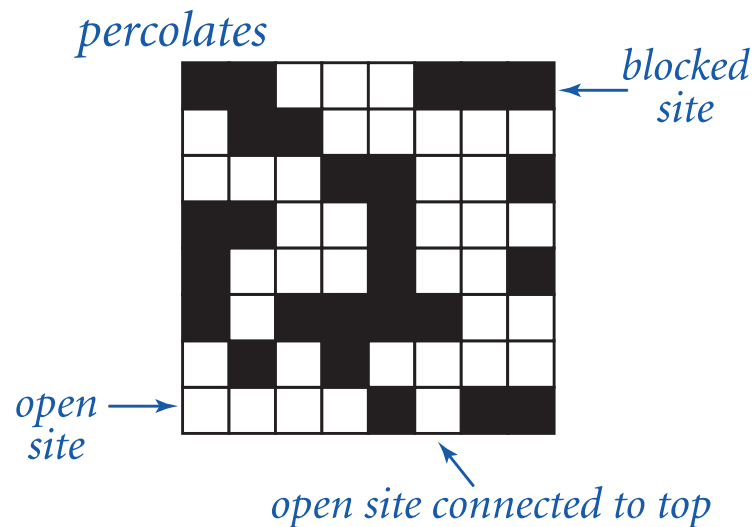


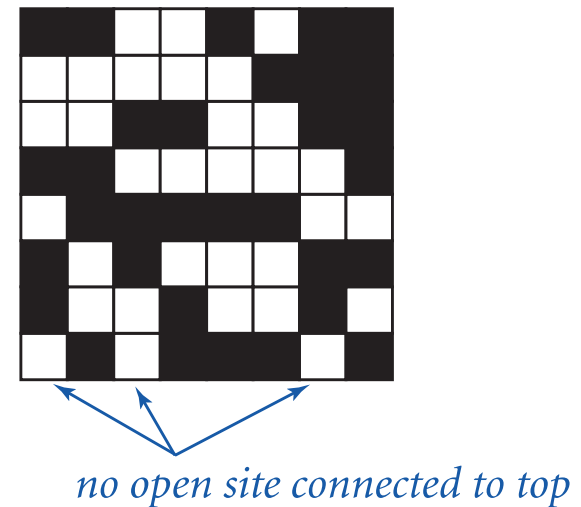
Percolation

A model for many physical systems:

- N -by- N grid of sites.
- Each site is open with probability p (or blocked with probability $1 - p$).
- System **percolates** iff top and bottom are connected by open sites.



does not percolate



Percolation

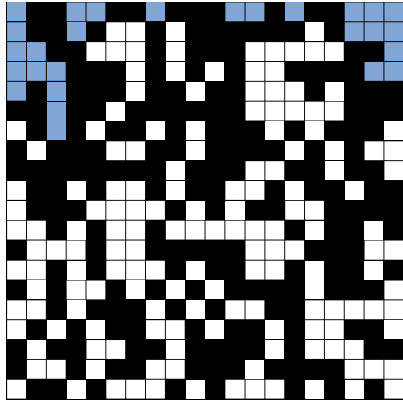
A model for many physical systems:

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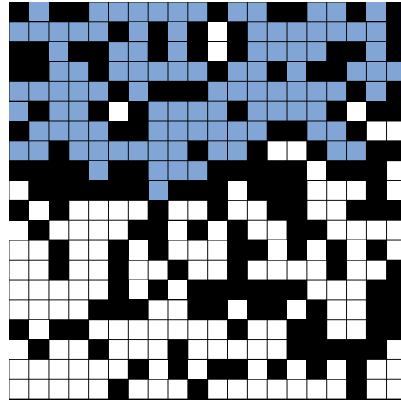
model	system	vacant site	occupied site	percolates
electricity	material	conductor	insulated	conducts
fluid flow	material	empty	blocked	porous
social interaction	population	person	empty	communicates

Likelihood of percolation

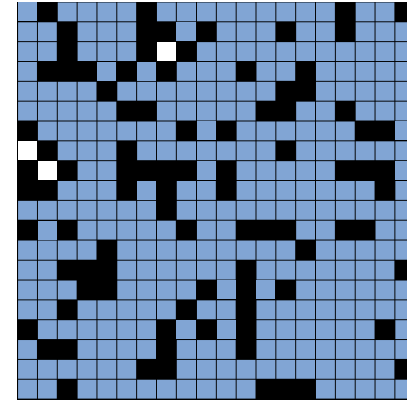
Depends on site vacancy probability p .



