

Succeeding with Functional- First Languages in Industry

Dr. Don Syme

F# Community Contributor,
Principal Researcher, Microsoft

@dsyme

Today: Some Simple Observations About

Data Engineering

Data Pipelines

Analytical Programming

Game Server Engines

Calculation Engines

Coding ...

with

F#

(and associated technologies)

Let's focus on the industry perspective and its correspondence to the technical features of F#

Based on informal observations of many successful F# adoptions

fsharp.org/testimonials

also observations from OCaml, Scala, Erlang...

F# is free, open source, cross platform,
independent

fsharp.org

F# for Android

<http://fsharp.org/use/android>

F# for iOS

<http://fsharp.org/use/ios>

F# in Emacs

<https://github.com/fsharp/fsharpbinding/>

Part 1

What's the Situation? What's the Problem?

I will use a standard methodology for communicating “complex” products.

S

- Situation

P

- Problem

I

- Implication

NTM

- Need

The Recurring Business Situation

“I lead a team developing...”

- Data Processing Pipelines
- Insurance Calculation Engines
- Service Implementations
- Trading Platforms
- Market Simulators
- Server-side Game Engines
- ...

The Recurring Business Situation

“I lead a team developing...”

- Analytical Components
- Analytical Services
- Analytical Components
- Analytical Services
- Analytical Components
- ...

Understanding the Situation

Data Engineers

Data
Information
Services

Analytical
Programmers/
Data Scientists

Code
Analysis
Algorithms
Parallel

Design

Presentation
Publication
UI

The Recurring Business Problems

Time to Market

Efficiency

Correctness

Complexity

- for analytical components

Is Time to Market a Problem?

Late Models → Missed market opportunities

Financial model

Late Services → Users have gone elsewhere

Gaming service

Late Components → Millions evaporate

Ad ranking engine

Is Correctness a Problem?

Buggy Models → Major risks to institutions

Quant model

Buggy Services → Users walk away

Gaming service

Buggy Analytical Components → Millions leak away

Ad ranking engine

Is Efficiency a Problem?

Slow Models → Can't assess the institution daily

Financial model

Slow Services → Massive loss of online business

Insurance quote service

Slow Analytical Components → Can't scale to web

Ad ranking engine

Is Complexity a Problem?

Intractable Models → Can't enter markets

Intractable Services → Can't deliver services

Intractable Analytical Components → Can't deliver

The Recurring Business Problems

Time to Market

Efficiency

Correctness

Complexity

- for analytical components and services

What's the Need?

Analytical programmers delivering correct, efficient components in the enterprise, on-time

This is one set of problems that functional-first programming helps solve

Part 2 - Why?

Observations and Examples

Observation #1

At the core of every functional-first language is this:

simple, correct, robust code for solving **complex problems**

Observation #2

A highly interoperable language allows **rapid, non-intrusive deployment** and **integration** of components

... functional-first code is a part of a larger solution. With F# your code can be rapidly integrated and deployed.

Observation #2 cont.

Interoperable
languages remove
entire phases from the
analytical software
development process.

...no R → C#

...no Mathematica → C++

...no Excel → Java

Observation #3

Strongly-typed
functional-first
languages **maintain
efficiency**

...as good as C# and Java, and
sometimes C++

Observation #4

Strongly-typed
functional languages
help analytical
programmers tackle
more complex
problems

...more time in the domain, less
time on nulls and object
hierarchies.

Recap – How Functional-first Helps

Simple, correct, robust code

Interoperability eliminates entire phases

Strong-typing gives efficiency

Analytical developers empowered to solve complex problems

Example #1 (power company)

I have written an application to balance the national power generation schedule ... for an energy company.

...the calculation engine was written in F#.

The use of F# to address the complexity at the heart of this application clearly demonstrates a sweet spot for the language ... algorithmic analysis of large data sets.

Simon Cousins (Eon Powergen)

Example #1 (power company)

Interoperation ... Seamless. The C# programmer need never know.

Time to Market

Parallelism ...The functional purity ... makes it ripe for exploiting the inherent parallelism in processing vectors of data.

Efficiency

Units of measure ... a huge time saver...it eradicates a whole class of errors

Correctness

Code reduction... ... vector matrices...higher order functions eat these for breakfast with minimal fuss, minimal code. Beautiful.

Time to Market

Exploratory programming ... Working with F# Interactive allowed me to explore the solution space more effectively.

Time to Market

Lack of bugs... Functional feel strange. ... once the type checker is satisfied that's often it, it works.

Correctness

Correctness

Unit testing ...a joy to test. There are no complex time-dependent interactions to screw things up....

A related analysis (Simon Cousins, Energy Sector)

350,000

lines of C# OO
by offshore team

The C# project took five years and peaked at ~8 devs. It never fully implemented all of the contracts.

The F# project took less than a year and peaked at three devs (only one had prior experience with F#). All of the contracts were fully implemented.

30,000

lines of robust F#, with
parallel + more features

An application to evaluate the revenue due from [Balancing Services](#) contracts in the UK energy industry

<http://simontcousins.azurewebsites.net/does-the-language-you-use-make-a-difference-revisited/>

Implementation	C#	F#
Braces	56,929	643
Blanks	29,080	3,630
Null Checks	3,011	15
Comments	53,270	487
Useful Code	163,276	16,667
App Code	305,566	21,442
Test Code	42,864	9,359
Total Code	348,430	30,801

G

A related analysis (Simon Cousins, Energy Sector)

Zero

bugs in deployed system

“F# is the safe choice for this project,
any other choice is too risky”

An application to evaluate the revenue due from [Balancing Services](#) contracts in the UK energy industry

<http://simontcousins.azurewebsites.net/does-the-language-you-use-make-a-difference-revisited/>

Example #2: F# in Finance

Time to Market

Correctness

Time to Market



Insurance Company Improves Time-to-Market with Enhanced Rating Engine

Overview
Country or Region: United States
Industry: Financial services—Insurance

Customer Profile
Headquartered in Columbus, Ohio, Grange Insurance offers automobile, life, home, and business insurance protection to policyholders in 13 U.S. states. It employs 1,500 people.

