



Test Driven Development of Scientific Models

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Outline



- 1 Motivations
- 2 Testing
- 3 Testing Frameworks
- 4 Test-driven Development (TDD)
- 5 What about numerical software?

Motivation 1: Fear/Stress



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photomatt7.wordpress.com

Motivation 1: Fear/Stress

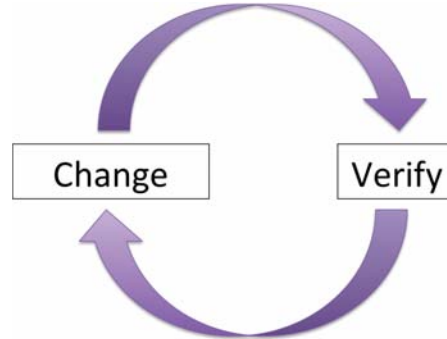


Motivation 1: Fear/Stress



Calvin & Hobbes - Bill Waterson

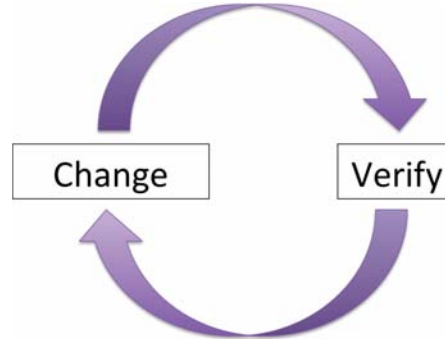
Motivation 2: Productivity



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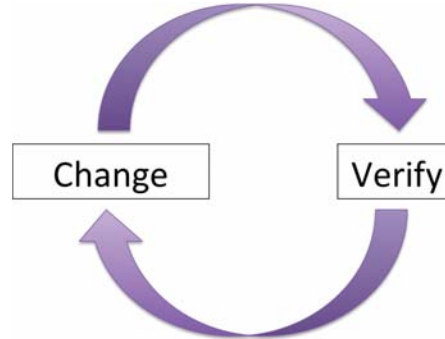
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- Refactor



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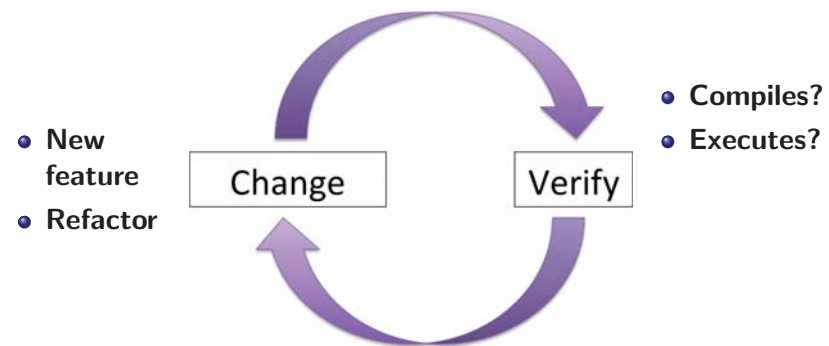


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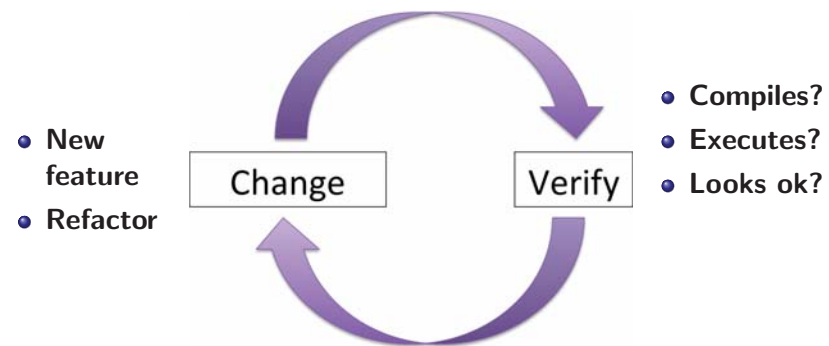


- Compiles?

