## Métodos Monte Carlo

### Motivación



Estatura media de una población.

#### Ley de los grandes números (Law of large numbers)

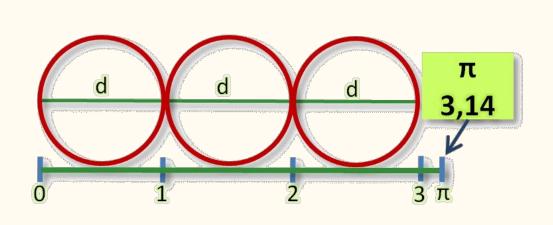
El promedio de los resultados obtenidos de un gran número de ensayos debe estar cerca de la media y tiende a acercarse al valor esperado a medida que se realizan más ensayos.

#### Método Monte Carlo

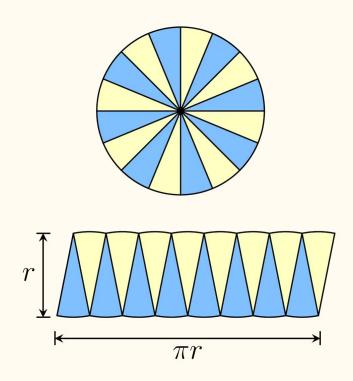
- 1. Definir un dominio de posibles entradas.
- 2. Genere entradas aleatoriamente a partir de una distribución de probabilidad sobre el dominio.
- 3. Realizar un cálculo determinista en las entradas.
- 4. Construir los resultados.