Business Situation

Efficiency

Solution
Using Microsoft® Visual Studio® Team System and Visual F#, the company

“With this streamlined developer rapidly deliver more powerful solutions they can deliver more choices and policyholders that much faster.”

Glenn Watson, Associate Vice President, Personal Lines, IT
For nearly 75 years, Grange Insurance has products and services to policyholders in states. To maintain its well-earned reputation, the company decided to enhance its rating engine for rating policies and performing what-if analyses, and other vital activities. Working with Microsoft and using the Microsoft Visual Studio development environment and Microsoft F# programming language, Grange Insurance parallel

Customer: Financial services firm
Country or Region: Europe
Industry: Financial services—Banking

Customer Profile
A large European financial services firm offers banking and asset-management services to clients in 50 countries. In 2009, the bank earned more than U.S.\$6 billion in income.

- Software and Services**
- Microsoft Visual Studio
 - Microsoft Visual F#
 - Microsoft Visual Studio 2010
 - Technologies
 - Microsoft .NET Framework
 - Windows Presentation Foundation

Banking Firm Uses Functional Programming to Speed Development by 50 Percent

“We could not have developed 200 models in two years without F# and Visual Studio. It would have taken us at least twice as long with our previous

Director at a large European

Correctness

A large financial services firm in Europe sought new development tools that could cut costs, boost productivity, and improve the quality of its mathematical models. To address its needs, the bank deployed Microsoft F#, the Microsoft .NET Framework, and Microsoft Visual Studio. It will soon upgrade to Visual Studio 2010 and the integrated Microsoft Visual F#. With its new tools, the bank can speed development by 50 percent or more, improve quality, and reduce costs.

Business Needs

A large European financial services

desktop and on a remote cluster of servers that includes hundreds of customers

Example #3: F# in Insurance

Time to Market

I work for a large actuarial company... ...Despite adopting Agile/Scrum ...the usual delays, complications and sometimes ...failures.

Complexity

We used F#, and quickly created a system which would perform the necessary calculations highly efficiently, in parallel, and with a perfect match to the spreadsheet results.

Efficiency

All of the advantages which are commonly touted for F# do play out in practice. *Immutability, Easy Parallelisation, Expressiveness, Testability, Conciseness, Flexibility, Productivity*

[Company name omitted]

Correctness

Example #4: Finance trading platform

F# + C# for Trading Front End

Leverage F#'s features:

- extensive type system
- asynchronous workflows, agents and immutable types
- rich pattern matching and parser support

"Experienced F# developers regularly **solve problems in days** that would take weeks using more traditional languages...**solving complex problems** in an elegant, highly maintainable manner"

Phil Trelford, Trading Platform Company



Time to Market

Complexity

Example #5: OCaml @ Jane St

The OCaml Experiment

- Quant group had been using OCaml since 2002, with good results
- Early 2005, management decided to give OCaml a try
- Experimental Project: rewrite key trading systems in OCaml

Robustness

Performance

Readability

Example #5: OCaml @ Jane St

How did it go?

- Within 6 months, a number of key systems had been rewritten

Efficiency

- Performance far better

Solve complex problems

- Reuse and modularity (most code reused in 2-3 systems)

- Much shorter (even not counting reuse)

- New systems implemented strategies more complex than previously possible

Example #6: F# in Biotech

...F# rocks - building algorithms for DNA processing and [it takes a drug](#). 12-15 at Amyris use F#... A complete genome resequencing pipeline with interface, algs, reporting in ~5K lines and it has been incredibly reliable, fast and easy to maintain.. A suffix tree in 150 lines that can [index 200,000 bases a second](#)

Efficiency

Correctness

F# v. Python: F# has been phenomenally useful. I would be writing a lot of this in Python otherwise and [F# is more robust, 20x - 100x faster to run and faster to develop.](#)

Time to Market

Darren Platt, Amyris BioTechnologies

Example #7: F# in Advertisement Ranking & Rating @ Microsoft

Time to Market

Around 95% of the code in these projects has been developed in F#. F# allowed for **rapid development of prototypes**, and thus also rapid **Taming Complexity** of the underlying mathematical models.

Complex algorithms, for example to compute Nash equilibria in game theory, can be expressed succinctly.

Correctness

Units of measure **reduced the chance of errors** dramatically: Prices, probabilities, derivatives, etc. can already be kept apart at compile time.

Example #8: F# at Kaggle

At Kaggle we initially chose F# for data analysis algorithms because of its **expressiveness**.

Taming
Complexity

We've found ourselves moving more and more of our application ...into F#. The F# code is shorter, easier to read, easier to refactor, and, because of the strong typing, contains **far fewer bugs**.

Correctness

Time to Market

As our data analysis tools have developed, we've seen domain-specific constructs emerge very naturally. As our codebase gets larger, **we become more productive**.

Example #9: F# for Machine Learning at Microsoft

I wrote the first prototype of the click prediction system deployed in Microsoft AdCenter in F# **in a few days**.

Time to Insight

For a machine learning scientist, **speed of experimentation** is the critical factor to optimize.

Unlike C# and C++, F# was designed for this mode of interaction. Switching to F# was liberating and exhilarating.

Correctness

The world is moving toward functional programming with good justifications: the code is cleaner and **easier to debug** in a distributed environment.