Motivation 2: Productivity



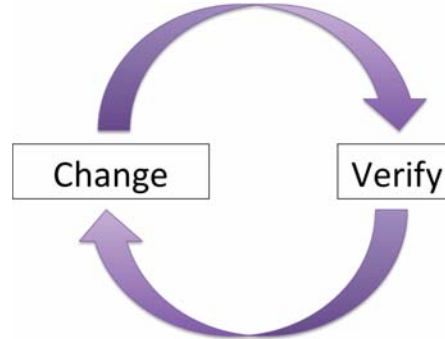
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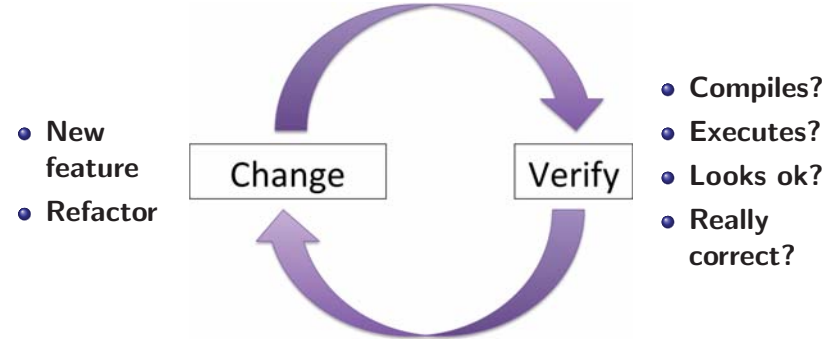


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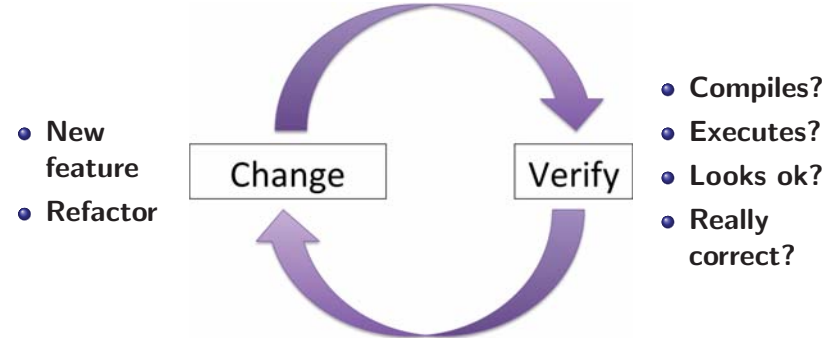


- Compiles?
- Executes?
- Looks ok?
- Really correct?

Motivation 2: Productivity



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What is the latency of verification for large scientific models?

Some observations about human behavior:



- Risk of defects scales with magnitude of change per iteration
- Development time per iteration will be comparable to verification time

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Conclusion:

Productivity is a nonlinear function of the cost of verification!

Motivation 3: The Limelight



Climate modeling has grown to be of extreme socioeconomic importance:

¹Pearce, Fred. "Top economist counts future cost of climate change." NewScientist. 30 October 2006. <http://www.newscientist.com/article/dn10405-top-economist-counts-future-cost-of-climate-change.html>

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- ▶ Adaptation/mitigation strategies easily exceed \$100 trillion¹

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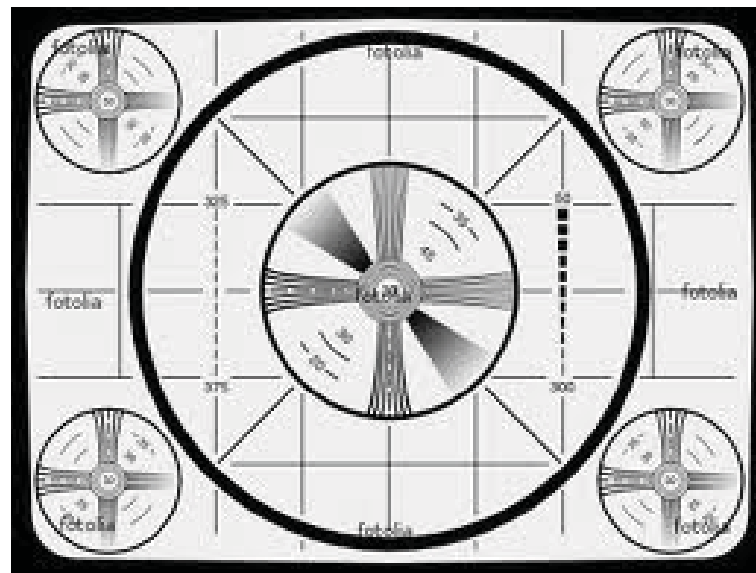
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 - ★ Those which change results below detection threshold

