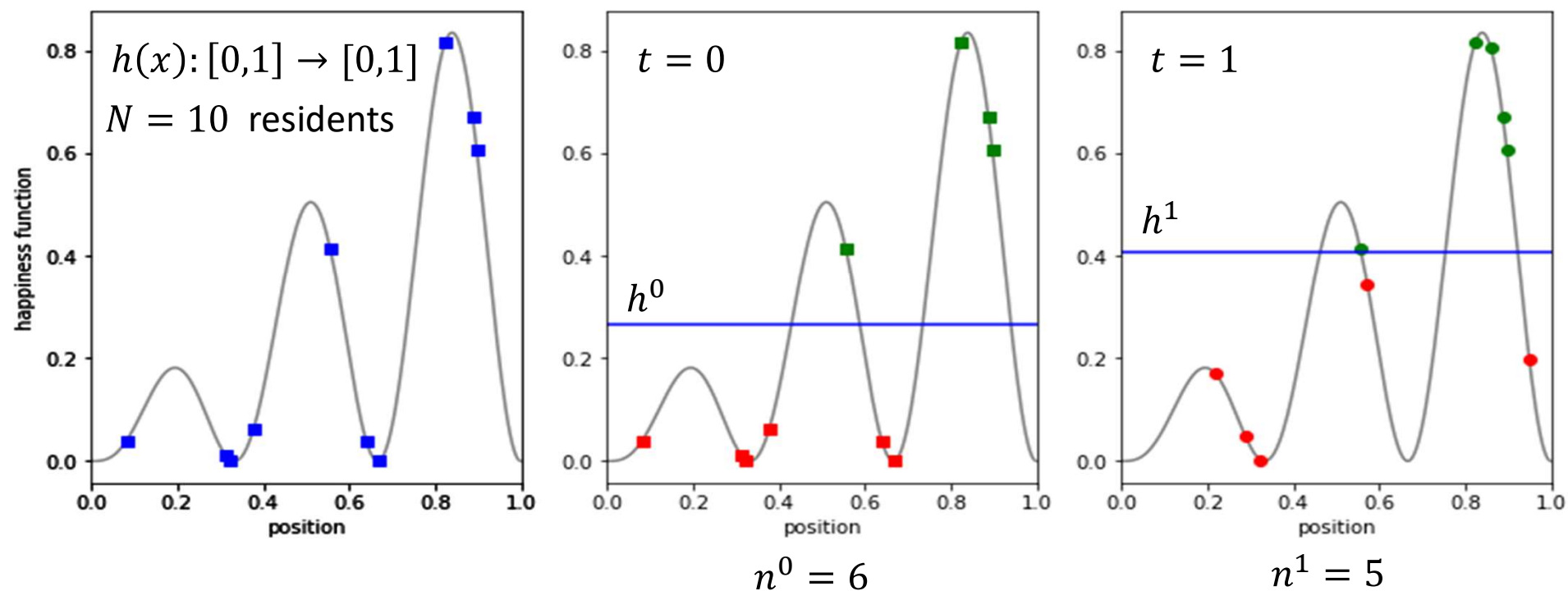
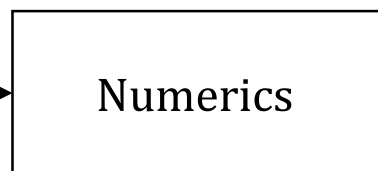
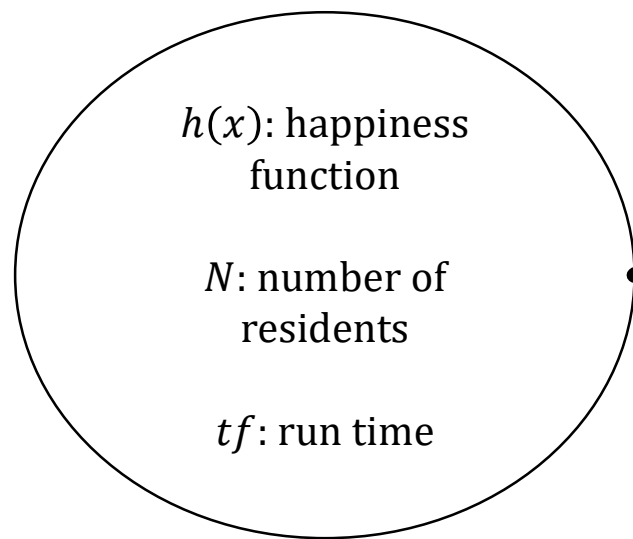