Example #10: F# for Consulting

Our bids for tendered contracts in quantity are reduced by the **price** of competitors because of the **increased productivity** we achieved through F#. **Correctness** and **Efficiency** are also key factors.

We are regularly able to deliver **correct, robust, performant** solutions **on-time**, which is what our customers value most. **Time to Market**

Daniel Egloff, QuantAlea Consulting, Zurich

<http://fsharp.org/testimonials>

Example #11: F# for Social Gaming

F# is becoming an increasingly important part of our server architecture that supports our mobile and web-based social games with millions of active users. F# first came to prominence in our technology stack in the implementation of the rules engine for our social slots games which by now serve over **700,000 unique players** and **150,000,000 requests per day** at peaks of **several thousand requests per second**.

Efficiency

The F# solution offers us an **order of magnitude increase in productivity** and allows one developer to perform the work that are performed by several dedicated developers on an existing Java-based solution, and supporting our agile approach and **bi-weekly release cycles**.

Time to Market

Yan Cui, Lead Server Engineer
<http://fsharp.org/testimonials>

Example #12: F# for Insurance

One of the world's largest **Efficiency** companies have F# code in production, are starting several more projects in F#.

They migrated some of their number crunching and business logic to F# and are so happy with the results (**10x faster** and **10x less code** vs their Visual C++ C) that they are proposing to migrate 1,600,000 lines of code to F#. In particular **Time to Market** and F# easy to learn and use.

... my predecessor developed an entire pension quote calculator (typically scheduled to take 300-400 man days) entirely in F# **in under 100 days** with no prior F# experience at all. **Performance is 10x better than the C++** that it replaces because the new code avoids **unnecessary copying** and exploits **multicore parallelism**.

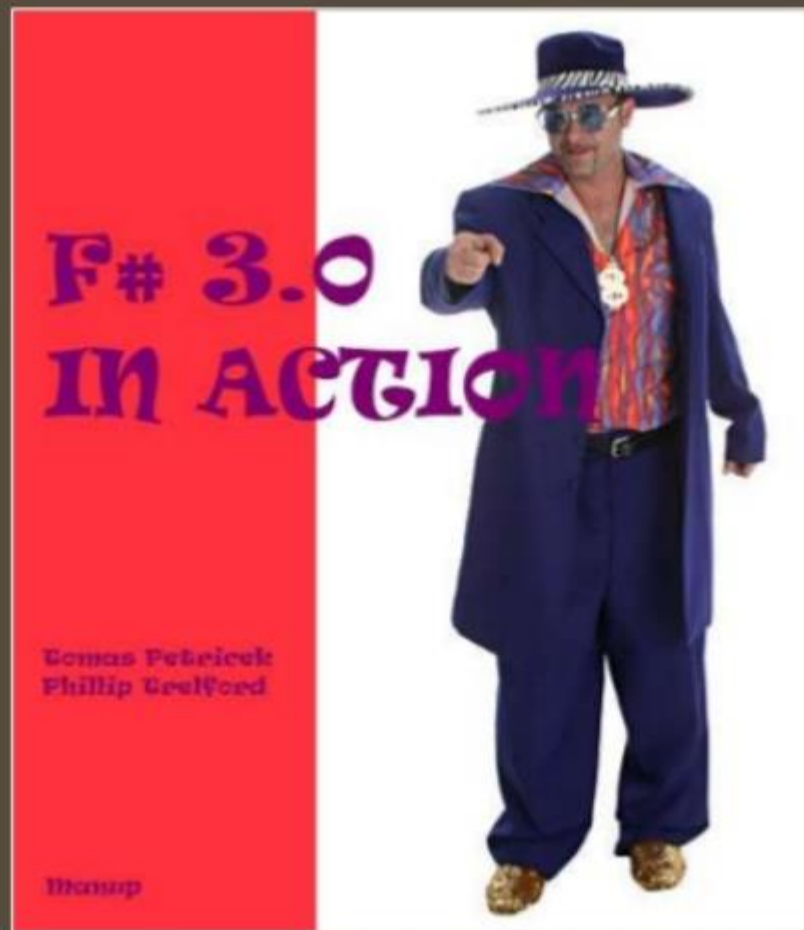
F# FOR PROFIT

Time to Market

Efficiency

Correctness

Complexity



Summary – The Data Agrees

Simple, correct, robust code

Interoperability improves time-to-market

Strong-typing gives efficiency

Analytical developers empowered to solve complex problems

Part 3 – Topics on F# in Practice

Part 3 – Topics on F# in Practice

Topic - Data

You can easily find out more about...