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Test Harness - work in safety

Collection of tests that constrain system



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- Localizes defects
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- Decreases risk from change
- **Inexpensive compared to application (ideally)**



Do you write legacy code?



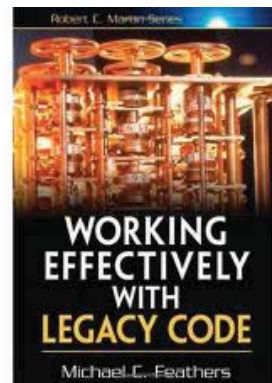
Do you write legacy code?



“The main thing that distinguishes legacy code from non-legacy code is tests, or rather a lack of tests.”

Michael Feathers

Working Effectively with Legacy Code



Do you write legacy code?

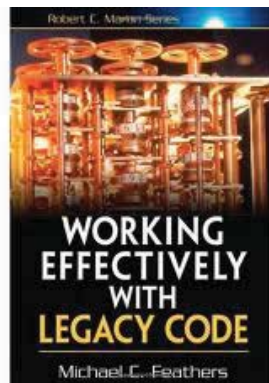


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"Fear is the path to the dark side. Fear leads to anger. Anger leads to hate. Hate leads to suffering." - Yoda



starwars.wikia.com

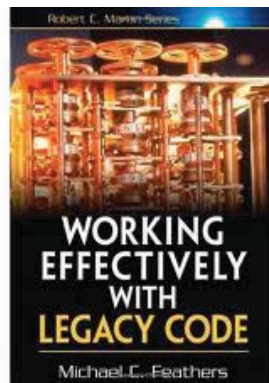
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Working Effectively with Legacy Code



- Lack of tests leads to fear of introducing subtle bugs and/or changing things inadvertently.
- Also is a barrier to involving pure software engineers in the development of our models.

Excuses, excuses ...



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<http://java.dzone.com/articles/unit-test-excuses>

- James Sugrue

- **Numeric/scientific code cannot be tested, because ...**

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 - ▶ No STDOUT; temp files deleted; ...
 - ▶ Order of tests has no consequence.
 - ▶ **Failing test does *not* terminate execution.**



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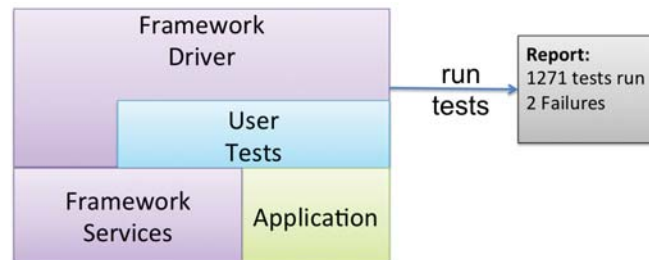
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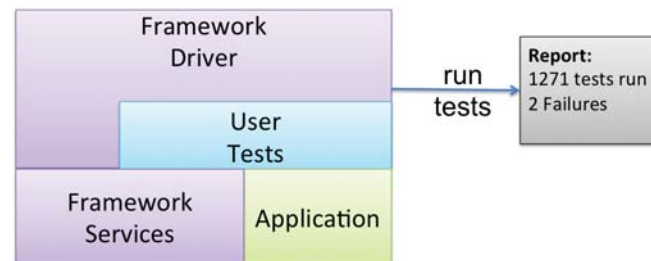