MATH564: Pursuit of Happiness

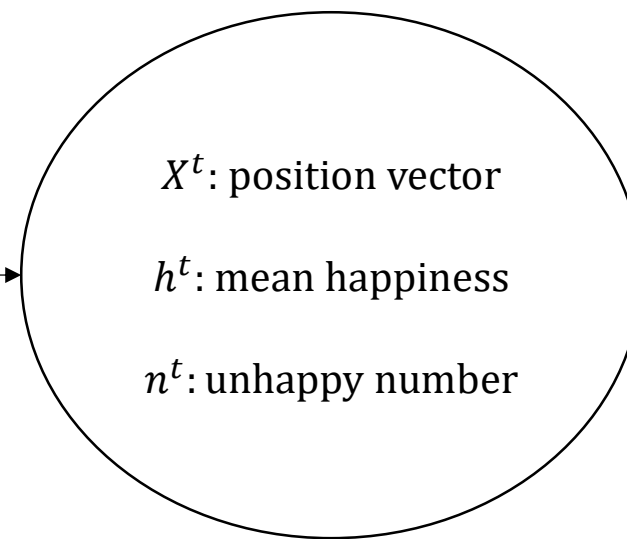
- Giri Vishwanathan

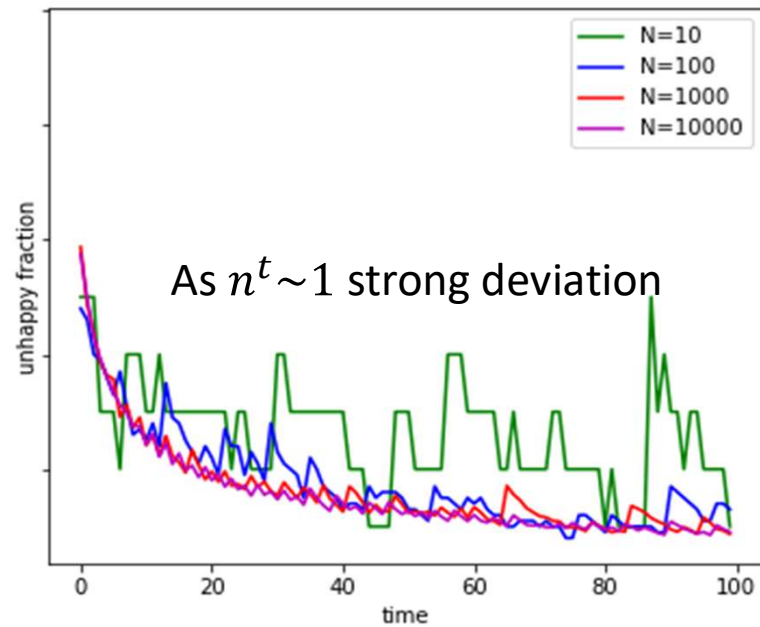
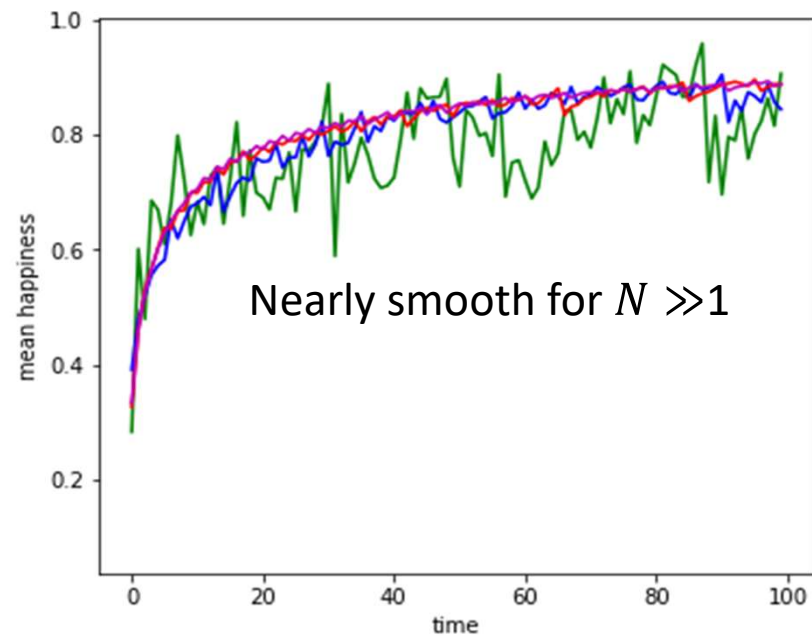