F# Basics

F# for Data
Science

F# for GPUs

F# for Cloud
Data

F# for Pricing

F# for DSLs

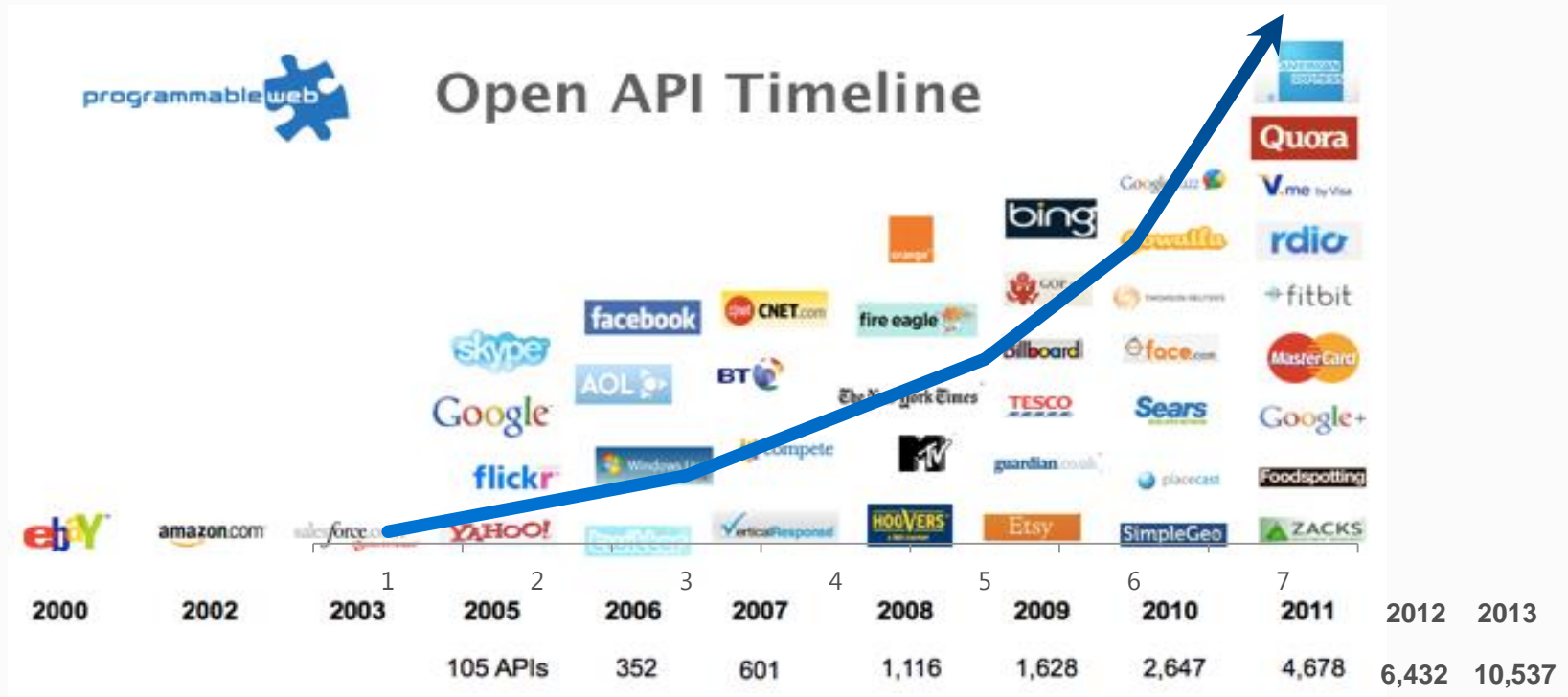
F# + R

F# + Excel

F# Deep Data Integration

Proposition 1
The world is information-rich

The Information Revolution



Data is like water...



Data is like water...

- Everyone needs it. Everyone knows where to get it.
- Nobody is sure where it really came from, or goes to.
- ...really knows its true cost, or true value.
- ...likes to pay for it, or to share it.
- ...knows how much is wasted.
- You might get washed away by it.
- You only find out it was bad after you have drunk it.

Actually these days it's more like a flood...



The Problem

Our programming tools are **data-sparse**

getting data **into** a programming language is tiresome, error prone and boring

We need to bring data **into** the
language...

At internet scale, strongly tooled, strongly typed

Problem: Integrate all of freebase.com

“as if it were a library”

>40M entities, >1Billion facts, >24,000 types, >65,000 properties

Demo

F# + Freebase

An F# type provider for deep, robust integration of web data

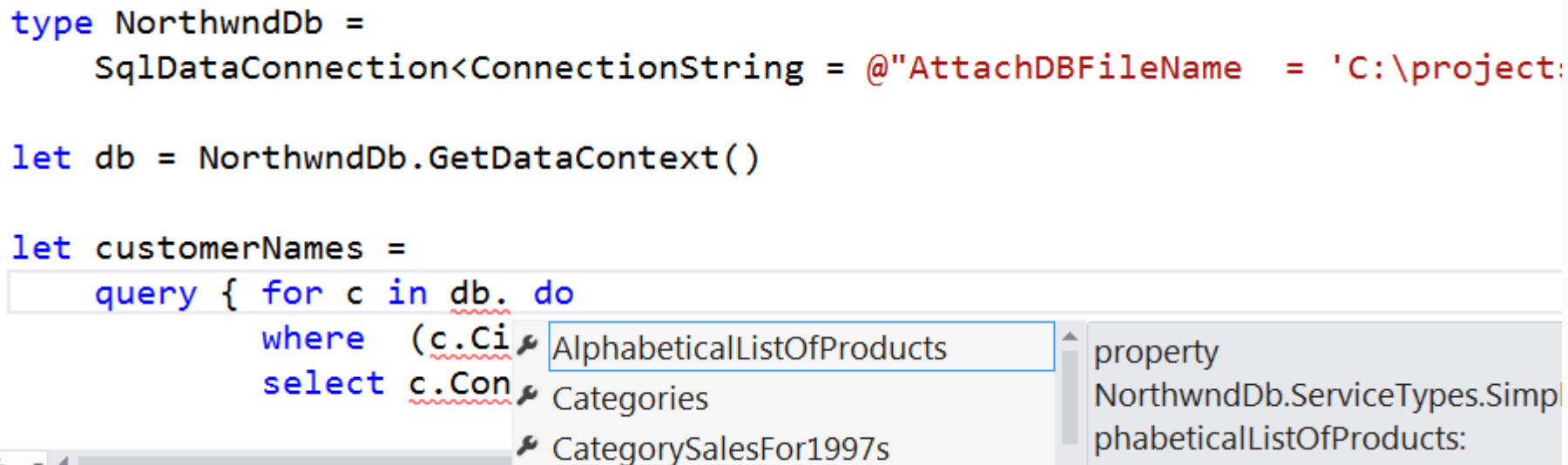
All your types are belong to us....



CATS : ALL YOUR **types** ARE BELONG
TO US.

