

Reproducibility and replicability of computer simulations

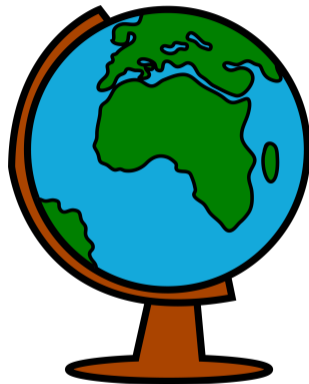
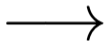
Konrad Hinsen

Centre de Biophysique Moléculaire, Orléans, France
Synchrotron SOLEIL, Saint Aubin, France

ACM REP '24
20 June 2024

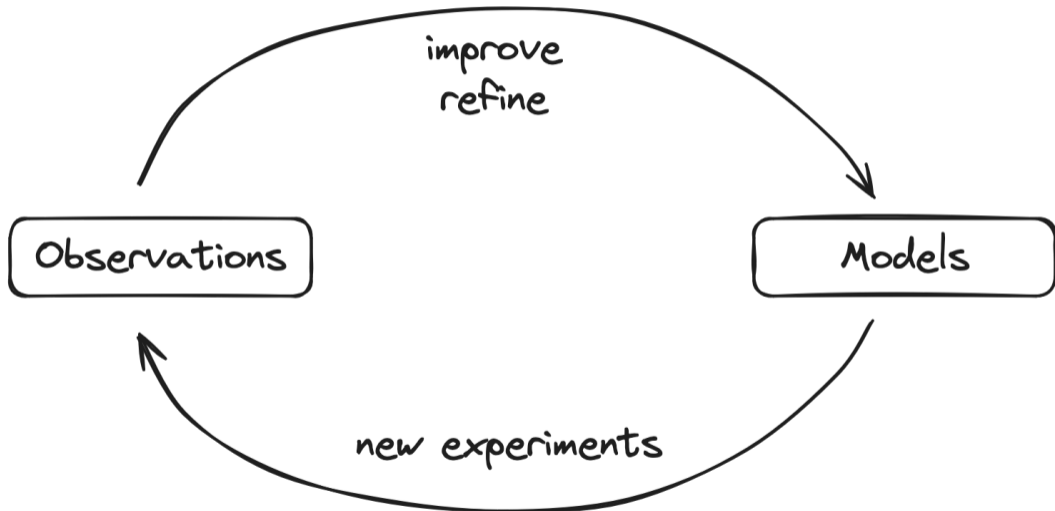


Observations



Model

Observations and models



Parameterized specifications for prediction algorithms

Parameterized specifications for prediction algorithms

Specifications from theory

Computational models

Parameterized specifications for prediction algorithms

Specifications from theory

Parameters from observational data

Computational models

Parameterized specifications for prediction algorithms

Specifications from theory

Parameters from observational data

Physics, engineering: strong theory, few parameters

Deep learning: weak theory, many parameters

K. Hinsén, The Nature of Computational Models, *Comp. Sci. Eng.* **25**, 61-66 (2023)

Simulation: making predictions from models

Scenarios of computational science

Simulation: making predictions from models

Data analysis: interpret data using trusted models

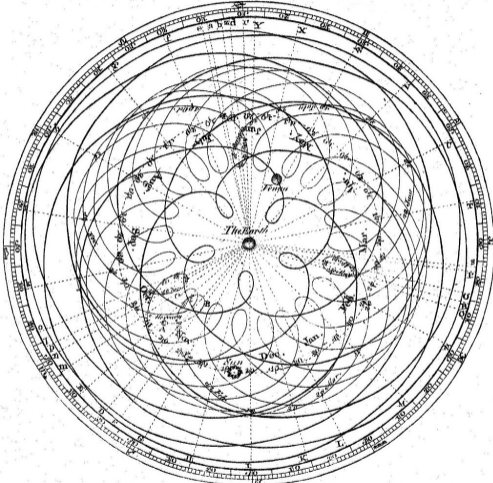
Scenarios of computational science

Simulation: making predictions from models

Data analysis: interpret data using trusted models

Data science: derive parameters for weak-theory models from data

Side note: data science isn't new



Source: Encyclopaedia Britannica (1st Edition, 1771)

Simulation

Simulation

- concentrate on rep[.*]bility issues related to **models**
- no distraction by **data** issues

R&R definitions

Reproducibility

is obtaining consistent results using the same input data, computational steps, methods, and code, and conditions of analysis.

Replicability

is obtaining consistent results across studies aimed at answering the same scientific question, each of which has obtained its own data.

Two studies may be considered to have replicated if they obtain consistent results given the level of uncertainty inherent in the system under study.