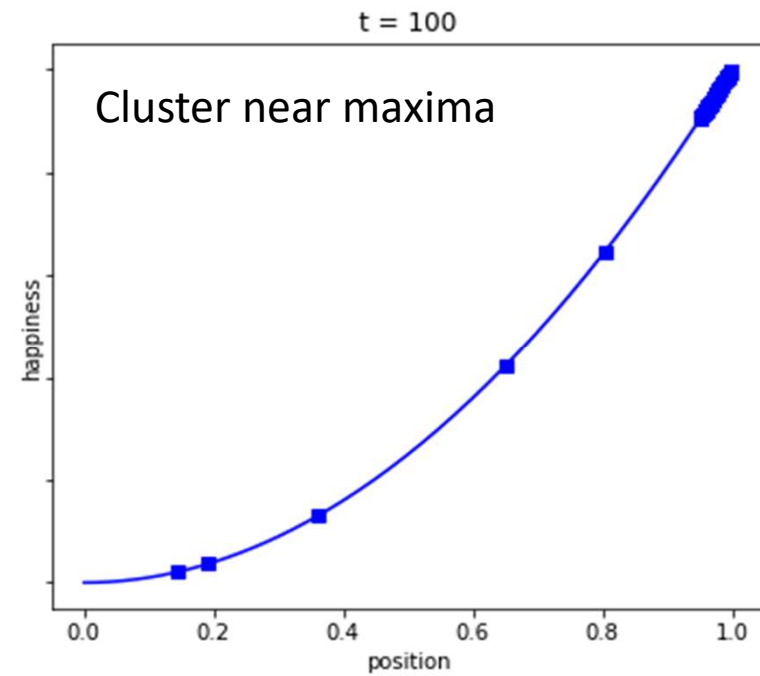
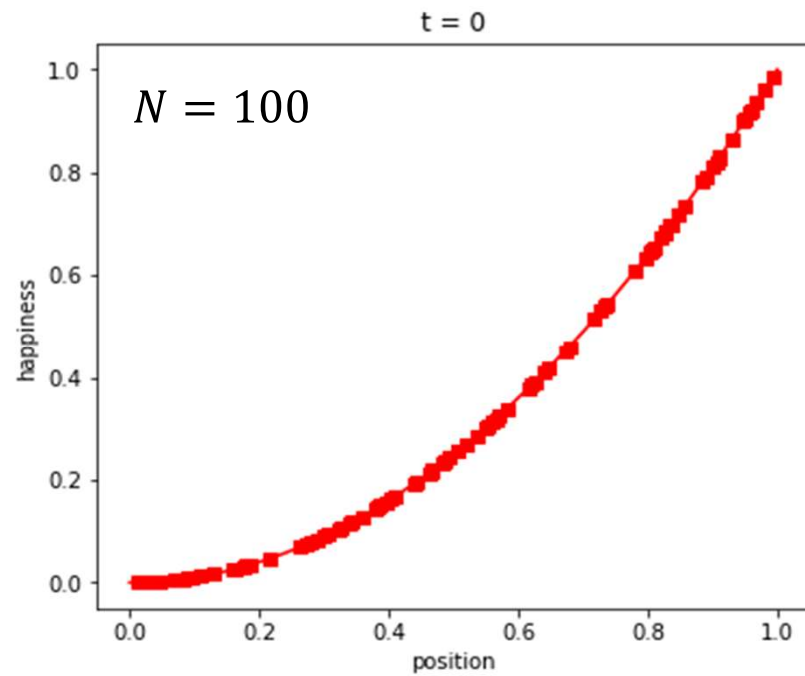


Input



Output





What happens as $N \rightarrow \infty$?