SQL #1

```
type NorthwndDb =  
    SqlConnection<ConnectionString = @"AttachDBFileName = 'C:\project:  
  
let db = NorthwndDb.GetDataContext()  
  
let customerNames =  
    query { for c in db. do  
        where (c.Ci   
        select c.Con   
        where (c.Ci   
        select c.Con
```



The screenshot shows a code editor with a F# query. The query is: `let customerNames = query { for c in db. do where (c.Ci select c.Con`. A dropdown menu is open over the `c.Ci` property, showing a list of tables: `AlphabeticalListOfProducts`, `Categories`, and `CategorySalesFor1997s`. The `AlphabeticalListOfProducts` table is currently selected. To the right of the dropdown, a partial view of a property definition is visible: `property NorthwndDb.ServiceTypes.SimpleAlphabeticalListOfProducts: System.Data.Linq.Table<Northwnd`. The editor's status bar at the bottom left shows `10 %`.

SQL #2

```
let connectionString = @"Data Source=(LocalDb)\v11.0;Initial Catalog=Adventureworks2014"

[<Literal>]
let query = "
    SELECT TOP(@TopN) FirstName, LastName, SalesYTD
    FROM Sales.vSalesPerson
    WHERE CountryRegionName = @regionName AND SalesYTD > @salesMoreThan
    ORDER BY SalesYTD
"

type SalesPersonQuery = SqlCommandProvider<query, connectionString>
let cmd = SalesPersonQuery()
```

CSV

```
3 type BankClosure =  
4   Samples.Csv.CsvFile<"https://explore.data.gov/download/pwaj-zn2n/CSV",  
5                       InferRows=10, InferTypes=true, IgnoreErrors=true>  
6 let bankClosureResults = new BankClosure()  
7 // Preview the header row.  
8 let header = bankClosureResults.HeaderRow  
9  
10 for x in bankClosureResults.Data do  
11   x.
```

- Acquiring Institution
- Bank Name
- CERT #
- City
- Closing Date
- Equals

JSON

```
1: type Simple = JsonProvider<"" { "name": "John", "age": 94 } "">
2: let simple = Simple.Parse("" { "name": "Tomas", "age": 4 } "")
3: simple.Age
4: simple.Name
```

XML

```
1: type Author = XmlProvider<""<author name="Paul Feyerabend" born="1924" />"">  
2: let sample = Author.Parse("""<author name="Karl Popper" born="1902" />""")  
3:  
4: printfn "%s (%d)" sample.Name sample.Born
```

Hadoop/Hive

```
type HadoopData = HiveTypeProvider<"tryfsharp",Port=10000,DefaultTimeo  
  
let data = HadoopData.GetDataContext()  
  
let testQuery1 =  
    query { for x in data. do  
        select x }
```

```
module AbaloneCatchAnalysis
```

- ExecuteQuery
- GetTable
- GetTableMetadata
- GetTableNames
- Host
- Port
- UserName
- abalone

World Bank

```
#r "../TypeProviders/Debug/net40/Samples.WorldBank.dll"
```

```
let data = Samples.WorldBank.GetDataContext()
```

```
data.Countries.
```

```
data.Countries.
```

- ✎ Afghanistan
- ✎ Albania
- ✎ Algeria
- ✎ American Samoa
- ✎ Andorra
- ✎ Angola
- ✎ Antigua and Barbuda
- ✎ Arab World

-14 (% of total)

0 %

Interactive

Freebase

```
#r @"..\TypeProviders\Debug\net40\Samples.DataStore.Freebase.dll"
```

```
open Samples.DataStore.Freebase
```

```
// Access the service types using our API key  
type Freebase = FreebaseDataProvider<Key=API_KEY>  
let ctxt = Freebase.GetDataContext()
```

```
ctxt.`Arts and Entertainment`.
```

- Books
- Broadcast
- Comics
- Fictional Universes
- Film
- Games
- Media
- Music

```
1 data : HiveTypeProvider<...>.DataTypes
```

property
FreebaseDataProvider<...>.ServiceTypes.Domain
Entertainment.Books:
FreebaseDataProvider<...>.ServiceTypes.Domain

The publishing domain is home to most aspects of the written word -- books, magazines, scientific papers, etc. Most of the data we have imported from Wikipedia, although we are looking for other possible data sources. We encourage authors, writers, or publishers if we're missing information, please see the documentation for

OData

```
type NetflixCatalog = ODataService<"http://odata.netflix.com/Catalog/">  
  
let netflix = NetflixCatalog.GetDataContext()
```

netflix.

- ✎ Credentials
- ✎ DataContext
- ✎ Genres

WSDL

```
type TerraService = WsdService<"http://msrmaps.com/TerraService2.asmx?WSDL">  
  
let terraClient = TerraService.GetTerraServiceSoap ()  
    let myPlace = new TerraService.ServiceTypes.msrmaps.com.Place(City = "Redm  
    let myLocation = terraClient.ConvertPlaceToLonLatPt(myPlace)  
    printfn "Redmond Latitude: %f Longitude: %f" (myLocation.Lat) (myLocation
```

R

```
// Pull in stock prices for some tickers then compute returns
let data = [
  for ticker in [ "MSFT"; "AAPL"; "VXX"; "SPX"; "GLD" ] ->
    ticker, getStockPrices ticker 255 |> R.log |> R.diff ]

// Construct an R data.frame then plot pairs of returns
let df = R.data_frame(namedParams data)
R.pairs(df)
```

SQL #2 - Application

Tachyus is a Silicon Valley startup that aims to be “*a Data Start-Up for the Oil Industry*”. They aim to create an array of sensors and mobile applications to help oil and gas producers better record and analyze their wells. According to [the New York Times coverage](#):

The start-up represents an anomaly of sorts in Silicon Valley. Many new businesses focus on high-technology products for the Internet or green technology, but Mr. Sloss and his co-founders, Paul Orland and Francisco LePort, have instead homed in on the decidedly older and dirtier business of drilling for hydrocarbons.