R&R definitions

Reproducibility

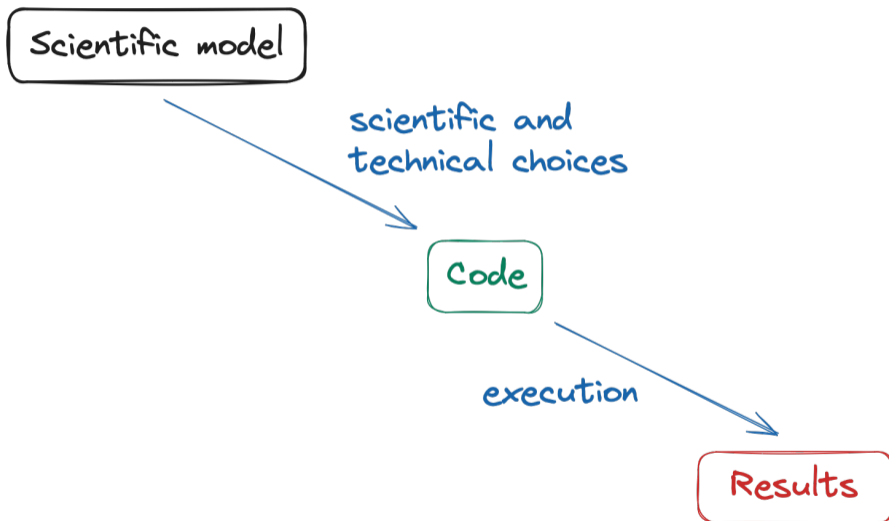
is obtaining **consistent bit for bit identical** results using the same input data, computational steps, methods, and code, and conditions of analysis.

Replicability

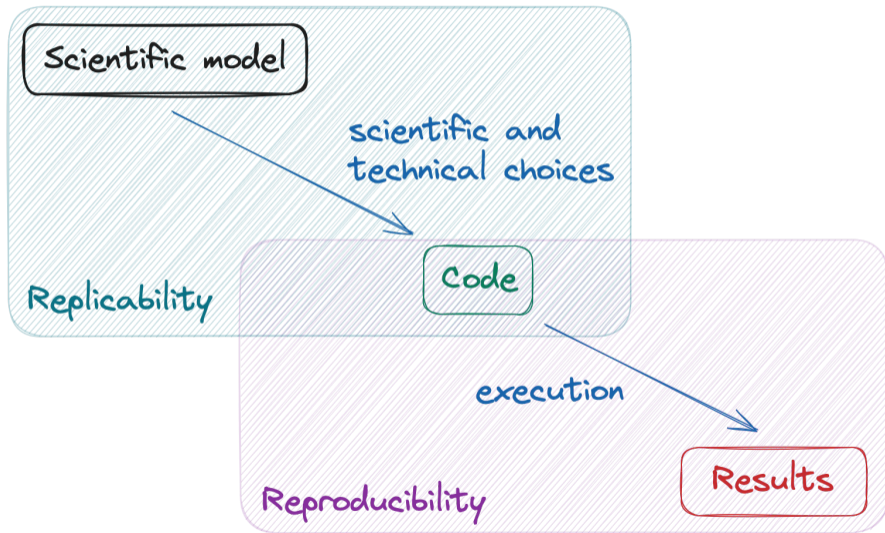
is obtaining consistent results across studies aimed at answering the same scientific question, each of which has obtained its own data **and/or uses different code**.

Two studies may be considered to have replicated if they obtain consistent results given the level of uncertainty inherent in the system under study.

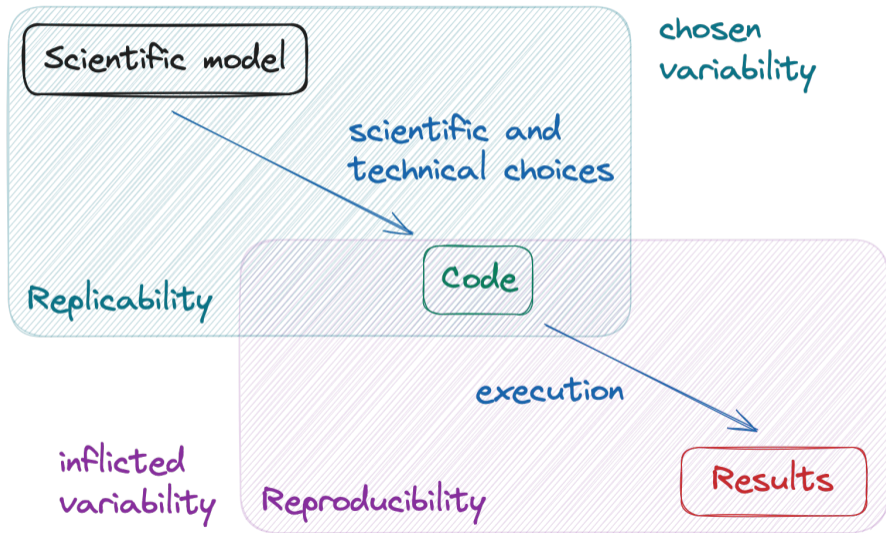
Model, code, results



Model, code, results



Model, code, results



Why care about R&R in science?

Resolution of incompatible findings

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- A and B work in the same field
collaborators, author/reviewer, competing teams, ...

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Requires explorability down to the last details.

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Requires explorability down to the last details.

Purely technical reproducibility is not sufficient.

Computation and its scientific context

What's the result of this program?

```
data_analysis.py
```

```
from datalib import Dataset

points = [(1, 1), (-1, 1), (2, 4)]

data = Dataset()
for x, y in points:
    if x > 0:
        data.add_value(y)
print(data.average())
```

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```

Expected answer: The average of y for the points with positive $x \rightarrow 2.5$.

