## PHYS 516: METHODS OF COMPUTATIONAL PHYSICS

**Spring 2021 (section: 50614R)** 

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TA: TBA

**Lecture**: 9:00-9:50 am M W F, online (Zoom link to be posted at https://blackboard.usc.edu/)

Office Hour: 4:00-4:50 pm F, online (Zoom link to be posted at https://blackboard.usc.edu/)

Course Page: https://aiichironakano.github.io/phys516.html

**Textbooks**: T. Pang, An Introduction to Computational Physics, 2nd Ed. (Cambridge Univ. Press, 2006)—

sample C, Fortran 77, and Fortran 90 programs at www.physics.unlv.edu/~pang/cp.html

W. H. Press, B. P. Flannery, S. A. Teukolsky and W. T. Vetterling, *Numerical Recipes, 3rd Ed.* (Cambridge Univ. Press, 2007)—available online (C: www.nrbook.com/a/bookcpdf.php or

Fortran: www.nrbook.com/a/bookf90pdf.php)

Prerequisites: Basic knowledge of calculus and undergraduate physics; familiarity with a programming language

such as C or Fortran.

## **Course Description**

Students will learn basic elements of computational methods and acquire hands-on experience in their practical use in the context of computer simulations to solve physics problems.

## **Syllabus**

- 1. Monte Carlo (MC) simulation of spins—Ising model
  - Numerical vs. MC integration: Simpson's rule, Gaussian quadrature (orthogonal functions—recursive function evaluation, generating functions)
  - Probability: Importance sampling, Markov chain, Metropolis algorithm
  - Random number generation (RNG)
  - Statistics: Variance, standard deviation, standard deviation of the MC mean
  - Cluster analysis: Graphs, search, stack
- 2. MC simulation of stock price—geometric Brownian motion
  - Random walk: Einstein's law, central-limit theorem
  - Random variable: Black-Scholes analysis
  - Coordinate transformation: Jacobian, Box-Muller algorithm for RNG of normal distribution
  - Interpolation: Least square fit of data
  - Quantum MC and kinetic MC simulations
- 3. Molecular dynamics (MD) simulation of particles—Newton's second law of motion
  - Numerical differentiation
  - Ordinary differential equation (ODE): Symplectic integrators
  - Minimization of functions: Conjugate gradient method
  - Hybrid MD/MC simulation
- 4. Quantum dynamics simulation of an electron—time-dependent Schrödinger equation
  - Partial differential equation (PDE)
  - Fourier analysis: Spectral analysis, fast Fourier transform (FFT)
- 5. Electronic structures of molecules—quantum mechanical eigenvalue problem
  - Linear algebra: Matrix, orthogonal transformation, rank, singular value decomposition, Krylov subspace
  - Matrix eigensystems: Householder transformation, QL decomposition
  - Root finding: Newton-Raphson method

## **Grading Scheme**

Homework assignments (6-7 assignments), 85%; final project, 15%

A (100-90%); A- (90-85%); B+ (85-80%); B (80-75%); B- (75-70%); C (70-60%); D (60-50%)