Last week Tachyus announced that it has raised \$6M in funding from a group led by Founders Fund. At the time of the announcements, one of the Tachyus engineers announced that they went from “from zero to product launch in 12 weeks” and “we couldn’t have done it without F#”. Founder Paul Orland commented “we are using 100% F#”

Retweeted by [Community for F#](#)



Jack Fox @foxyjackfox · Apr 1

[#tachyus](#) went from 0 to product launch today in 12 weeks. Could not have done it without [#fsharp](#) [tachyus.com](#)

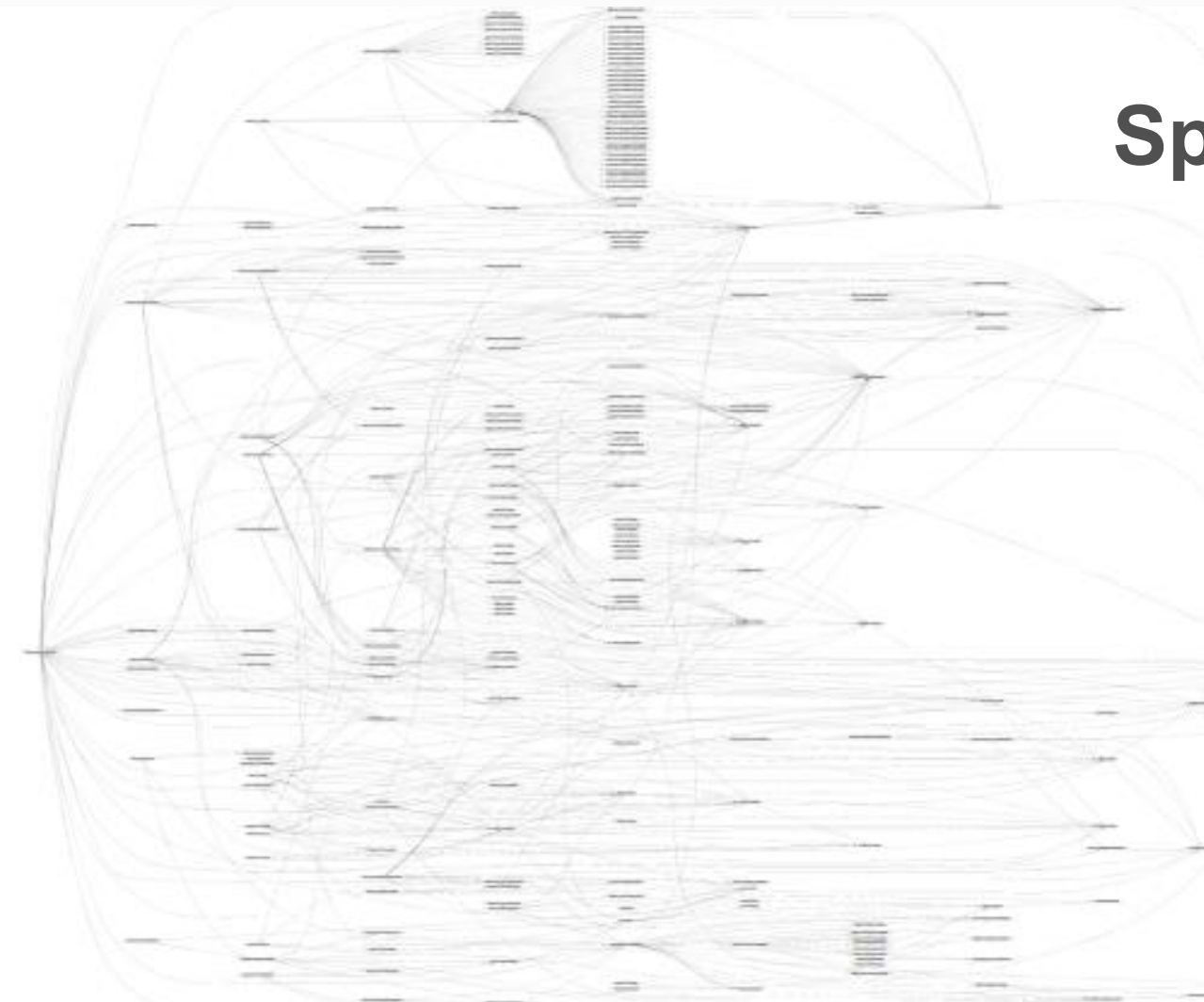
Collapse

← Reply ↻ Retweet ★ Favorite ⋮ More

Part 3 – Topics on F# in Practice

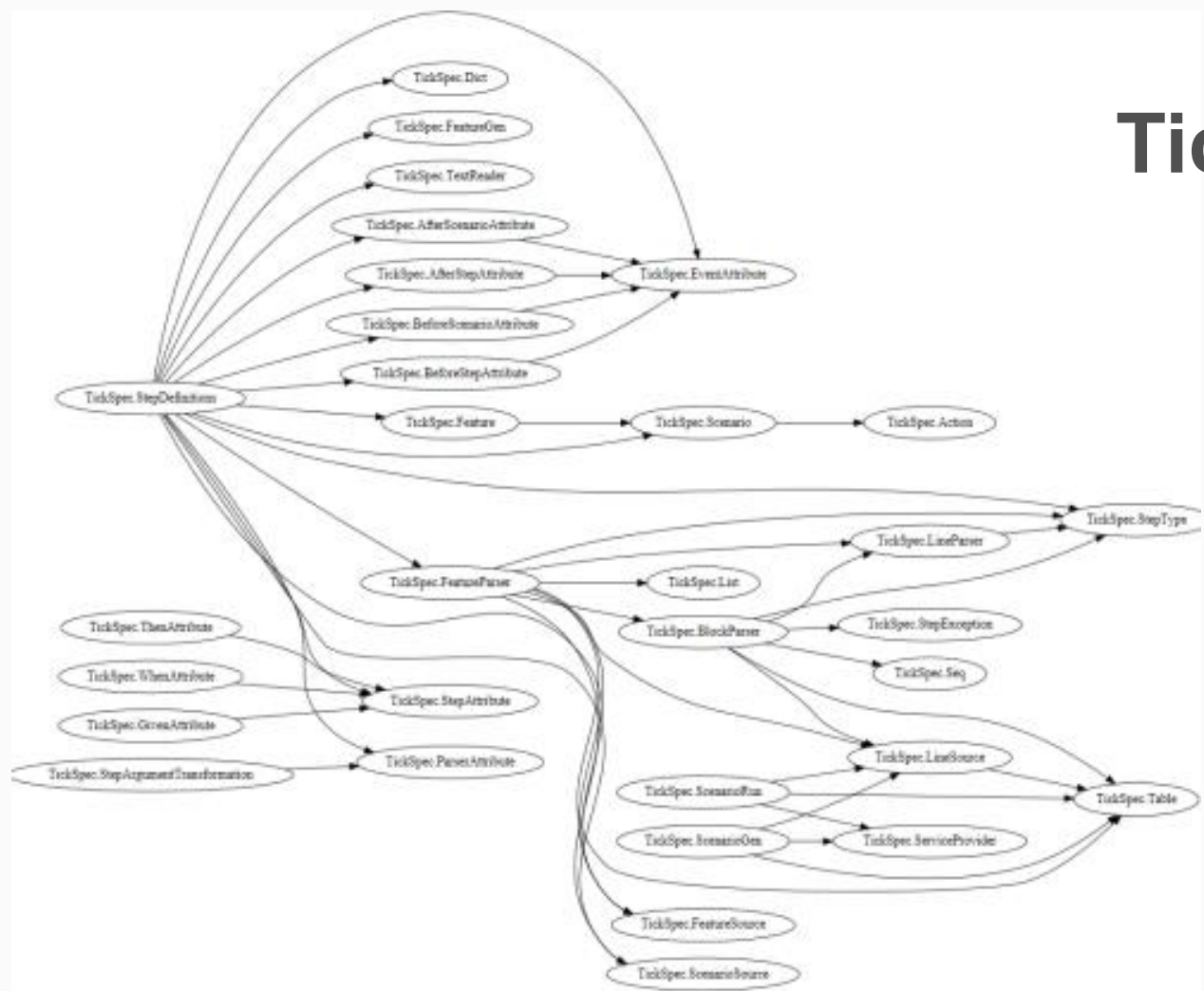
Topic – Managing Complexity in the Large