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data_analysis.py
```

```
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print(data.average())
```

Correct answer: **It depends on datalib**

What's a computation?

Input

```
100111100001001100110101101100
001010011101010111110001001101
010111101100011110111011110001
001100001110111000100100000111
110101100111001110100000100110
110111100111000011111101101111
111001001011110001100110000101
011100001000010001011110000010
110101110011101111001010100111
111000101110011001101101001001
011001010100101011000001001100
11010011100101111100001011101
0111101111000111011110101101
000001110110011001010101011100
100010110001100000111001100010
000000111011100100100101010111
000010000001100001000010110110
101111101111000111100101110101
100101010100001001110100010001
011110011010100101111011110101
100011000110110001011101100110
110100000100000011011000001101
100000011100100111101101011011
010110010001000101110111001010
```



Output

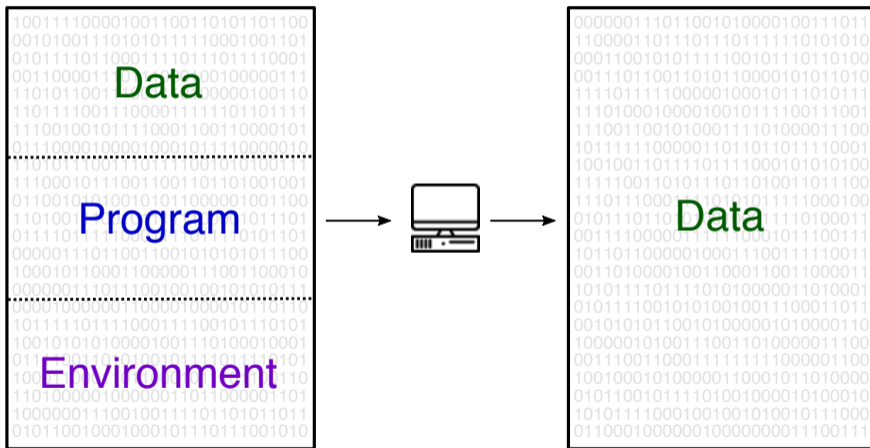
```
000000111011001010000100111011
110000110111011101111110101010
000110010101111100101110110100
001110110011010110000101011010
111101111100000100010111010111
111010001000010010111100111001
111001100101000111101000011100
101111110000011011011011110001
100100110111101111000101010100
111110011010111011010011011100
111011100011110101011111000100
010111011010100100011110100011
00111100000111110001011100111
101101100000100011100111110011
001101000010011000110011000011
101011110111101010000011010001
010111100101010010011100011011
001010101100101000001010000110
100000101001110011010000011100
0011100110001111111111000001100
100100010100000110001011010000
010110010111101001000010100010
101011110001001001010010111000
01100010000001000000011100111
```

Computer by Creative Stall | from the Noun Project

What's a computation?

Input

Output

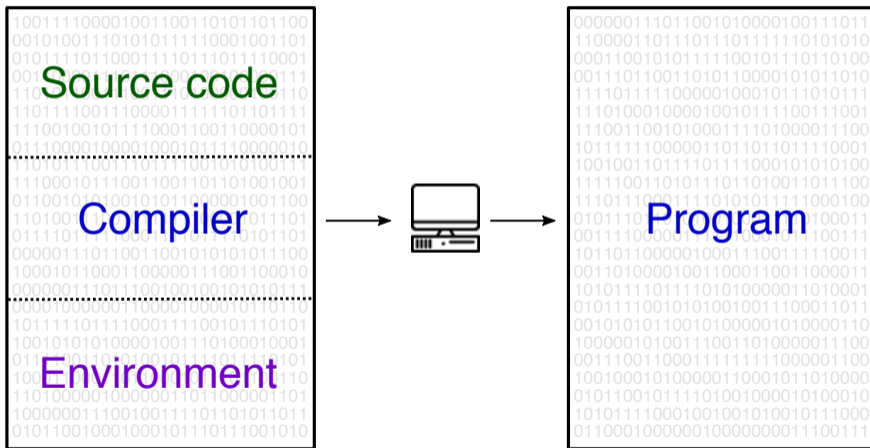


Computer by Creative Stall | from the Noun Project

Programs are computed results

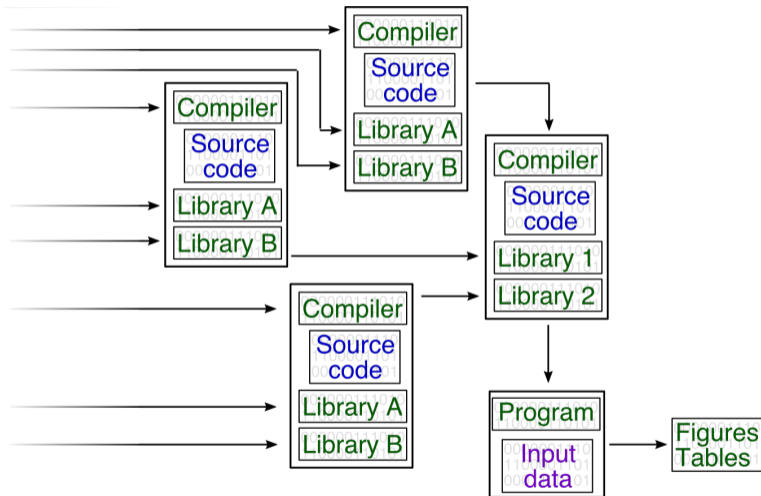
Input

Output



Computer by Creative Stall | from the Noun Project

The provenance of computational results



Every bit matters

Input