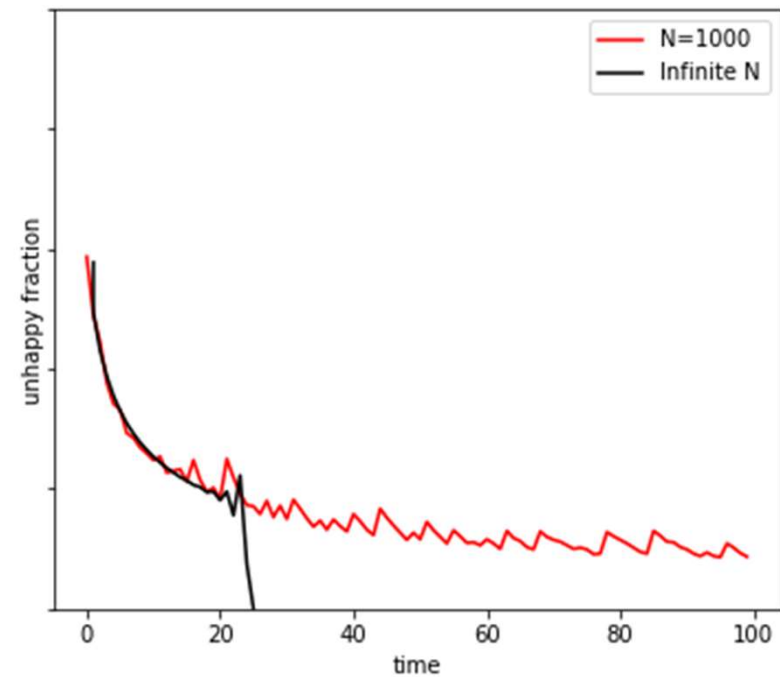
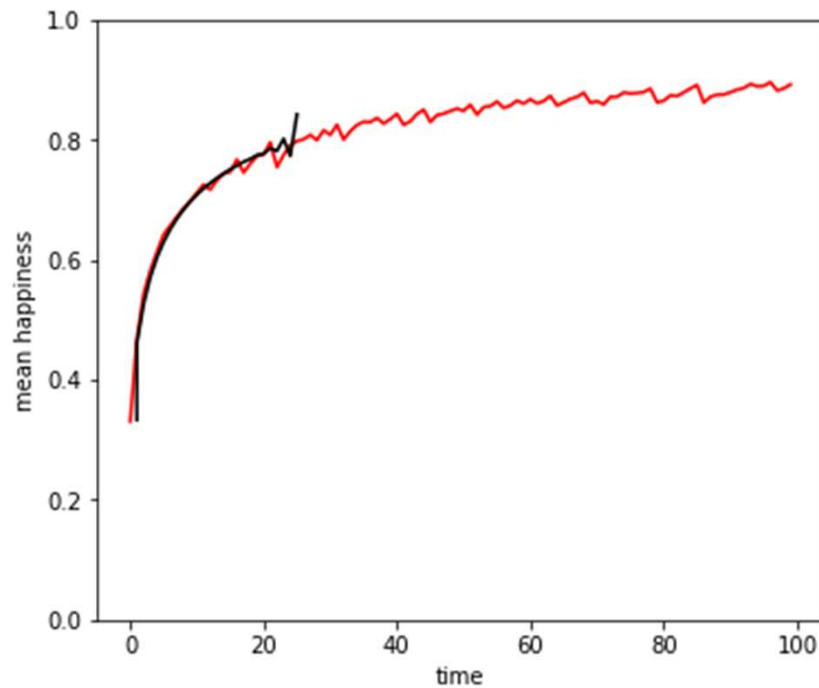
$$\chi_k \in [a, b] : k \leq M$$

$$\text{Ergodic Theorem : } \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{k=1}^M h(\chi_k) = \frac{1}{b-a} \int_a^b h(z) dz$$

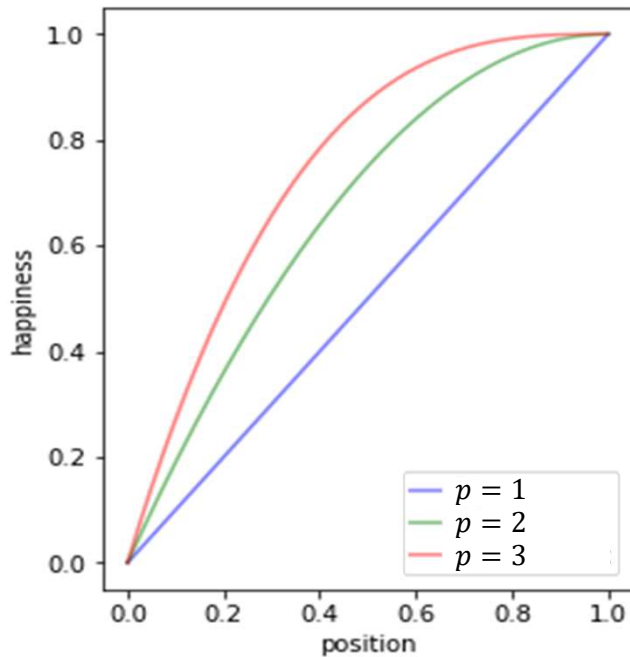
$$\exists g(h(x)) = x \text{ and } s^t = \frac{1}{N} \sum_{i=0}^t n^i$$