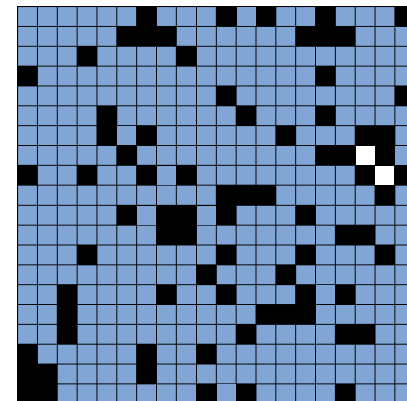
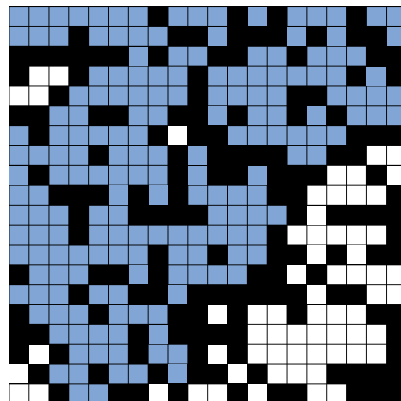
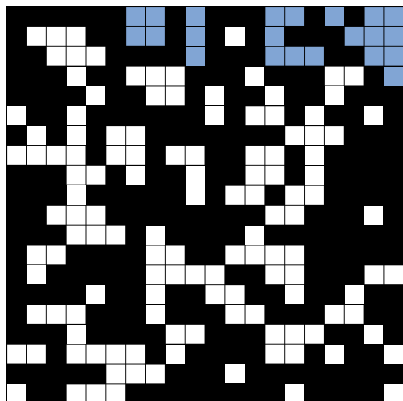
p low (0.4)
does not percolate



p medium (0.6)
percolates?



p high (0.8)
percolates

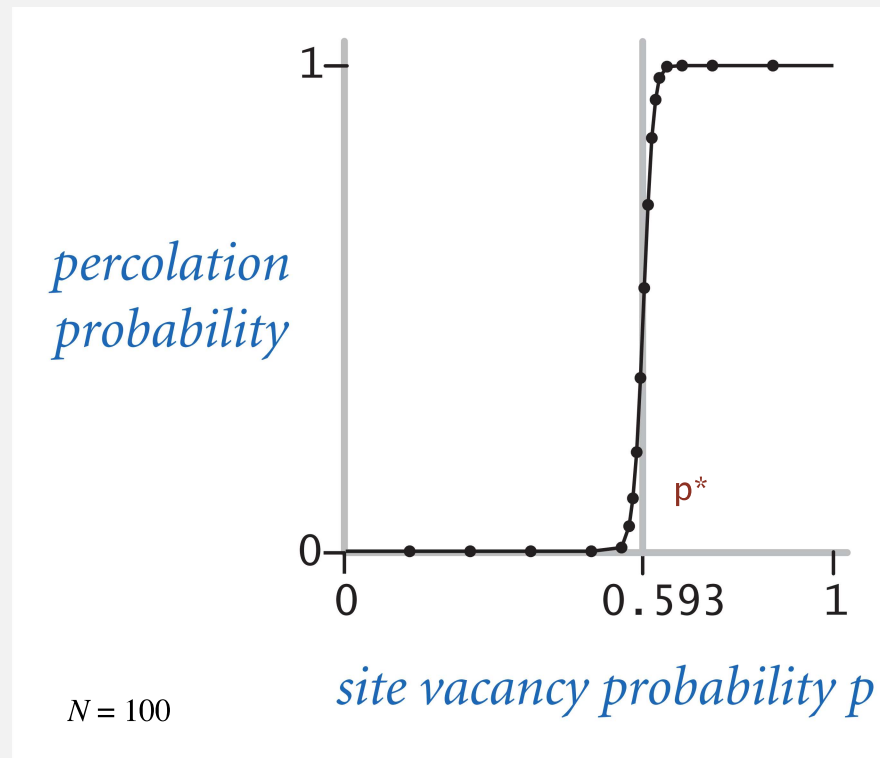


Percolation phase transition

When N is large, theory guarantees a sharp threshold p^* .

