FY5411 Lecture Feb 4

importance sompling; $W(j \rightarrow i) = A(j \rightarrow i) T(j \rightarrow i)$ acceptance Incursition probability PDF: Pi(t) P(R, d) = 14-(Rija) Metropolis algo (t > >) S14-12R $A(j\rightarrow i) = Min(1, \frac{P_i T(i\rightarrow i)}{P_i T(j\rightarrow i)})$ $T(i \rightarrow j) = T(j \rightarrow i)$ Make a model for T(j-zi) Standard Diff 89 $P^{(\epsilon)} \rightarrow P(\vec{x};t)$ DP = D5 23 P

Fokken-Planck, introduce duit usloated due to some external fonce Fi

$$\frac{\partial P}{\partial t} = \sum_{i} D \frac{\partial}{\partial x_{i}} \left(\frac{\partial}{\partial x_{i}} - F_{i}(\hat{x}) \right) P$$

we want P to converge in aust 6 -> 2 P(\$) = 14°(\$)1 (146) 2 dx at equilibrum 2P =0 $\frac{Z}{\partial x} = \frac{\partial (P_1 P)}{\partial x^2} - \frac{\partial (F_1 P)}{\partial x^2} = 0$ $\frac{\partial P}{\partial x_i^2} = P \frac{\partial F_i}{\partial x_i'} + F_i' \frac{\partial P}{\partial x_i'}$ Fi takes the fame

IF =
$$g(P) \frac{\partial P}{\partial x}$$

In order to have a end derivative on the chs

$$\frac{\partial P}{\partial x_{i}^{2}} = P \frac{\partial g}{\partial P} \left(\frac{\partial P}{\partial x_{i}} \right)^{2}$$

$$+ P.g \frac{\partial^{2} P}{\partial x_{i}^{2}} + g \left(\frac{\partial P}{\partial x_{i}} \right)^{2}$$

$$+ g \frac{\partial^{2} P}{\partial x_{i}^{2}} + g \left(\frac{\partial P}{\partial x_{i}} \right)^{2}$$

$$+ then all terms council,$$

Desined Pin amit 6-> In statistical mechaniciThe trajectones in the Fokker-Planck eq (FP) are gomerated by the Langenn eg. $\frac{\partial x}{\partial x} = \mathcal{D} F(x(x)) + \mathcal{U}$ fluethe trais integrating (St) $\vec{g} = \vec{x} + D F(\vec{x}) S t + \chi$

Gaussian RN M = 0 $\nabla^2 = 208t$

Metropolis Somepleng $T(\vec{x}-\vec{y}) \longrightarrow G(\vec{g},\vec{x};st)$ $A(j \rightarrow i) \rightarrow A(\vec{g}, \vec{x})$ = $Mm(1, \frac{4^2 G) G(G, \vec{x}; S \epsilon)}{4^2 (\vec{x}) G(\vec{x}, \vec{y}; S \epsilon)}$ OP = LP $\mathcal{L} = D \vec{p} (\vec{p} - \vec{F})$ 6(5, x; St) exexp/DSt(02 カアーデカ) F varies little when we move pour x-79

 $G(\hat{g},\hat{x},\delta t) =$

$$\frac{1}{(4\pi DSt)^{3N/2}} exp\left\{ \left[-(\vec{y}-\vec{x}-DSt\vec{R}\vec{x}) \right] \right\}$$
vanance 2DSt

$$-F(\vec{x}) = \frac{2}{4(\vec{x})} \vec{D} + \vec{A} \vec{A}$$

$$-\vec{G} = \vec{X} + DF(\vec{x}) S t + X$$

$$-G(g_1 \times f_1) S t$$

Python code (2-am electron) $-2(a_{1}^{2}+a_{2}^{2})$ $-4(a_{1}^{2}+a_{2}^{2})$ $-4(a_{1}^{2}+a_{2}^{2})$

- Computational Issuer
- Metropolis Test

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