$$s^t = s^{t-1} g(h^{t-1}) + 1 \text{ and } h^t = s^t \int_0^1 h(z) dz - s^{t-1} \int_0^{g(h^{t-1})} h(z) dz$$

$$\text{Initial Condition : } s^0 = N \text{ and } h^0 = \int_0^1 h(z) dz.$$



Numerical error diverges at $t \approx 20$, hard problem ... but



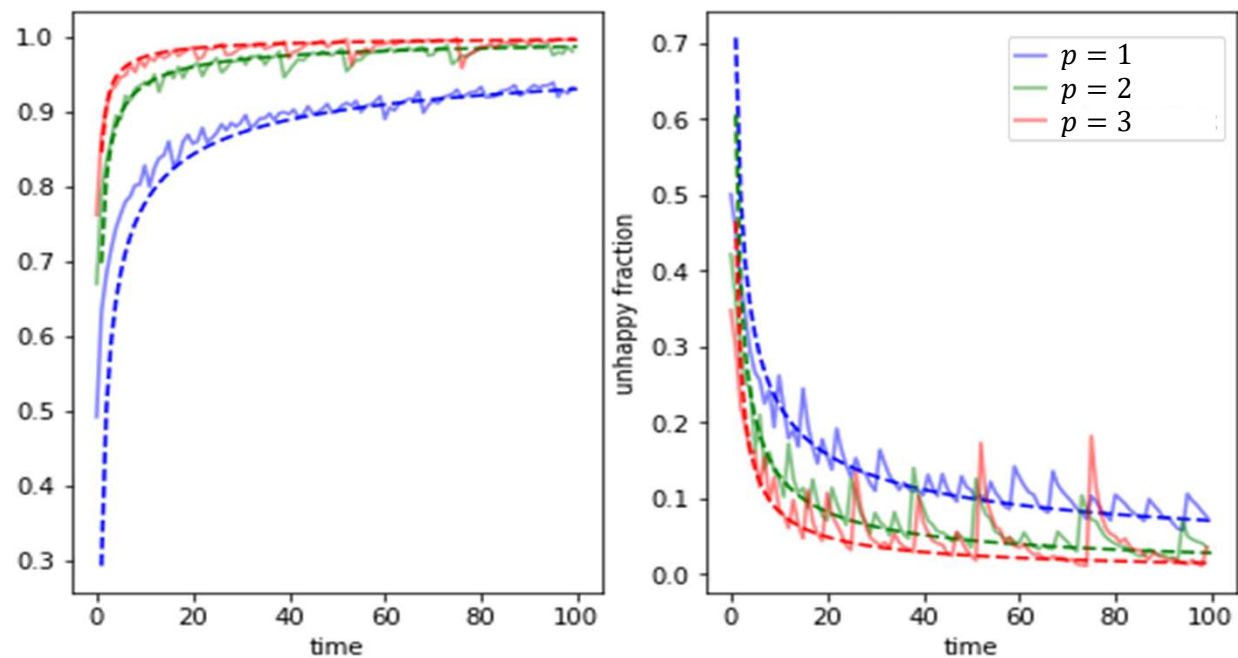
$$h(x) = 1 - (1 - x)^p$$

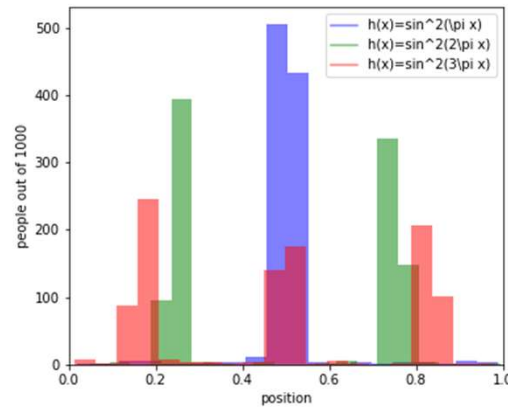
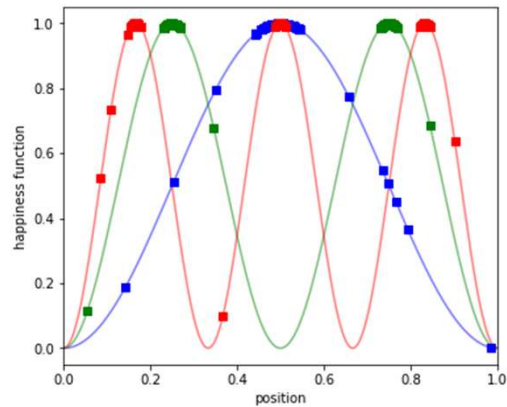
Long time Asymptotics $t \rightarrow \infty$