```
100111100001001100110101101100
001010011101010111110001001101
010111101100011110111011110001
001100001110111000100100000111
110101100101001110100000100110
110111100111000011111101101111
111001001011110001100110000101
011100001000010001011110000010
110101110011101111001010100111
111000101110011001101101001001
011001010100101011000001001100
11010011100101111100001011101
0111101111000111011110101101
000001110110011001010101011100
100010110001100000111001100010
000000111011100100100101010111
000010000001100001000010110110
101111101111000111100101110101
100101010100001001110100010001
011110011010100101111011110101
100011000110110001011101100110
110100000100000011011000001101
100000011100100111101101011011
010110010001000101110111001010
```



Output

```
110011011001111000000100101010
111111010001000001100110001010
110001110100001111001100010111
110000101100010111100001010000
001101100100110111010001000110
000011100001101110000111001000
000111000001000001000111110100
100010010011001000100110110101
000111110000101001110100010111
000100010010010001011111010011
001000000011110001000101110111
01000001000111000010010111011
00100011000100100110100011100
10010011111000001011100100011
111000000010000110010001000010
001011100001001010011011011101
01001000000100110001001101010
00001000100000011110100000010
0110000001110000011100011000100
001010000110111001001001101000
10001101010011000001001010011
010000010010100111000010000000
00101010110000011100000101000
000110100001100000110010111011
```

Computer by Creative Stall from the Noun Project

Are these bit patterns similar?

1100110011100111101001101110000 1100110011100111110000110000000

Are these bit patterns similar?

1100110011100111101001101110000
6673D370

1100110011100111110000110000000
6673E180

Are these bit patterns similar?

1100110011100111101001101110000
6673D370
1718866800

1100110011100111110000110000000
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1718870400

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1100110011100111101001101110000

6673D370

1718866800

2.8785885e23

1100110011100111110000110000000

6673E180

1718870400

2.879237e23

Are these bit patterns similar?

1100110011100111101001101110000

6673D370

1718866800

2.8785885e23

2024-06-20T09:00:00.000000+02:00

1100110011100111110000110000000

6673E180

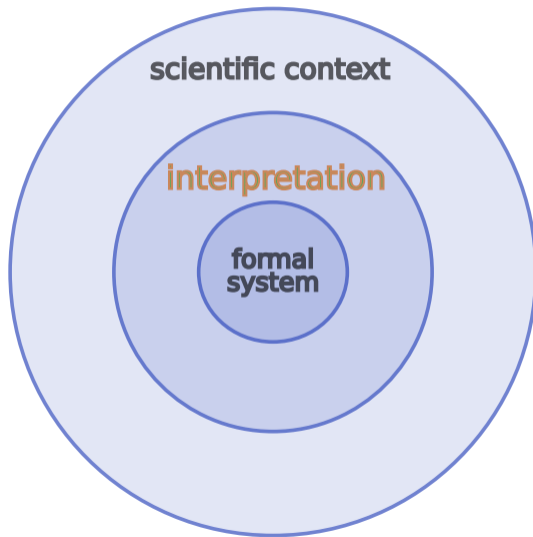
1718870400

2.879237e23

2024-06-20T10:00:00.000000+02:00

- Mechanical manipulation of **symbols** according to **fixed rules**
- Symbols in – symbols out: **no interpretation**

Formal systems in science





massachusetts institute of technology — artificial intelligence laboratory

The Role of Programming in the Formulation of Ideas

Gerald Jay Sussman and Jack Wisdom

AI Memo 2002-018

November 2002

It has often been said that a person does not really understand something until he teaches it to someone else. Actually a person does not really understand something until he can teach it to a computer, i.e., express it as an algorithm.

Donald Knuth, Computer Science and its Relation to Mathematics, The American Mathematical Monthly 81, no. 4 (1974): 323–43

Bit-for-bit vs. “good enough”

Bit-for-bit

- in the formal system
- yes-or-no answer
- automated tests
- can be ensured by infrastructure

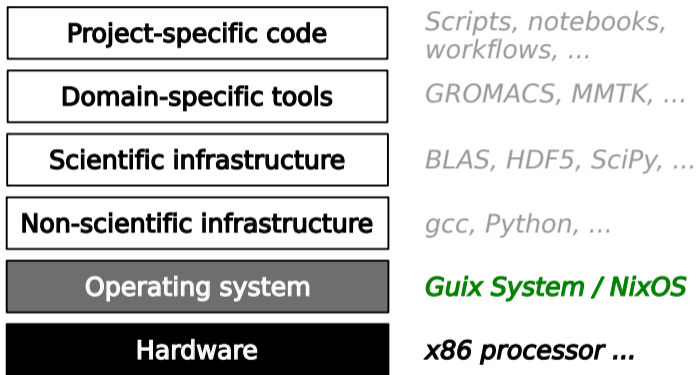
Good enough

- interpretation
- depends on context
- expert judgement
- *a posteriori* verification

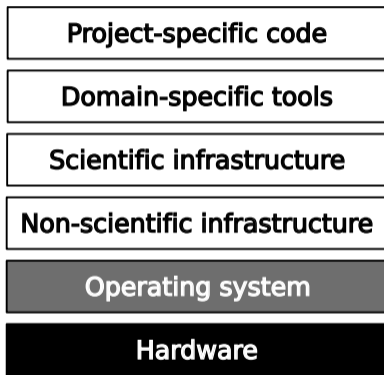
Reproducibility is an infrastructure problem

Project-specific code	<i>Scripts, notebooks, workflows, ...</i>
Domain-specific tools	<i>GROMACS, MMTK, ...</i>
Scientific infrastructure	<i>BLAS, HDF5, SciPy, ...</i>
Non-scientific infrastructure	<i>gcc, Python, ...</i>
Operating system	<i>GNU/Linux, ...</i>
Hardware	<i>x86 processor ...</i>

Reproducibility is an infrastructure problem



Reproducibility is an infrastructure problem



*Scripts, notebooks,
workflows, ...*

GROMACS, MMX, ...

BLAS, LAPACK, SciPy, ...

gcc, Python, ...

Guix System / NixOS

x86 processor ...

Must be adapted!

Reproducibility is a socio-economic problem

- Collective agreement
- Investments in infrastructure
- Institutional backing