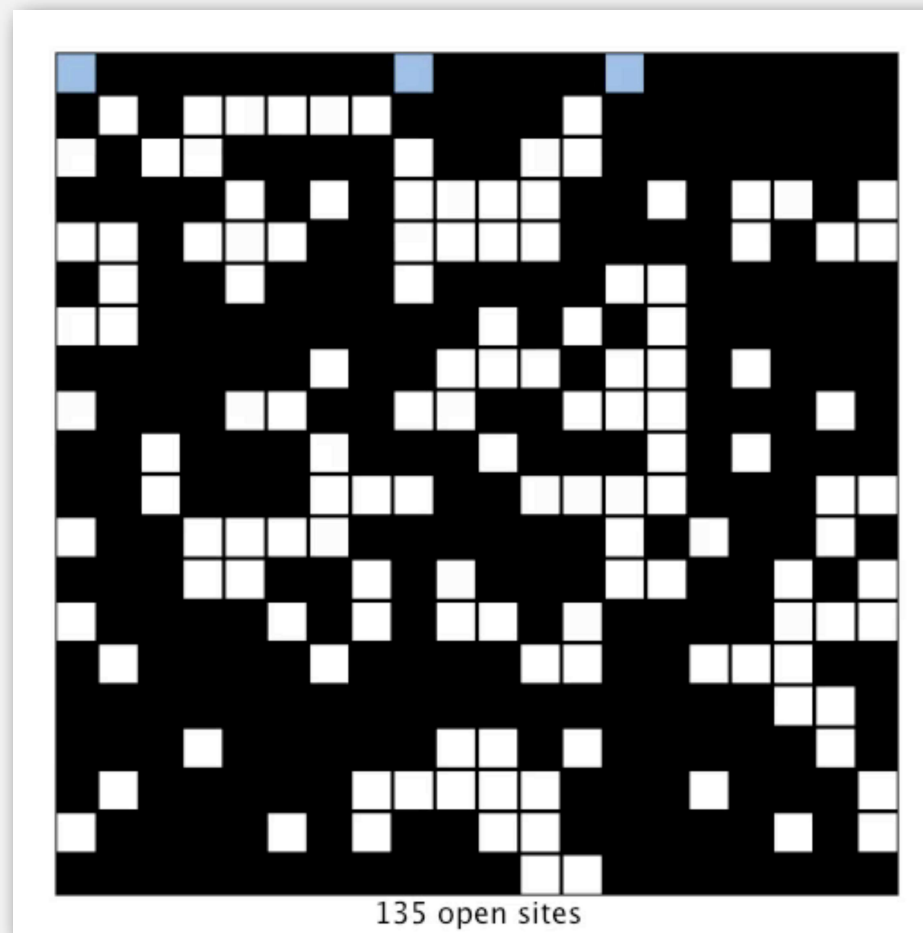
- $p > p^*$: almost certainly percolates.
- $p < p^*$: almost certainly does not percolate.

Q. What is the value of p^* ?

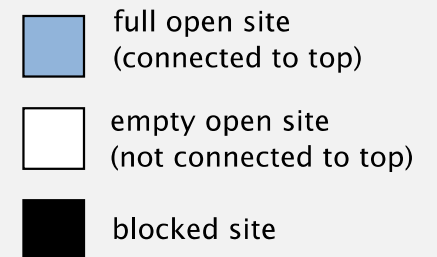


Monte Carlo simulation

- Initialize N -by- N whole grid to be blocked.
- Declare random sites open until top connected to bottom.
- Vacancy percentage estimates p^* .