$$h^t = 1 - (p(p+1))^\beta t^\beta + \mathcal{O}(t^{2\beta})$$

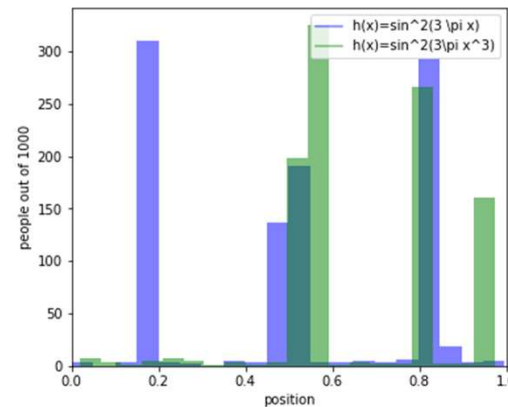
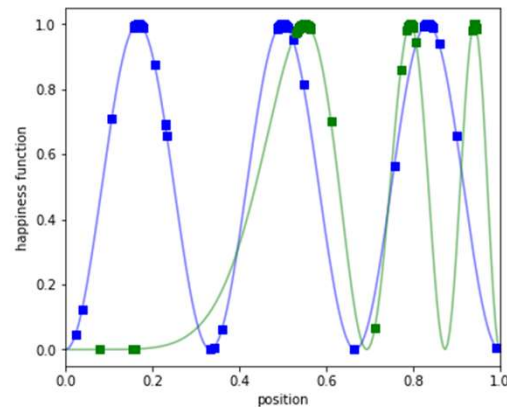
$$n^t = N p^{\beta+1} (p+1)^\beta t^\beta + \mathcal{O}(t^{2\beta}) \text{ where } \beta = \frac{-p}{p+1}$$

Hypothesis: For any general function with maxima valued h_M at x_M and $h_M - h \sim |x_M - x|^p$ the approach with time follows power law with exponent $\frac{-p}{p+1}$

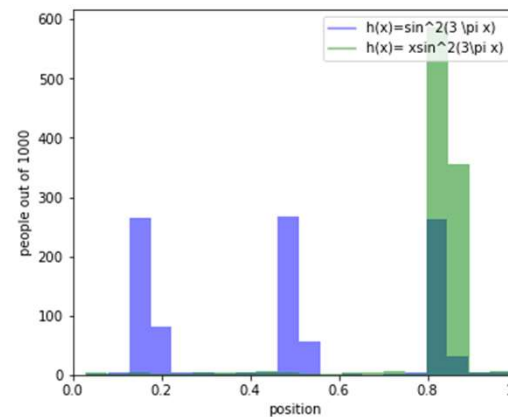
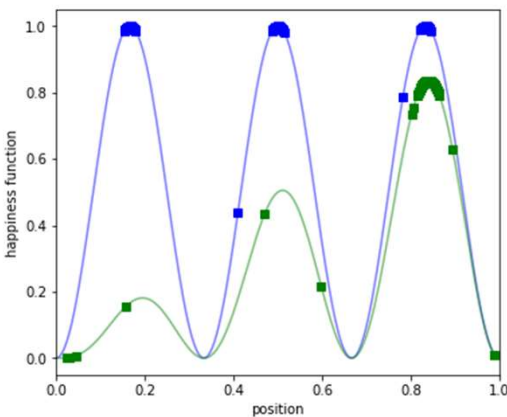




Symmetric Maxima:
Equal proportion at
each peak



Equivalued maxima:
In inverse proportion to
peak width



Unique Global Maxima:
Cluster at global max

Conclusion: The pursuit of happiness is a maximum search algorithm
Which exhibits power-law convergence with exponent in $(-1,0)$