The dependency structure of some real-world
OO and functional-first projects

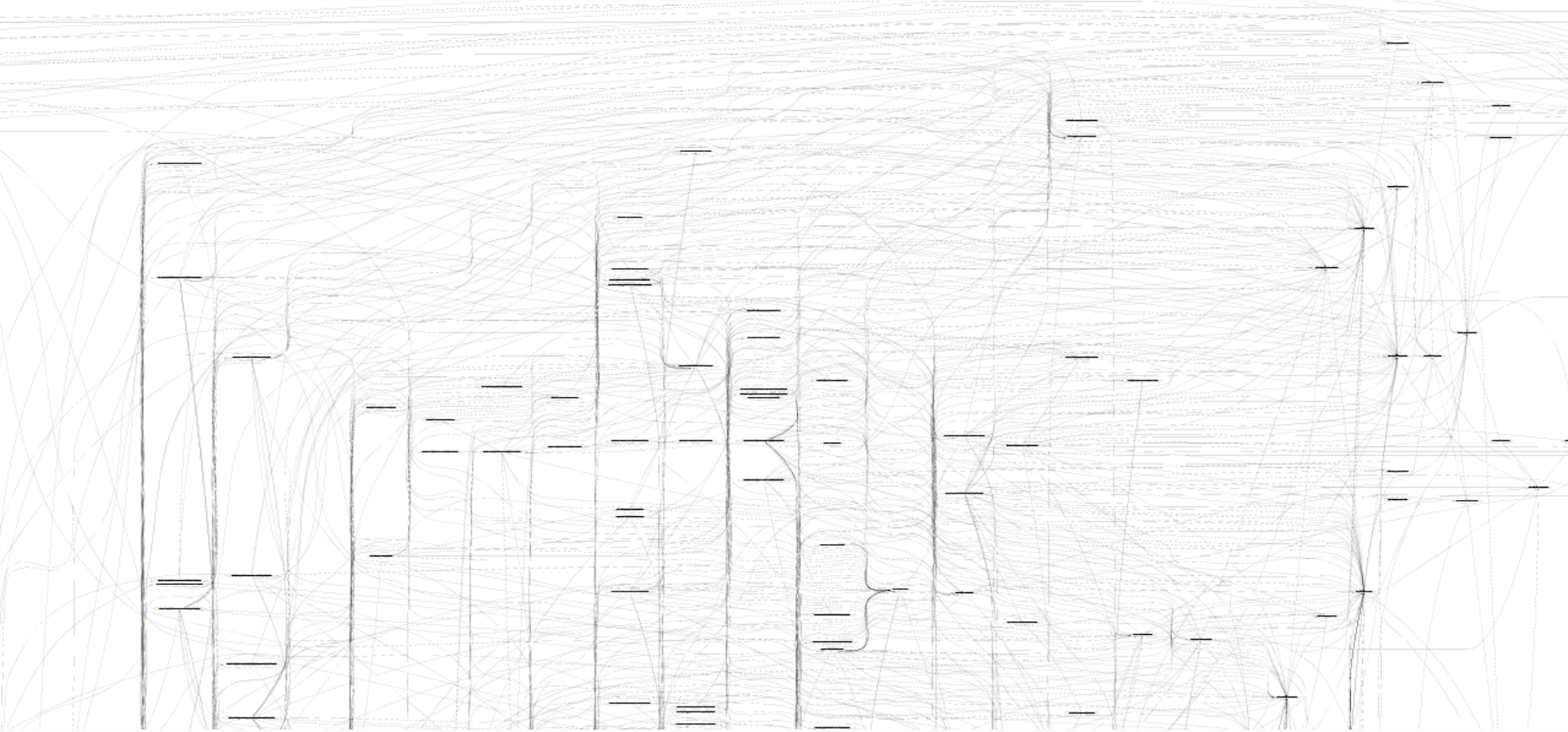


SpecFlow (

TickFlow (F



“Entity Framework” (OO)



(and that's just $1/4$ of the graph...)

Part 3 – Topics on F# in Practice

Topic – Integration

Typical F# Topics

F# Basics

F# for Data
Science

F# for
GPUs

F# + Excel

F# for
Pricing

F# for DSLs

F# + R

F# Deep Data Integration

Functional + R + Excel Integration

via fcell.io

The screenshot shows a Microsoft Excel window titled "LinearRegression1 - Microsoft Excel". The spreadsheet contains a linear regression model with the following data:

	NewX	Predicted
0	0.5	
1	1.5	
2	2.5	
3	3.5	
4	4.5	
5	5.5	
6	6.5	
7	7.5	
8	8.5	
9	9.5	
10	10.5	
11	11.5	
12	12.5	
13	13.5	
14	14.5	
15	15.5	
16	16.5	

The Code Editor on the right contains the following R code:

```
namespace Stats
open System
open FCell.ManagedXll
open XllUtil
open RProvider
open RProvider."base"
open RProvider.stats

[<xQualifName(true)>]
module Linking =

let getCoefficients (x : float[]) (y : float[]) =
    let dataset = namedParams ["x", y, "x", y] |> R.data_frame
    let model = R.lm(formula = "y~x", data = dataset)
    model.coefficients().AsNumeric().Value::float[]

let predict (x : float[]) (y : float[]) (newx : float[]) =