- Freeze binaries of computational environments (containers, VMs)
Container image / VM must also be reproducible
for supporting **replicability**

Workarounds

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Container image / VM must also be reproducible
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- Cross-platform environment managers (conda, Spack, ...)
Works for a few months
Long-term stability requires controlling the full stack

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Workarounds are necessary today, but harmful in the long run.

Questions on reproducibility

- Should computer simulations be made reproducible? Why?

Yes. If I cannot reproduce your simulation, then I don't know what you have simulated.

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Bit for bit, because it is cheaper and more useful.

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Zero, once we have suitable infrastructure and adapted our code to it.

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- To the last bit, or on a "good enough" basis?
Bit for bit, because it is cheaper and more useful.
- At what cost?
Zero, once we have suitable infrastructure and adapted our code to it.
- Can we ensure reproducibility without repeating lengthy computations?
Yes, it can be guaranteed by the infrastructure.

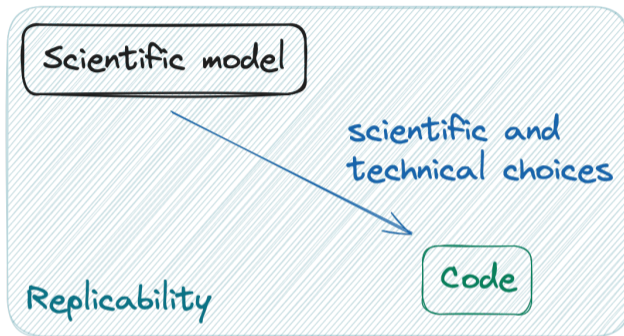
Questions on replicability

- Is replicability more or less important than reproducibility in scientific practice?
Are apples better than oranges?

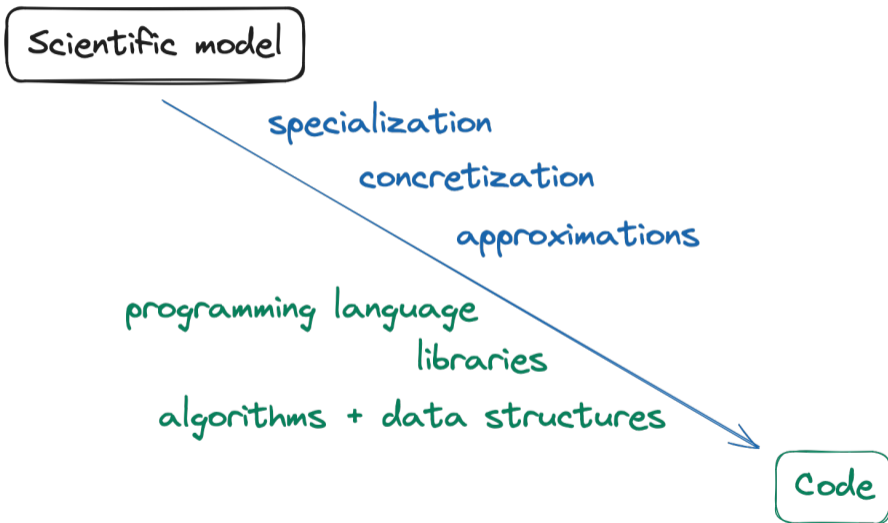
Questions on replicability

- Is replicability more or less important than reproducibility in scientific practice?
Are apples better than oranges?
- How replicable are computer simulations today?
- What are the obstacles to better replicability?
Stay tuned!

Choices



chosen
variability



PHYSICS TODAY

HOME

BROWSE▼

INFO▼

RESOURCES▼

JOBS

DOI:10.1063/PT.6.1.20180822a

22 Aug 2018 in **Research & Technology**

The war over supercooled water

How a hidden ~~coding error~~ fueled a seven-year dispute between two of condensed matter's top theorists.
methodological choice

Ashley G. Smart

A.G. Smart, Physics Today, 2018

Chemical physics: how many phases for supercooled water?

As it turned out, the trouble stemmed from the algorithmic trick the Berkeley team had used to speed up its code. Both teams had performed their free-energy calculations using Monte Carlo simulations, which can be used to find the low-energy states of a molecular ensemble by randomly sampling—and systematically accepting or rejecting—various potential ensemble configurations. To do Monte Carlo, you need an efficient way to generate those sample configurations. The Berkeley team chose to generate them by running short molecular dynamics simulations in which molecules were initialized with random positions and velocities.

The procedure the Berkeley team used to initialize the molecular dynamics simulations was unorthodox — it involved randomly selecting a pair of molecules and then swapping the velocities of their constituent atoms. Palmer and company discovered that the technique produced sample configurations that seemed to flout basic laws of statistical mechanics: The energies deviated from the expected equilibrium values, governed by the Boltzmann distribution, and the molecules' rotational and translational temperatures didn't match up. Perhaps most important, the molecules behaved as if they were tens of degrees hotter than their assigned temperature.

The meaning of “replicable”

Robust under irrelevant changes

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Robust under irrelevant changes

Replication

- tests the relevance of specific choices
- exposes tacit assumptions
- explores the space of variability

The meaning of “replicable”

Robust under irrelevant changes

Replication

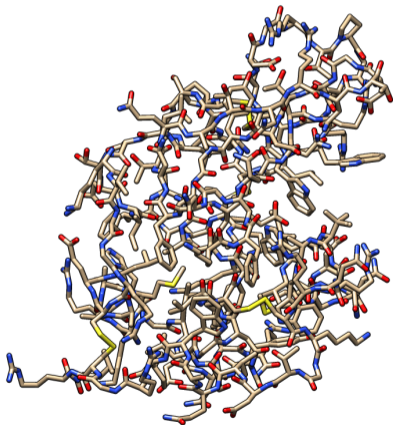
- tests the relevance of specific choices
- exposes tacit assumptions
- explores the space of variability

Requires **precise documentation** of all choices.

Molecular simulations of proteins

A small protein: lysozyme

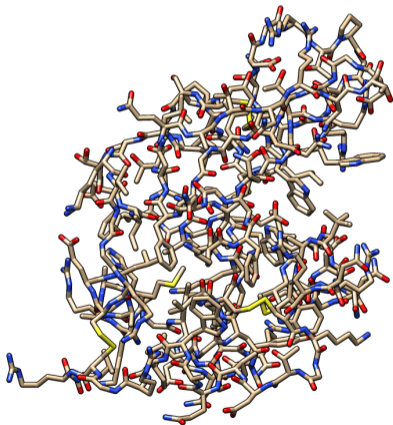