### Estimación de π

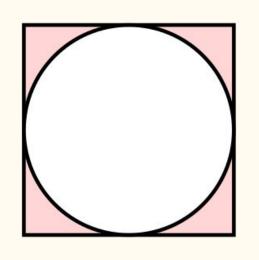
#### Geometría de $\pi$



$$C = 2 \pi r$$
  
 $C = \pi d$ 



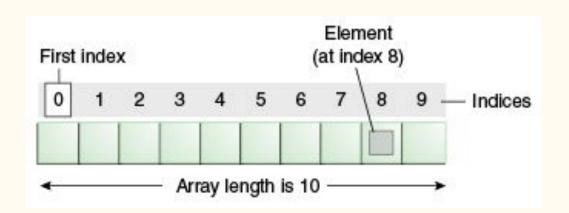
#### π mediante un círculo inscrito

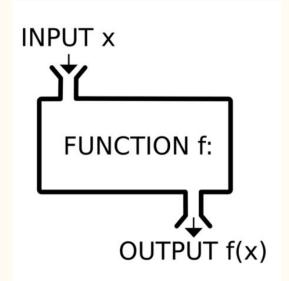


$$A_{\odot} = \pi r^{2}$$
  
 $A_{\Box} = (2r)^{2} = 4 r^{2}$ 

$$A_{\bigcirc}/A_{\square} = \pi/4$$

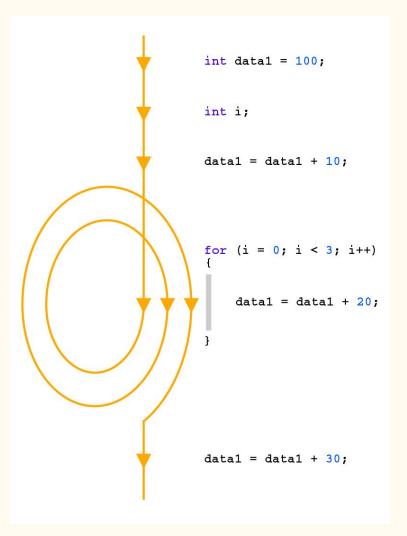
# Conceptos básicos de programación



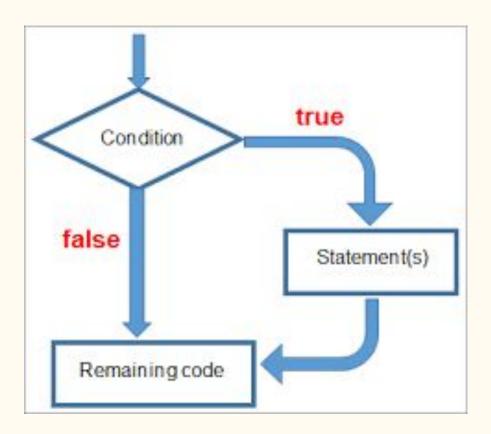


Arreglos

Funciones

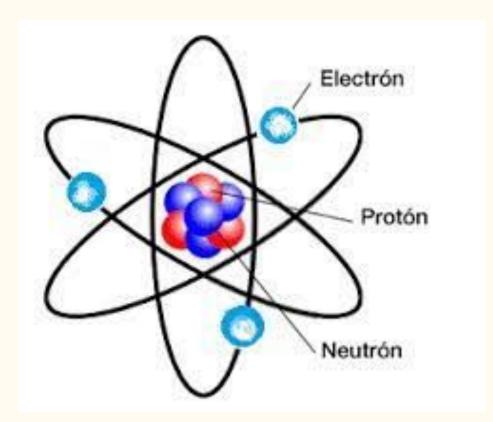


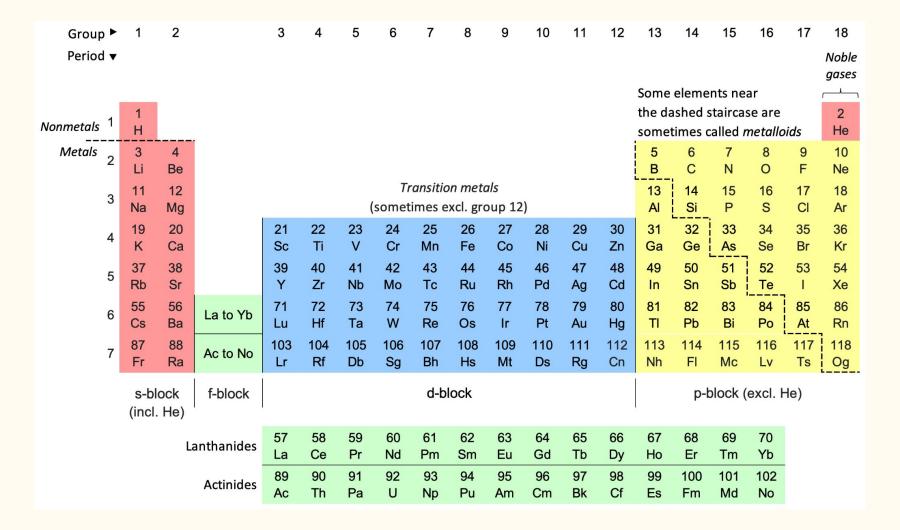
• Bucles

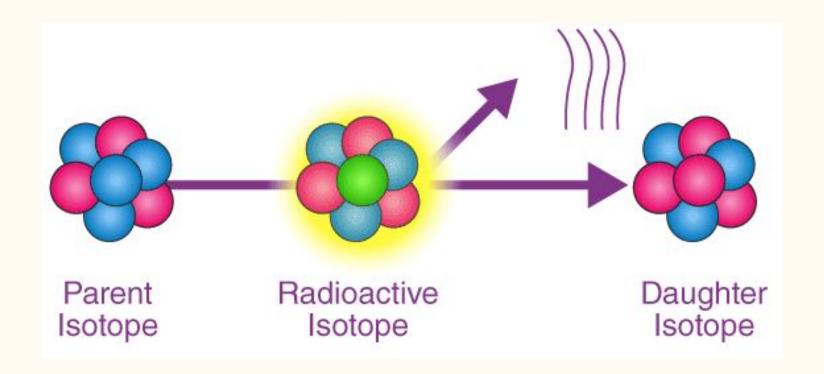


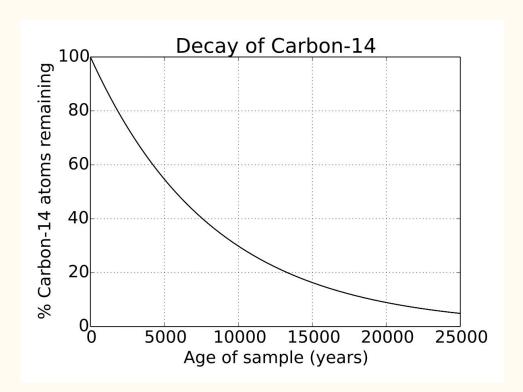
Condicionales

## Desintegración radioactiva









$$N(t) = N_0 \exp(-\lambda t)$$

$$\lambda = \frac{1}{-\lambda}$$

#### half-life (t<sub>1/2</sub>)

Definition: time required for half of the radioactive parent atoms to decay

From Law of Radioactive Decay:

$$t_{1/2} = \frac{\ln 2}{\lambda}$$
 where

 $\lambda$  = decay constant

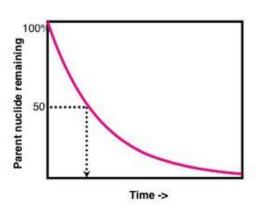
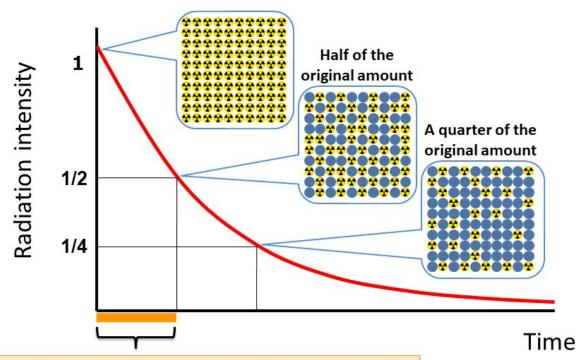


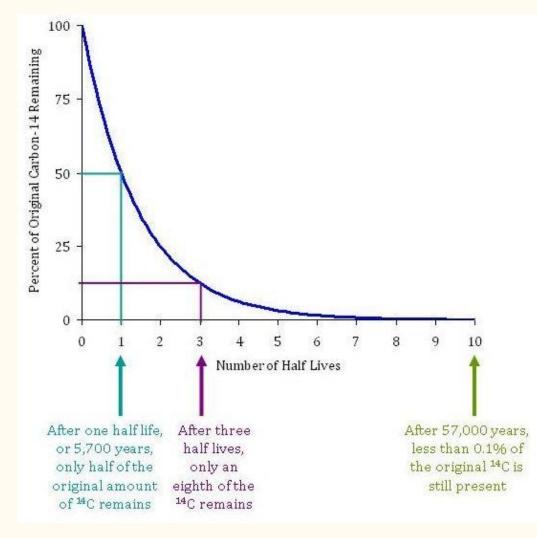
TABLE 10B.3 Half-Lives of Radioactive Isotopes\*

| Nuclide      | Half-life, $t_{1/2}$ |
|--------------|----------------------|
| tritium      | 12.3 a               |
| carbon-14    | 5.73 ka              |
| carbon-15    | 2.4 s                |
| potassium-40 | 1.26 Ga              |
| cobalt-60    | 5.26 a               |
| strontium-90 | 28.1 a               |
| iodine-131   | 8.05 d               |
| cesium-137   | 30.17 a              |
| radium-226   | 1.60 ka              |
| uranium-235  | 0.71 Ga              |
| uranium-238  | 4.5 Ga               |
| fermium-244  | 3.3 ms               |

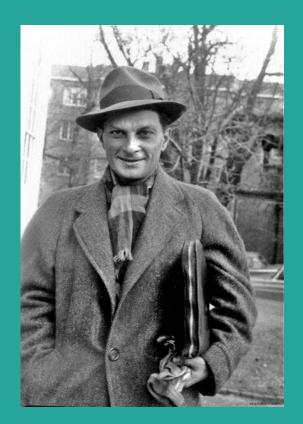
<sup>\*</sup>d = day; a = year.

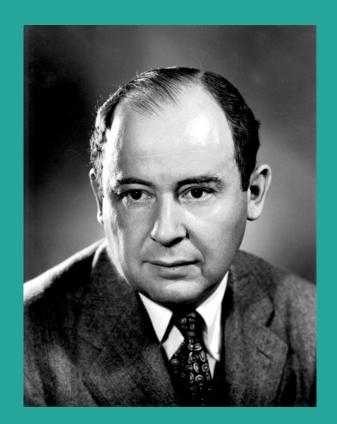


Time required for the amount of the radionuclides to reduce to half = (physical) half-life



#### Stanislaw Ulam & John Von Neumann





#### Difusión de neutrones en el núcleo de un arma nuclear