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Testing Frameworks

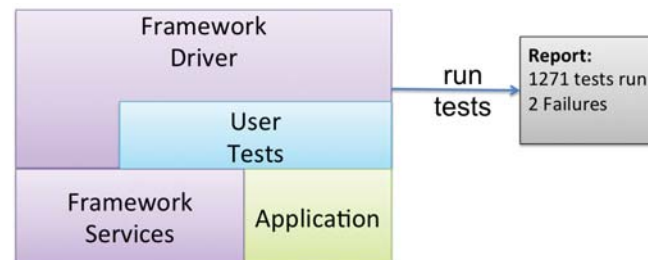


Testing Frameworks



- Key services
 - ▶ Provide methods to succinctly express expected values
call `assertEquals(120, factorial(5))`
 - ▶ Register test procedures with framework
 - ▶ Execute test procedures, and summarize success/failure

Testing Frameworks



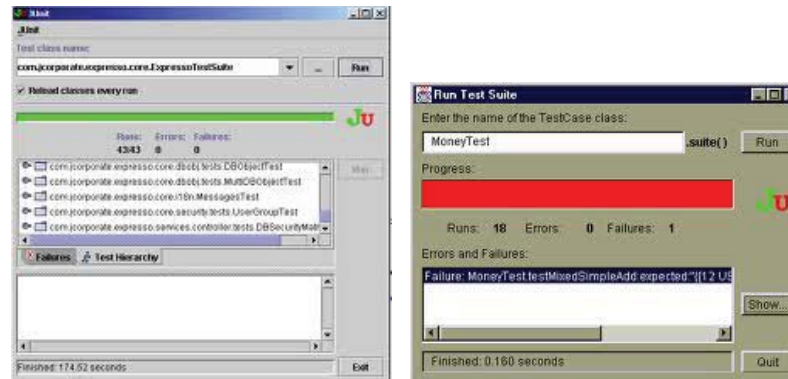
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```
call assertEquals(120, factorial(5))
```
 - ▶ Register test procedures with framework
 - ▶ Execute test procedures, and summarize success/failure
- Generally specific/customized to programming language (xUnit)
 - ▶ Java (JUnit)
 - ▶ Python (pyUnit)
 - ▶ C++ (cxxUnit, cppUnit)
 - ▶ Fortran (FRUIT, FUNIT, **pFUnit**)

Frameworks and IDE's



Frameworks are often integrated within IDEs for even greater ease of use:



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Today I am here to sell you something ...





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- Tests written by separate team (black box testing)
- Tests written *after* implementation



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- Defects detected late in development (\$\$)



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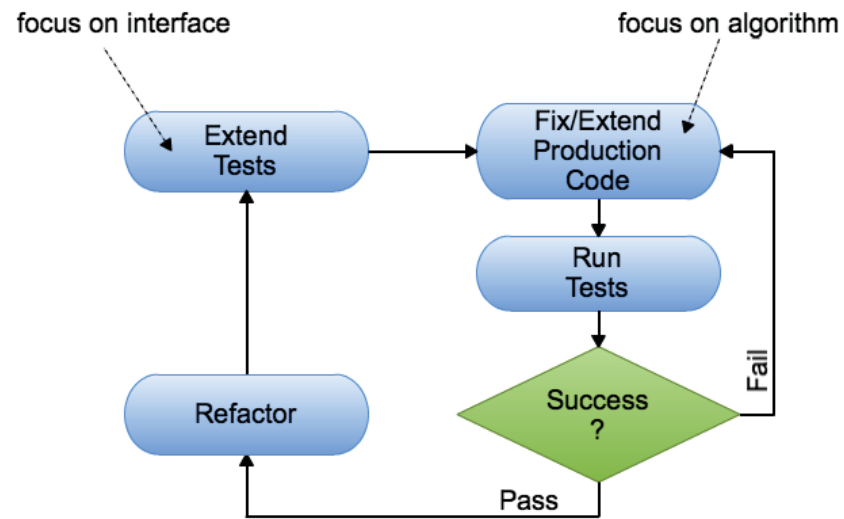
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New paradigm - Test-driven development (TDD)

- Developers write the tests (white box testing)
- Tests written *before* production code
- *Enabled by emergence of strong unit testing frameworks*

The TDD cycle



Benefits of TDD



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- High reliability - (excellent test coverage)

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- **High quality implementation?**
 - ▶ Emphasis on interfaces
 - ▶ Testable code is cleaner code.

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Unique testing challenges of numerical software



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- Lack of known (nontrivial) solutions
- Irreducible complexity?
- Stability - issues that occur after long integrations
- Emergent properties of coupled systems (including stability)

Numerical error



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Unfortunately ...

- Error estimates are seldom available for complex algorithms

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- Best case scenario is usually some asymptotic form with unknown leading coefficient!

TDD techniques in presence of numerical error



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Sources:

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Sources:

- 1 Approximation

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Mitigation strategies:

TDD techniques in presence of numerical error



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Mitigation strategies:

- ① Approximation:
 - ▶ Test the *implementation* not the *math* (i.e., duck)
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- ② Nonlinearity - use tailored synthetic inputs:
 - ▶ E.g., choose values to make denominators $O(1)$
- ③ Composition/iteration: test steps in isolation:
 - ▶ Allows choice of tailored synthetic inputs at *each* step