    let dataset = namedParams ["x", y, "x", y] |> R.data_frame
    let model = R.lm(formula = "y~x", data = dataset)
    let newDataset = namedParams ["x", newx] |> R.data_frame
    R.predict(model, newDataset).AsNumeric().Value::float[]

// let fitModel (x : float[]) (y : float[]) =
//     let dataset = namedParams ["x", y, "x", y] |> R.data_frame
//     R.lm(formula = "y~x", data = dataset)
```

Part 3 – Topics on F# in Practice

Topic – GPU Execution

Typical F# Topics

F# Basics

F# for Data
Science

F# for
GPUs

F# + Excel

F# for
Pricing

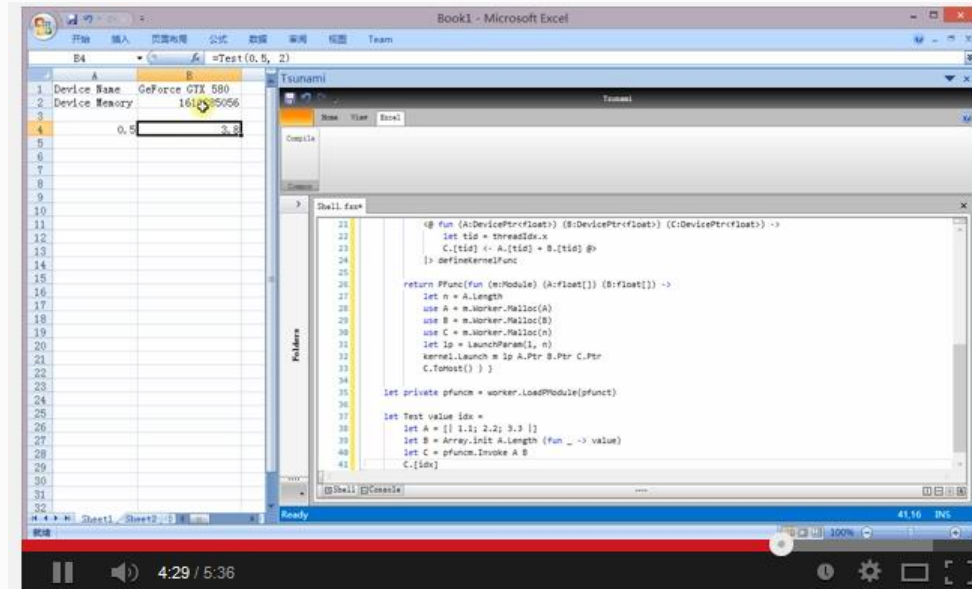
F# for DSLs

F# + R

F# Deep Data Integration

Functional + GPGPU

F# + FCell +  QuantAlea



Summary

Functional-first programming is the
safe choice
for many programming tasks in industry

Training, learning and community are key!

Summary – F#

Open, cross-platform,
strongly typed, efficient,
rock-solid stable

The safe choice for
functional-first

F#

Unbeatable, practical,
scalable data
integration

Tooling for Windows,
Linux, OSX, Android,
iOS and more

To find out more...

Learn F# at tryfsharp.org (including financial)

Lots of resources at fsharp.org

Join the Copenhagen Functional Meetup Group!

Testimonials at fsharp.org/testimonials

Over 100 videos at fsharp.org/videos

Questions?



tryfsharp.org