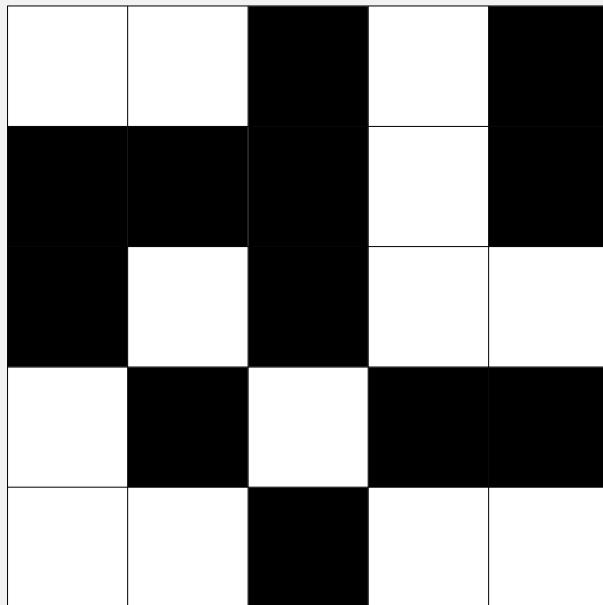
$N = 20$



Dynamic connectivity solution to estimate percolation threshold

Q. How to check whether an N -by- N system percolates?

$N = 5$



open site

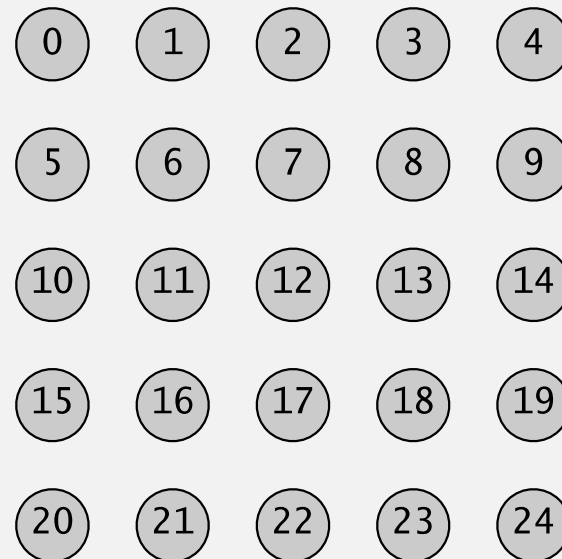
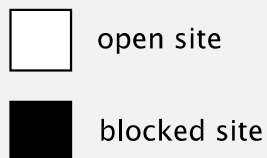
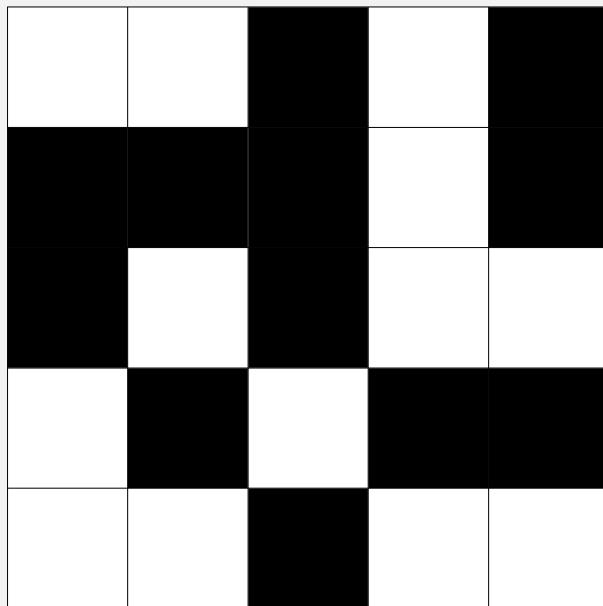


blocked site

Dynamic connectivity solution to estimate percolation threshold

- Q. How to check whether an N -by- N system percolates?
- Create an object for each site and name them 0 to $N^2 - 1$.