1960 atoms, 1001 shown



Molecular simulations of proteins

A small protein: lysozyme

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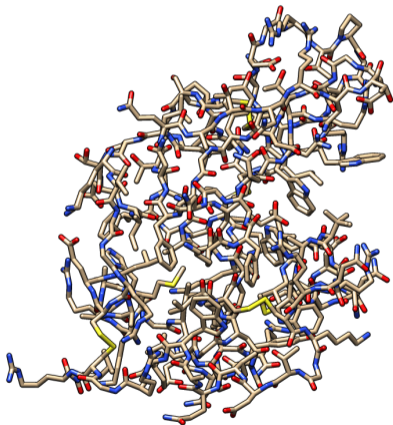
Molecular Mechanics Model

- Atoms are point masses
- Newtonian mechanics: $\mathbf{F} = m \cdot \mathbf{a}$
- Positions \rightarrow forces \rightarrow velocity update \rightarrow position update

Molecular simulations of proteins

A small protein: lysozyme

1960 atoms, 1001 shown



Molecular Mechanics Model

- Atoms are point masses
- Newtonian mechanics: $\mathbf{F} = m \cdot \mathbf{a}$
- Positions \rightarrow forces \rightarrow velocity update \rightarrow position update

Major scientific choice:

- *Force field* $U(\Gamma, \mathbf{r}_1, \dots, \mathbf{r}_N)$
- Graph Γ : molecular structure
- Force on atom i : $\mathbf{F}_i = -\frac{\partial U}{\partial \mathbf{r}_i}$

Biomolecular force fields

$$\begin{aligned} U = & \sum_{\text{bonds } ij} k_{ij} \left(r_{ij} - r_{ij}^{(0)} \right)^2 \\ & + \sum_{\text{angles } ijk} k_{ijk} \left(\phi_{ijk} - \phi_{ijk}^{(0)} \right)^2 \\ & + \sum_{\text{dihedrals } ijkl} k_{ijkl} \cos \left(n_{ijkl} \theta_{ijkl} - \delta_{ijkl} \right) \\ & + \sum_{\text{all pairs } ij} 4\epsilon_{ij} \left(\frac{\sigma_{ij}^{12}}{r^{12}} - \frac{\sigma_{ij}^6}{r^6} \right) \\ & + \sum_{\text{all pairs } ij} \frac{q_i q_j}{4\pi\epsilon_0 r_{ij}} \end{aligned}$$

Biomolecular force fields

$$U = \sum_{\text{bonds } ij} k_{ij} \left(r_{ij} - r_{ij}^{(0)} \right)^2$$
$$+ \sum_{\text{angles } ijk} k_{ijk} \left(\phi_{ijk} - \phi_{ijk}^{(0)} \right)^2$$
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$$+ \sum_{\text{all pairs } ij} 4\epsilon_{ij} \left(\frac{\sigma_{ij}^{12}}{r_{ij}^{12}} - \frac{\sigma_{ij}^6}{r_{ij}^6} \right)$$
$$+ \sum_{\text{all pairs } ij} \frac{q_i q_j}{4\pi\epsilon_0 r_{ij}} \quad \text{common approximations are glossed over}$$

missing details

not quite true

Biomolecular force fields

Protein parameter files for the 2012 edition of the AMBER force field, in somewhat documented formats:

lines	filename
984	amino12.in
814	aminoct12.in
782	aminont12.in
533	frcmod.ff12SB
744	parm99.dat

For the details... [read the source code!](#)

For the algorithms that select the parameters for a given Γ ... [read the source code!](#)

Streamlining Development of a Multimillion-Line Computational Chemistry Code

Robin M. Betz and Ross C. Walker | San Diego Supercomputer Center

Software engineering methodologies can be helpful in computational science and engineering projects. Here, a continuous integration software engineering strategy is applied to a multimillion-line molecular dynamics code; the implementation both streamlines the development and release process and unifies a team of widely distributed, academic developers.

Betz & Walker, Comp. Sci. Eng. **16**(3), 10-17 (2014)

A personal story

Question: What is the structure of a certain family of peptides in gas phase?



or



?

A personal story

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or



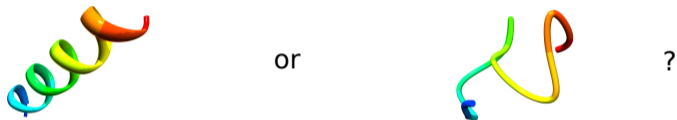
?

M.F. Jarrold, Phys. Chem. Chem. Phys. **9**, 1659 (2007):

- $AcA_{15}K + H^+ \rightarrow$ helicoidal
- $AcKA_{15} + H^+ \rightarrow$ globular

A personal story

Question: What is the structure of a certain family of peptides in gas phase?



M.F. Jarrold, Phys. Chem. Chem. Phys. **9**, 1659 (2007):

- $AcA_{15}K + H^+ \rightarrow$ helicoidal
- $AcKA_{15} + H^+ \rightarrow$ globular

My simulations: globular structure for all sequences

Read the paper!

M.F. Jarrold, *Phys. Chem. Chem. Phys.* **9**, 1659 (2007):

Molecular Dynamics (MD) simulations were performed to help interpret the experimental results. The simulations were done with the MACSIMUS suite of programs [31] using the CHARMM21.3 parameter set. A dielectric constant of 1.0 was employed.

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A variety of starting structures were employed (such as helix, sheet, and extended linear chain) and a number of simulated annealing schedules were used in an effort to escape high energy local minima. Often, hundreds of simulations were performed to explore the energy landscape of a particular peptide. In some cases, MD with simulated annealing was unable to locate the lowest energy conformation and more sophisticated methods were used (see description of evolutionary based methods below).

