to OPC-UA
  - 21. 2. 2. OPC-UA open source implementation
  - 21. 2. 3. tutorial on FreeOpcUa
    - 21. 2. 3. 1. Design
    - 21. 2. 3. 2. installation
    - 21. 2. 3. 3. start server and then client
- 21. 3. RTOS and Embedded System
  - 21. 3. 1. RTOS
  - 21. 3. 2. GUI, Networking, Security, IO
    - 21. 3. 2. 1. IO (I2C, SPI, UART, CAN) to connect to sensor
    - 21. 3. 2. 2. Networking: mobile, Ethernet, wifi, Laora,
  - 21. 3. 3. Middle-ware
  - 21. 3. 4. Applications of Embeded system
  - 21. 3. 5. Testing and Debugging RTOS

## 22. Big data and AI

- 22. 1. TensorFlow for AI
  - 22. 1. 1. Design of operator and executor
  - 22. 1. 2. Language binding
- 22. 2. Data science
- 22. 3. Business intelligence

## 23. Closing Remarks