

Statistical Physics 2019/20
MATH327
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Virtual Computer Lab

Friday 24 April

Computer project Part A feedback

Generally high marks on Exercises 1–2, Exercise 3 more challenging

Philosophy: Exercises 1–3 are warm-ups for Part B

Exact analytic solutions possible, allowing checks

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Shortcuts also possible, which won't work for Part B

→ If having trouble with Part B, try redoing Part A without shortcuts

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Logistics: Submitting code in separate (.m / .py / etc.) file

may help speed up marking

Speeding up Exercise 3

Some reported trouble running all $N = 1, \dots, 500$ in Exercise 3
(may have same issue in Exercise 5)

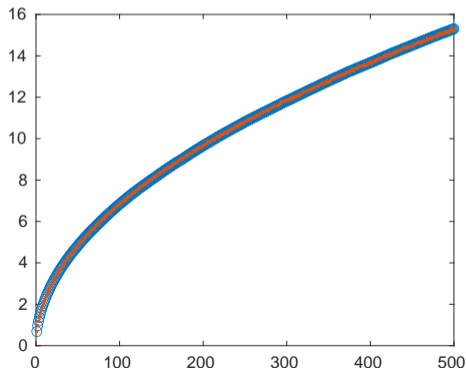
Trick: $N = 500$ case includes all $1 \leq N \leq 499$ for free
→ roughly **250 times** faster!

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Blue circles from correlated computation

Every red point computed independently

→ zooming in reveals more fluctuations

Fit *residuals* roughly double

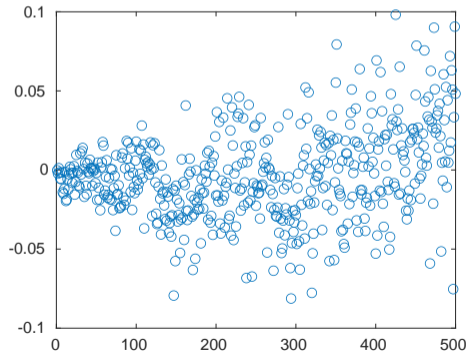
↖ (difference between fit and points)

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With $n = 100,000$,

statistical fluctuations neglected by trick

no more than $\sim 1\%$ effect

An easier (if smaller) speed-up

Computing a “**running sum**” can also speed things up

Example: These produce the same result (0.3334)

```
rng(314156);  
n = 10^7;  
x = 0.0;  
for i = 1:n  
    x = x + rand^2;  
end  
ave = x / n
```

```
rng(314156);  
n = 10^7;  
x = zeros(1, n + 1);  
for i = 1:n  
    x(i + 1) = x(i) + rand^2;  
end  
ave = x(n + 1) / n
```

The code on the left uses millions of times less data storage

One limited shortcut

Many avoided doing the fit to $\ell_2 = D\sqrt{N}$

by defining $D \equiv \ell_2/\sqrt{N}$ and averaging estimates for each $N = 1, \dots, 500$

This won't suffice for $\ell_\theta = D N^\alpha$ in Part B, where both D and α unknown

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Let's review how to do bona fide fits
by confirming that the law of diffusion is dimension-independent