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This is a typical level of description!

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Replicability is a documentation problem

Huge variability space

- Too many details to document in a paper

Replicability is a documentation problem

Huge variability space

- Too many details to document in a paper
- Code is too low-level and technical

Replicability is a human-computer interface problem

Huge variability space

Replicability is a human-computer interface problem

Huge variability space

Place it at the interface!

Replicability is a human-computer interface problem

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- Similar in many ways to knowledge graphs
- But: knowledge graphs are about established knowledge, not variability

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Huge variability space

Place it at the interface!

- Make all dimensions of variability human-readable **and** machine-readable
- Similar in many ways to knowledge graphs
- But: knowledge graphs are about established knowledge, not variability
- Human and machine interpretation must be compatible
- A task for formal methods?

Programs as machines



Photo by Mehmet Turgut Kirkgoz

Computational media



Photo by Karolina Grabowska

Beyond Programming Languages

Terry Winograd
Stanford University

As computer technology matures, our growing ability to create large systems is leading to basic changes in the nature of programming. Current programming language concepts will not be adequate for building and maintaining systems of the complexity called for by the tasks we attempt. Just as high level languages enabled the programmer to escape from the intricacies of a machine's order code, higher level programming systems can provide the means to understand and manipulate complex systems and components. In order to develop such systems, we need to shift our attention away from the detailed specification of algorithms, towards the description of the properties of the packages and objects with which we build. This paper analyzes some of the shortcomings

Introduction

Computer programming today is in a state of crisis (or, more optimistically, a state of creative ferment). There is a growing recognition that the available programming languages are not adequate for building computer systems. Of course, as any first year student of computation theory knows, they are logically sufficient. But they do not deal adequately with the problems we face in the day-to-day work of programming. We become swamped by the complexity of large systems, lost in code written by others, and mystified by the behavior of our almost debugged systems. When we look to the integrated multiprocessor systems that will soon dominate computing, the situation is even worse.

Models first, tools attached

Lotka-Volterra equations

Numerical simulation: the symplectic Euler method

A common strategy for stabilizing numerical solutions is to switch to an *implicit* integration scheme, in which the quantities on the right-hand side are evaluated at the *end* of the step rather than at the *beginning*. Doing this would result in the *implicit Euler method*. As explained in the blog post cited before, the best strategy for the Lotka-Volterra equations is to apply this strategy to only one of the quantities (we choose x), resulting in the *symplectic Euler method*.

We define the solutions obtained with the symplectic Euler method as $x_{as} : (N \rightarrow R)$ and $y_{as} : (N \rightarrow R)$ with the rules:

$$lvx/symplectic: n:N.nz, x_{as}[n] \Rightarrow x_{as}[n-1] \div (1 - (\Delta t \times (\alpha - (\beta \times y_{as}[n-1])))$$
$$lvy/symplectic: n:N.nz, y_{as}[n] \Rightarrow y_{as}[n-1] + (\Delta t \times ((\delta \times x_{as}[n]) \times y_{as}[n-1]))$$

Back to the example

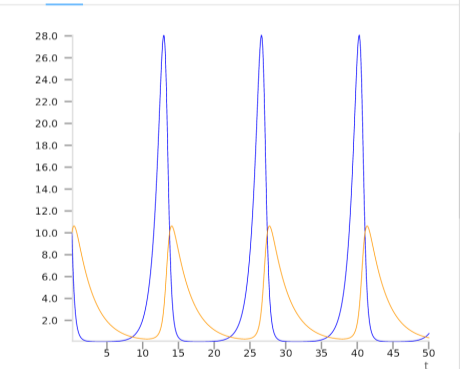
These equations yield the expected periodic cycles:

