# 009x 43

#### March 18, 2017

Stochastic Processes: Data Analysis and Computer Simulation

Brownian motion 2: computer simulation -Making Animations-

## 1 Simulation code with on-the-fly animation

### 1.1 Import libraries

```
In [1]: % matplotlib nbagg
import numpy as np # import numpy library as np
import matplotlib.pyplot as plt # import pyplot library as plt
import matplotlib.mlab as mlab # import mlab module to use MATLAB commands
import matplotlib.animation as animation # import animation modules from matplotlib.animation as animation # import Axes3D from mpl_toolkits.nplot3d import Axes3D # import Axes3D from mpl_toolkits.nplot.style.use('ggplot') # use "ggplot" style for graphs
```

### 1.2 Define init function for FuncAnimation

```
In [2]: def init():
global R,V,W,Rs,Vs,Ws,time
R[:,:] = 0.0 # initialize all the variables to zero
V[:,:] = 0.0 # initialize all the variables to zero
W[:,:] = 0.0 # initialize all the variables to zero
Rs[:,:,:] = 0.0 # initialize all the variables to zero
Vs[:,:,:] = 0.0 # initialize all the variables to zero
Vs[:,:,:] = 0.0 # initialize all the variables to zero
Ws[:,:,:] = 0.0 # initialize all the variables to zero
time[:] = 0.0 # initialize all the variables to zero
title.set_text(r'') # empty title
line.set_data([],[]) # set line data to show the trajectory of particle
line.set_3d_properties([]) # add z-data separately for 3d plot
particles.set_data([],[]) # set position current (x,y) position data for
particles.set_3d_properties([]) # add current z data of particles to get
return particles, title, line # return listed objects that will be drawn
```

#### 1.3 Define animate function for FuncAnimation

```
In [3]: def animate(i):
global R,V,W,Rs,Vs,Ws,time # define global variables
time[i]=i*dt # store time in each step in an array time
W = std*np.random.randn(nump,dim) # generate an array of random forces
V = V*(1-zeta/m*dt)+W/m # update velocity via Eq.(F9)
R = R+V*dt # update position via Eq.(F5)
Rs[i,:,:]=R # accumulate particle positions at each step in an array Rs
Vs[i,:,:]=V # accumulate particle velocitys at each step in an array Vs
Ws[i,:,:]=W # accumulate random forces at each step in an array Ws
title.set_text(r"t = "+str(time[i])) # set the title to display the curl
line.set_data(Rs[:i+1,n,0],Rs[:i+1,n,1]) # set the line in 2D (x,y)
line.set_3d_properties(Rs[:i+1,n,2]) # add z axis to set the line in 3D
particles.set_data(R[:,0],R[:,1]) # set the current position of all the
particles.set_3d_properties(Rs[:,2]) # add z axis to set the particle in
return particles,title,line # return listed objects that will be drawn
```

## 1.4 Set parameters and initialize variables

```
In [4]: dim = 3 \# system dimension (x, y, z)
    nump = 1000 # number of independent Brownian particles to simulate
    nums = 1024 # number of simulation steps
    dt = 0.05 # set time increment, \Delta t
    zeta = 1.0 # set friction constant, \zeta
        = 1.0 # set particle mass, m
    kBT = 1.0 \# set temperatute, k_B T
    std = np.sqrt(2*kBT*zeta*dt) # calculate std for \Delta W via Eq.(F11)
    np.random.seed(0) # initialize random number generator with a seed=0
    R = np.zeros([nump,dim]) # array to store current positions and set initial
    V = np.zeros([nump,dim]) # array to store current velocities and set initial
    W = np.zeros([nump,dim]) # array to store current random forcces
    Rs = np.zeros([nums,nump,dim]) # array to store positions at all steps
    Vs = np.zeros([nums, nump, dim]) # array to store velocities at all steps
    Ws = np.zeros([nums, nump, dim]) # array to store random forces at all steps
    time = np.zeros([nums]) # an array to store time at all steps
```

#### 1.5 Perform and animate the simulation using FuncAnimation

```
In [5]: fig = plt.figure(figsize=(10,10)) # set fig with its size 10 x 10 inch
ax = fig.add_subplot(111,projection='3d') # creates an additional axis to a
box = 40 # set draw area as box^3
ax.set_xlim(-box/2,box/2) # set x-range
ax.set_ylim(-box/2,box/2) # set y-range
ax.set_zlim(-box/2,box/2) # set z-range
ax.set_xlabel(r"x",fontsize=20) # set x-lavel
ax.set_ylabel(r"y",fontsize=20) # set y-lavel
ax.set_zlabel(r"z",fontsize=20) # set z-lavel
```