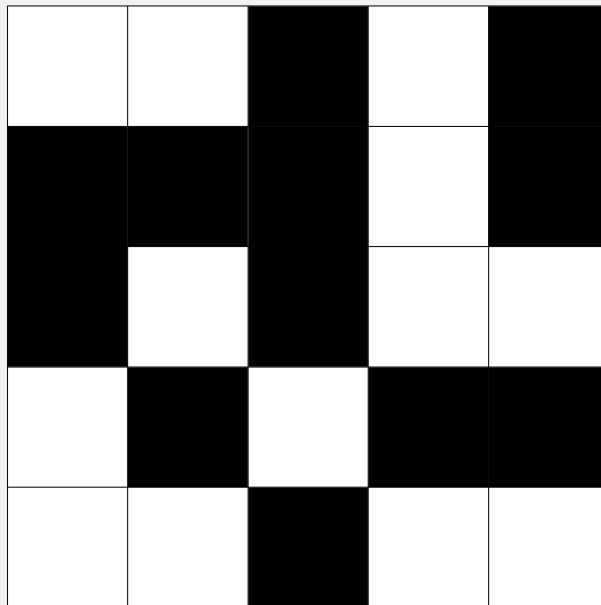
$N = 5$



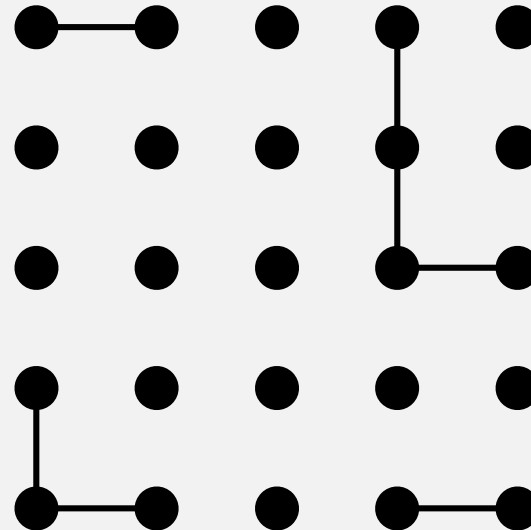
Dynamic connectivity solution to estimate percolation threshold

Q. How to check whether an N -by- N system percolates?

- Create an object for each site and name them 0 to $N^2 - 1$.
- Sites are in same component if connected by open sites.



□ open site
■ blocked site



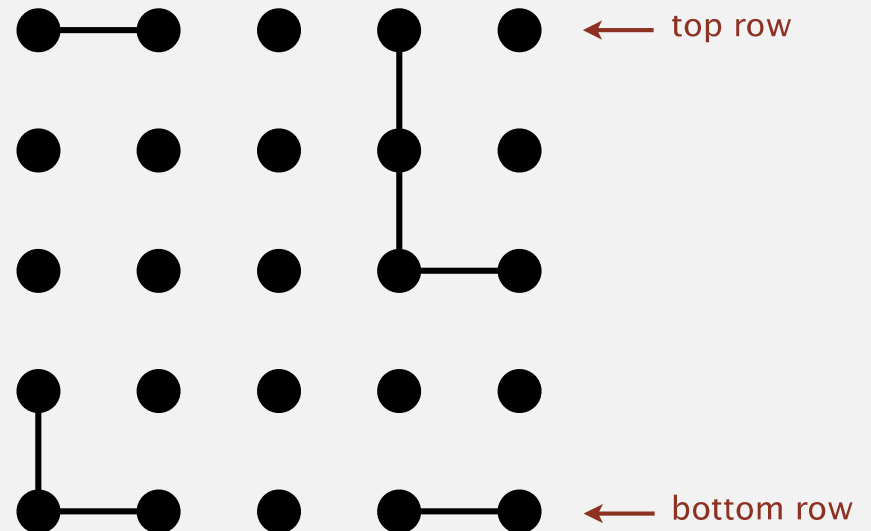
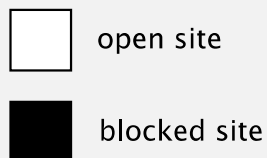
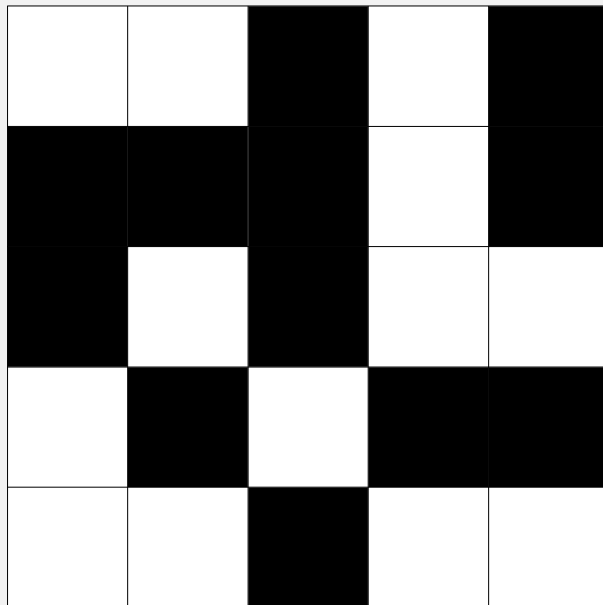
Dynamic connectivity solution to estimate percolation threshold

Q. How to check whether an N -by- N system percolates?

- Create an object for each site and name them 0 to $N^2 - 1$.
- Sites are in same component if connected by open sites.
- Percolates iff any site on bottom row is connected to site on top row.

