In the name of God

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NUMERICAL ANALYSIS COURSE

Exercise Set 7

(Due Date: 1403/09/12)

1. **Random walk:** For random walk in $1D$, compute $\langle x(N)\rangle$ and σ_N^2 for following cases:
   A: Suppose each steps coming form random variable with flat PDF.
   B: Suppose the probability of step value is a gaussian and to be random, namely: $P(s) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{s^2}{2\sigma^2}\right)$.
   Suppose $\sigma = 0.1, 1, 10$.
   C: Using the violin plot, plot the $\langle x(t)\rangle$ for $t = 10$, $t = 100$ and $t = 1000$. Explain your results.
   D: Using the violin plot, plot the $\sigma(t)$ for $t = 10$, $t = 100$ and $t = 1000$. Explain your results.

2. **Langevin particle:** Simulate a particle based on Langevin equation and then compute:
   A : $\langle v(t)\rangle$.
   B : $\langle v(t)^2\rangle$.
   C : $\langle v(t_1)v(t_2)\rangle$.
   D : $\langle x(t)\rangle$.
   E : $\langle x(t)^2\rangle$.
   F : $\langle x(t_1)x(t_2)\rangle$.
   G : $p(v)$.
   H : Compare all of above parts with theoretical predictions.
   I : $p(v(t); v(t+\tau))$. What happens if $\tau \to \infty$.

Good luck, Movahed