 - ▶ Test iteration *logic* not *accumulation*

Example - testing layers in isolation



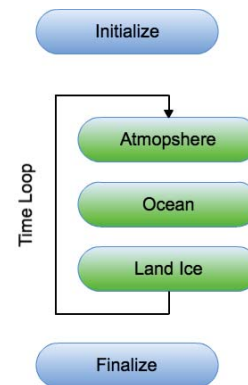
Consider the main loop of a climate model:

Do test

- Proper # of iterations
- Pieces called in correct order
- Passing of data between components

Do NOT test

- Calculations inside components



Easier with *objects* than with procedures.

TDD without “known” solutions



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TDD without “known” solutions



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- Complex algorithms yield few nontrivial analytic solutions.
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TDD without “known” solutions



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But still use high level analytic solutions as tests when available!

TDD and irreducible complexity



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“Aren't my tests just repeating logic in the implementation?”

TDD and irreducible complexity



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- Short answer: **No**
- Long answer: Well, they shouldn't be ...
 - ▶ Unit tests use tailored inputs
 - ▶ Implementation handles arbitrary values
 - ▶ Models *couple* many components/algorithms \Rightarrow exponential complexity
 - ▶ Tests are *decoupled* \Rightarrow linear complexity

TDD and emergent properties



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TDD and emergent properties



- TDD generally does not directly address such issues
- If long integration gets bad results, (at least) one of the following must hold:
 - 1 Individual steps have defects \Rightarrow add unit tests
 - 2 Coupling/compositions have defects \Rightarrow add tests

TDD and emergent properties



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- At the very least, TDD can reduce the frequency with which one must perform long integrations

TDD and performance



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TDD and performance



- TDD emphasizes small fine-grained implementations
- Such implementations are often sub-optimal in terms of performance
- Optimized implementations typically fuse multiple operations
- Solution: bootstrapping
 - ▶ Use initial TDD solution as unit test for optimized implementation
 - ▶ Maintain *both* implementations (and tests)

TDD and the burden of legacy code



- TDD was created for developing *new* code, and does not directly speak to testing legacy code.
- Best practice for incorporating new functionality:
 - ▶ Avoid *wedging* new logging directly into existing large procedure
 - ▶ Use TDD to develop separate facility for new computation
 - ▶ Just *call* the new procedure from the large legacy procedure
- Refactoring
 - ▶ Use unit tests to constrain existing behavior
 - ▶ Very difficult for large procedures
 - ▶ Try to find small pieces to pull out into new procedures

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Summary



- TDD can be applied to scientific models
- Tool support exists (unabashed plug for pFUnit tutorial)
- Cost/benefit analysis for numerical software needs further study

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Test-Driven Development: By Example - Kent Beck