brute-force algorithm: N^2 calls to `connected()`

$N = 5$



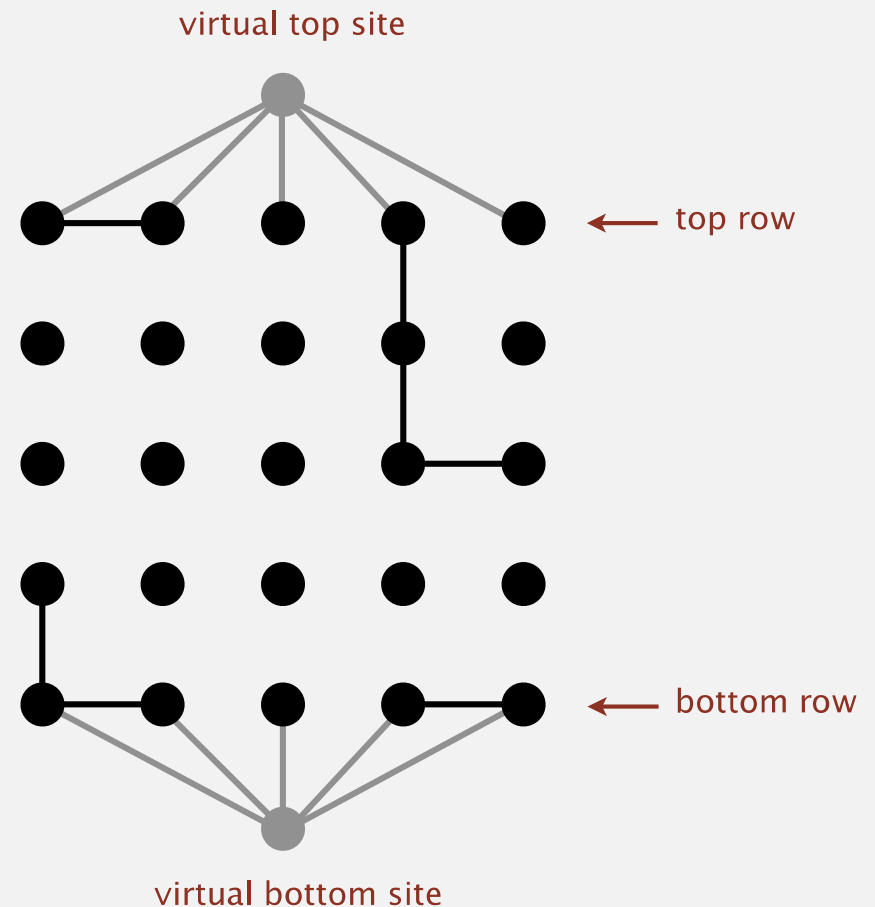
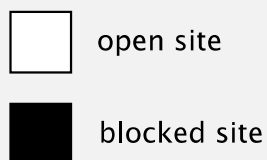
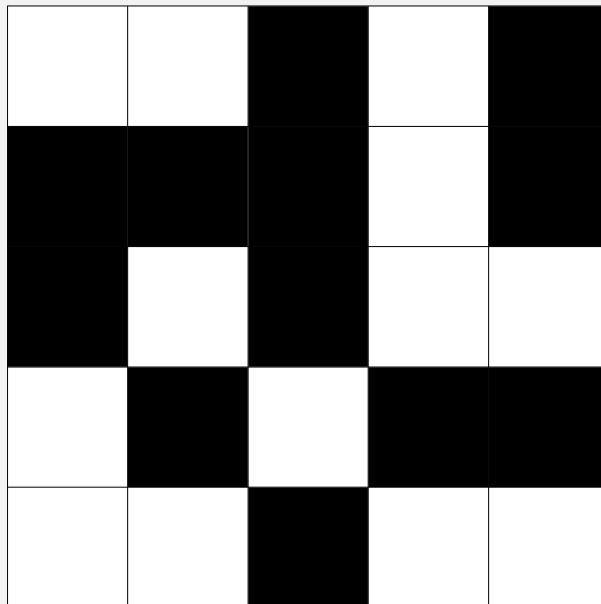
Dynamic connectivity solution to estimate percolation threshold

Clever trick. Introduce 2 virtual sites (and connections to top and bottom).

- Percolates iff virtual top site is connected to virtual bottom site.

