Coding for Numbers

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Numerical Recipes in C++: The Art of Scientific Computing, 2nd edition by William H. Press, Saul A. Teukolsky, William T. Vetterling, and Brian P. Flannery, Cambridge University Press, 2002, ISBN 0-521-75033-4, 1,002 pp., US\$70.00.

rograms that perform sophisticated numerical calculations critically depend on the algorithms they use. Even if you obtain the correct requirements, come up with a brilliant architectural design, and write maintainable and efficient code, it's the underlying algorithm that will often make or break your application. The "Numerical Recipes" series of books distills in an accessible format the background theory, solid algorithms, and working programs for performing all but the most advanced numericalanalysis tasks needed for scientific computing and many engineering applications.

The book series has grown from the 1988 original Fortran-based book to include separate versions for Fortran 77, Fortran 90 (dealing with parallel computing), C, and C++. The second edition of *Numerical Recipes in C++: The Art of Scientific Computing* is more than 50 percent larger than the first and includes more than 300 algorithms.

Authoritative guidelines for complex calculations

The book's chapters detail linear algebraic equation solutions, interpolation and extrapolation, and functions' evaluation and minimization. They also cover Monte Carlo methods, root finding, Eigensystems, the Fourier transform and its applications, data modeling, boundary value problems, ordinary and partial differential equations, and integral equations. The book also contains other algorithms that scientists might find useful, such as those dealing with the statistical description of data, random numbers, compression, coding, and arbitraryprecision arithmetic. The book's range of topics is extremely wide; hopefully, the next edition's minimization techniques discussion will include additional stochastic methods apart from simulated annealing, such as genetic algorithms and tabu search techniques.

Anyone performing calculations more complex than integer addition and subtraction is likely to benefit from this book's sometimes wry guidelines. If, for example, you think that $\sqrt{a^2 + b^2}$ is the way to find the Euclidean distance between two points, you'd better rush out for a copy of the book. The authors label this formula as "bad!" and explain that it will overflow if any of the numbers is as large as the square root of the largest representable number. Instead, they propose that you use

$$\begin{cases} |a|\sqrt{1+\left(\frac{b}{a}\right)^2} |a| \ge |b| \\ |b|\sqrt{1+\left(\frac{a}{b}\right)^2} |a| < |b| \end{cases}$$

In most cases, the authors don't formally examine the proposed algorithms' stability and accuracy properties—doing so would easily quadruple the book's size with minimal benefit to most readers. Instead, true to the book's title, the authors offer tried-and-tested recipes that will make your scientific programming a success.

Major improvements

The second edition finally does away with the

Fortran-derived arrays and matrices indexed from Element 1 that were infesting earlier editions and uses a number of C++ features to improve the algorithms' presentation and value. Most important, the authors use a family of templated objects to support a uniform implementation of variable-sized vectors and matrices. You can easily adapt the provided containers' minimal implementation into a wrapper for the more full-featured matrix library you might be using. In addition, the book's code isolates all program elements in appropriate C++ namespaces; efficiently passes arguments to functions using C++ references; uses the const keyword to identify function arguments that won't be modified; and declares small, heavily used functions as "inline."

Unfortunately, the reader expecting to find the C++ object-oriented and generic programming features applied on the algorithms themselves will be severely disappointed. The authors present all algorithms as global functions, still named with cryptic 1960s Fortranera, six-character identifiers: amotsa, bessk1, covsrt, erfcc, and frprmn. They claim that this makes the functions easier to reuse in other applications, since the functions carry relatively little additional supporting baggage; the six-character identifiers maintain continuity and compatibility with the series' widely used earlier editions. However, I was left wondering how the power of full-fledged generic programming; the C++ Standard Template Library's containers, iterators, and algorithms; and the use of objectbased information hiding, encapsulation, and inheritance could have been applied to the book's substantial and important body of algorithmic knowledge. Given that the book will be heavily used by scientists of all fields for years to come, its failure to use the abstractions and methods that we computing professionals consider important software building blocks is a problem that our profession should face, explain, and address.

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A Book by Another Name

John R. Dance

Programming in the .NET Environment by Damien Watkins, Mark Hammond, and Brad Abrams, Addison-Wesley, 2002, ISBN 0-201-77018-0, 523 pp., US\$44.99.

A few years ago, I was working with an object framework whose base class provided a default identity-based Hash() and Equals(). I created a concrete subclass and wanted Equals() to compare the contents of my object, not just check for identity. I overrode Equals() and happily went on my way. Unfortunately, I had made a beginner's mistake. There's a strong relationship

The book should actually be called Common Language Runtime from the Perspective of a Compiler Writer because that's what it covers best. between Equals() and Hash(). If two objects are "equal," the hash function must return the same value for both objects. If documentation is going to describe the .NET System.Object class, Equals, and GetHashCode, then it must necessarily describe this strong relationship. The .NET Framework Software Development Kit documentation passes this test. Unfortunately, *Programming in the .NET Environment* does not.

The book should actually be called Common Language Runtime from the Perspective of a Compiler Writer because that's what it covers best. Compilers and tools normally expose the CLR, so many people just think of it as their compiler runtime. This book skillfully highlights and demonstrates with concrete examples various pieces of the CLR. Key parts of the CLR are the type, metadata, and execution systems and how they interact across multiple languages. Each system gets an entire chapter in the book, which shows how both the CLR and base framework of .NET support building and deploying various types of applications. The book only broadly describes the framework class library, but, admittedly, a full description would take several volumes. About one-third of the book consists of appendices that describe, from the perspective of those that did the work, the porting of several language compilers to the .NET environment.

Although there's good material here, it can't overcome two major flaws—the unevenness of both the material and the editing. (These comments