

transfer matrix

$$\begin{aligned}\pi(x, t+\Delta t) &= \pi(x, t) - \frac{1}{2}\pi(x, t)A(x, x+\Delta x) - \frac{1}{2}\pi(x, t)A(x, x-\Delta x) \\ &\quad + \frac{1}{2}\pi(x+\Delta x, t)A(x+\Delta x, x) + \frac{1}{2}\pi(x-\Delta x, t)A(x-\Delta x, x) \\ &= \frac{1}{2}\pi(x, t) [2 - A(x, x+\Delta x) - A(x, x-\Delta x)] \\ &\quad + \frac{1}{2}\pi(x+\Delta x, t)A(x+\Delta x, x) + \frac{1}{2}\pi(x-\Delta x, t)A(x-\Delta x, x)\end{aligned}$$

discretized form: $\pi(x, t) = \pi(x_i, t_i)$, $m = \frac{L}{\Delta x}$, $x \pm \Delta x = x_i \pm \frac{L}{m} = x_{i \pm 1}$,
 $t \pm \Delta t = t_{n \pm 1}$

$$\begin{aligned}\pi(x_i, t_{n+1}) &= \frac{1}{2}\pi(x_i, t_n) [2 - A(x_i, x_{i+1}) - A(x_i, x_{i-1})] \\ &\quad + \frac{1}{2}\pi(x_{i+1}, t_n)A(x_{i+1}, x_i) + \frac{1}{2}\pi(x_{i-1}, t_n)A(x_{i-1}, x_i)\end{aligned}$$

Define: $A_{i, i+1} = A(x_i, x_{i+1})$, $A_{i, i-1} = A(x_i, x_{i-1})$
 $A_{i+1, i} = A(x_{i+1}, x_i)$, $A_{i-1, i} = A(x_{i-1}, x_i)$
 $\pi_i^{n+1} = \pi(x_i, t_{n+1})$, $\pi_{i-1}^n = \pi(x_{i-1}, t_n) \dots \dots$

$$\Rightarrow \pi_i^{n+1} = \frac{1}{2} [A_{i-1, i} \pi_{i-1}^n + (2 - A_{i, i-1} - A_{i, i+1}) \pi_i^n + A_{i+1, i} \pi_{i+1}^n]$$

Boundary conditions:

(1) reflecting boundary at lower position x_0 :
(when reach equilibrium step_in = step_out)

$$\pi_0^{n+1} = \frac{1}{2} [(2 - A_{0,1}) \pi_0^n + A_{1,0} \pi_1^n]$$

reflecting boundary at upper position x_m :

$$\pi_m^{n+1} = \frac{1}{2} [A_{m-1, m} \pi_{m-1}^n + (2 - A_{m, m-1}) \pi_m^n]$$

(2) absorbing boundary at lower position x_0 : $\pi_0 = 0$

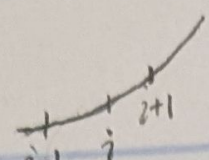
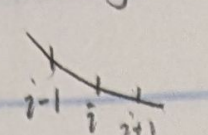
absorbing boundary at upper position x_m : $\pi_m = 0$

Metro-accept: $A(a \rightarrow b) = \min [1, e^{-\beta(U(b) - U(a))}]$ ~ piece-wise function

$$\text{Criteria-accept: } A(a \rightarrow b) = \frac{e^{-\beta(U(b) - U(a))}}{1 + e^{-\beta(U(b) - U(a))}}$$

$$= \frac{1}{e^{\beta(U(b) - U(a))} + 1}$$

~ Analytical function

Metro_accept: if $U_{i+1} > U_i$: $A_{i,i+1} = e^{-\beta(U_{i+1}-U_i)}$, $A_{i+1,i} = 1$
 else : $A_{i,i+1} = 1$, $A_{i+1,i} = e^{-\beta(U_i-U_{i+1})}$

if $U_{i-1} < U_i$: $A_{i,i-1} = 1$, $A_{i+1,i} = e^{-\beta(U_i-U_{i-1})}$
 else : $A_{i,i-1} = e^{-\beta(U_i-U_{i-1})}$, $A_{i+1,i} = 1$

Criteria_accept: $A_{i,i+1} = \frac{1}{\exp(\beta U_{i+1} - \beta U_i) + 1}$, $A_{i,i-1} = \frac{1}{\exp(\beta U_{i-1} - \beta U_i) + 1}$
 $A_{i+1,i} = \frac{1}{\exp(\beta U_i - \beta U_{i+1}) + 1}$, $A_{i+1,i-1} = \frac{1}{\exp(\beta U_i - \beta U_{i-1}) + 1}$

transfer matrix:

$$\begin{pmatrix} \pi_0^{n+1} \\ \pi_1^{n+1} \\ \pi_2^{n+1} \\ \vdots \\ \pi_{m-2}^{n+1} \\ \pi_{m-1}^{n+1} \\ \pi_m^{n+1} \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 2-A_{0,1} & A_{1,0} & & & & & \\ A_{0,1} & 2-A_{1,0}-A_{1,2} & A_{2,1} & & & & \\ & A_{1,2} & 2-A_{2,1}-A_{2,3} & A_{3,2} & & & \\ & & & \ddots & \ddots & \ddots & \\ & & & & A_{m-3,m-2} & 2-A_{m-2,m-3}-A_{m-2,m-1} & A_{m-1,m-2} \\ & & & & A_{m-2,m-1} & 2-A_{m-1,m-2}-A_{m-1,m} & A_{m,m-1} \\ & & & & & A_{m-1,m} & 2-A_{m,m-1} \end{pmatrix} \begin{pmatrix} \pi_0^n \\ \pi_1^n \\ \pi_2^n \\ \vdots \\ \pi_{m-2}^n \\ \pi_{m-1}^n \\ \pi_m^n \end{pmatrix}$$

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