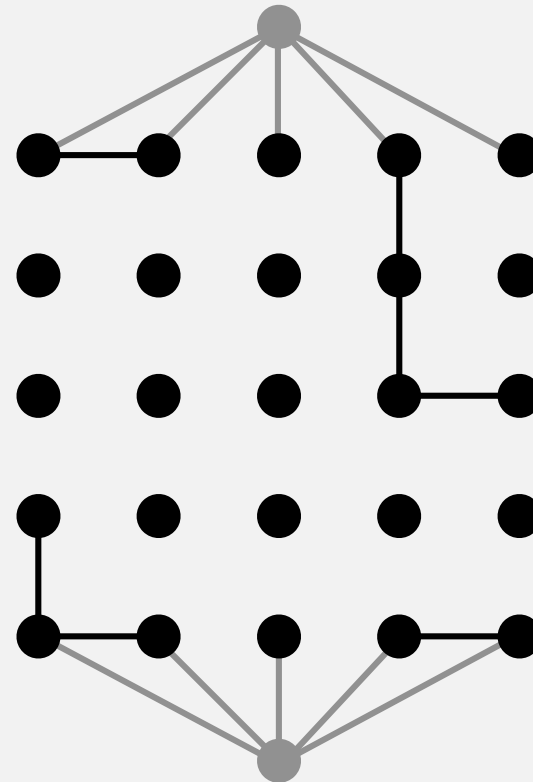
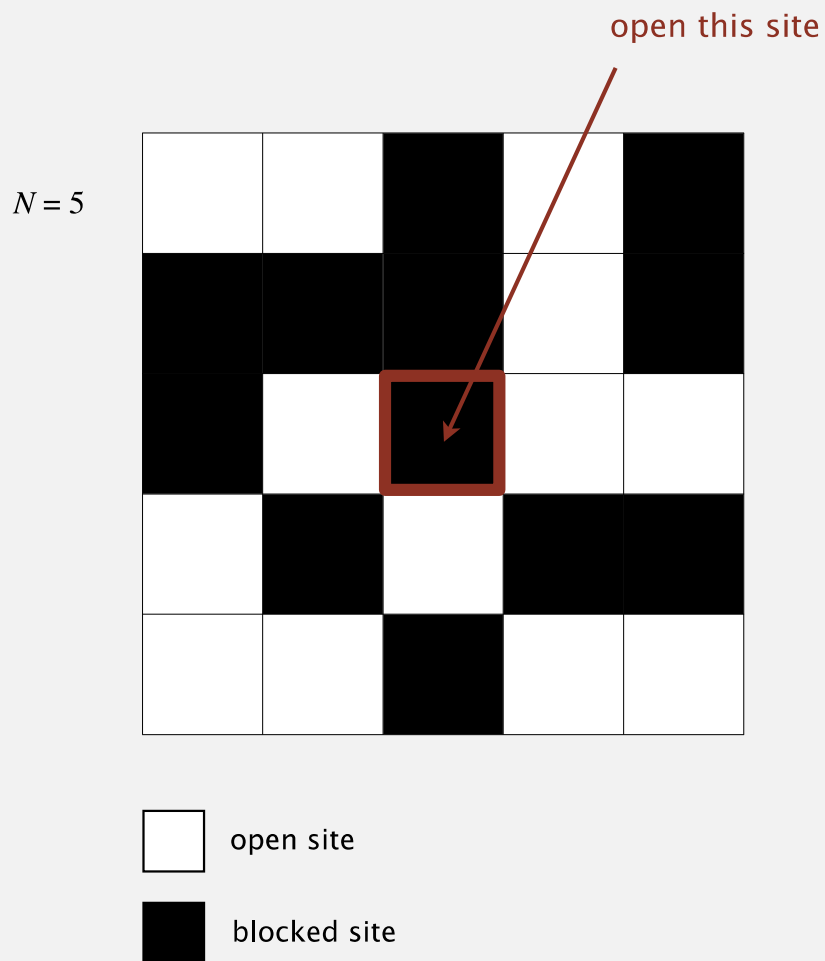
efficient algorithm: only 1 call to connected()