```
sequence3 := RESequence>
context: (thisSnippet page> lzSubcontext: #example)
rules: #('lvx/symplectic' 'lvy/symplectic')
parameters: { 'Δt' => 1/10' }
initialValues: (Dictionary>
  with: 'xas' ->> #(10.0)
  with: 'yas' ->> #(10.0))
indexVariable: '+'
```

Leibniz documentation

a RESequence(501 steps)

Items Plot Variables Code Raw Print Meta



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We define the solutions obtained with the symplectic Euler method as $x_{as} : (N + R)$ and $y_{as} : (N + R)$ with the rules:

```
lvx/symplectic: n:N.nz, xas[n] ⇨ xas[n - 1] ÷ (1 - (Δt × (α - (β × yas[n - 1])))
lvy/symplectic: n:N.nz, yas[n] ⇨ yas[n - 1] + (Δt × ((δ × xas[n]) × yas[n - 1]))
```

Back to the example

These equations yield the expected periodic cycles:

```
sequence3 := RESequence>
context: (thisSnippet page> lzSubcontext: #example)
rules: #('lvx/symplectic' 'lvy/symplectic')
parameters: { 'Δt' ⇨ 1/10' }
initialValues: (Dictionary>
  with: 'xas' →> #(10.0)
  with: 'yas' →> #(10.0))
indexVariable: '+'
```

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Model (recurrence relation)

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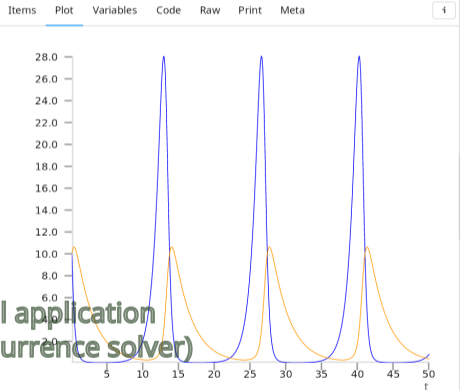
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parameters: { 'Δt' => 1/10' }
initialValues: (Dictionary>
  with: 'xas' ->> #(10.0)
  with: 'yas' ->> #(10.0))
indexVariable: 't'
```

Leibniz documentation

a RESequence(501 steps)

Items Plot Variables Code Raw Print Meta



28.0
26.0
24.0
22.0
20.0
18.0
16.0
14.0
12.0
10.0
8.0
6.0
4.0
2.0
0.0

5 10 15 20 25 30 35 40 45 50
t

Tool application
(recurrence solver)

- Formal languages → machine-readable, machine-searchable

Digital Scientific Notations

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- **Not** a programming language
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- Technically: specification languages

K. Hinsen, *PeerJ Computer Science* **4** e158 (2018)

Application scenarios

Software documentation

- Embedded into prose written for humans
- Equivalence to papers/textbooks verified by human reviewers
- Equivalence to the code proven by formal methods

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Computational medium

- Scientists do all their work in a Wiki-like environment
- Computational tools become plug-ins
- UI elements include DSN, visualizations, etc.

Take-home messages

Computation is about formal systems

The most important boundary in scientific computing is between a **formal system** (\rightarrow *reproducibility*) and its **interpretation** (\rightarrow *replicability*).

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Reproducibility is a socio-economic problem

Challenge: transition towards a reproducibility-supporting infrastructure
Requires institutional backing!

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Replicability is a human-computer interface problem

Challenges:

- expose models, specializations, concretizations, approximations
- provide tools to examine, search, and transform them
- make technical choices inspectable and modifiable

Follow the MOOC!

Tools for research

Digital and technology

Reproducible Research II: Practices and tools for managing computations and data

Ref. 41023

In this MOOC, we will show you how to improve your practices and your ability to manage and process larger amounts of data, complex computations, while controlling your software environment.

📅 Duration: 4 months ⌚ Effort: 35 hours 🔄 Pace: ~8h45/month

🌐 Languages: English



Enrollment

From Apr 02, 2024 to Sep 04, 2024

Course

From May 16, 2024 to Sep 12, 2024

Languages

English

Log in to enroll



Slides, transcript, and more:



Questions?