$N = 5$



Dynamic connectivity solution to estimate percolation threshold

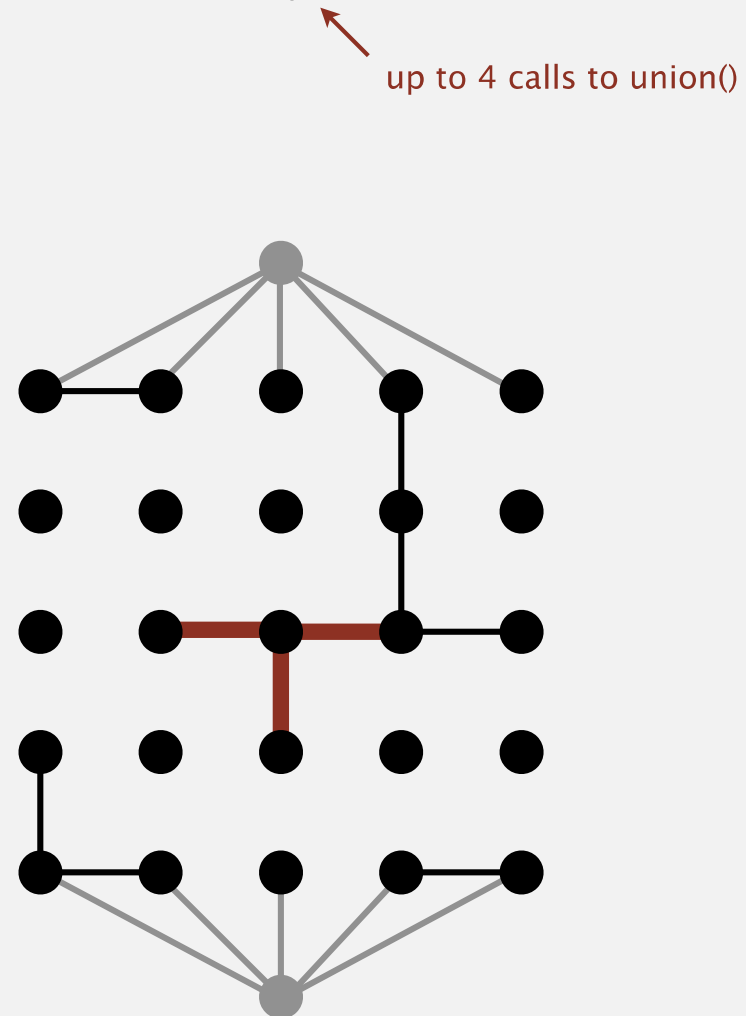
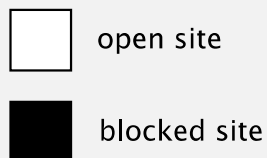
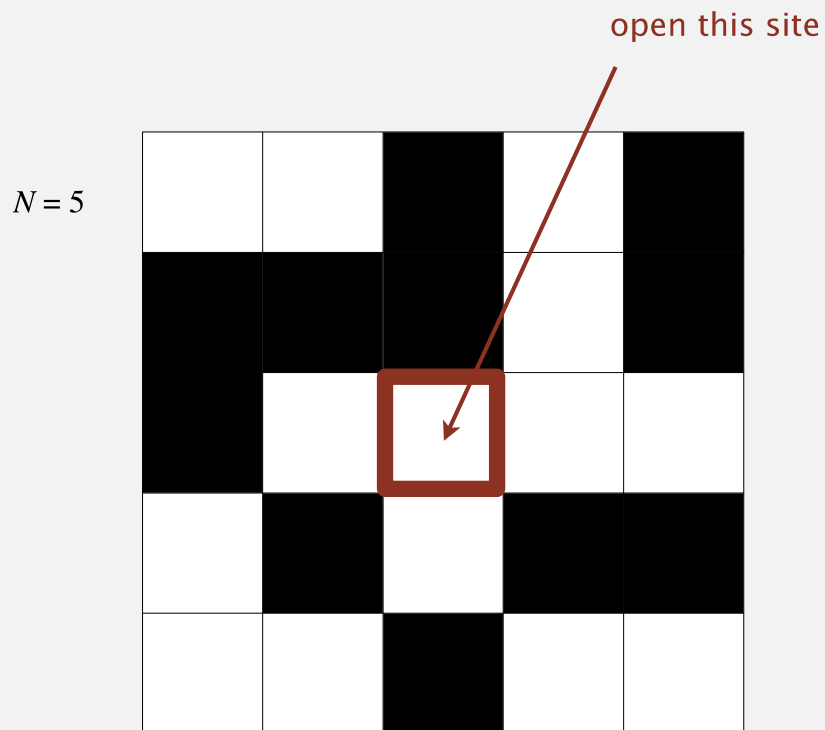
Q. How to model opening a new site?



Dynamic connectivity solution to estimate percolation threshold

Q. How to model opening a new site?

A. Mark new site as open; connect it to all of its adjacent open sites.

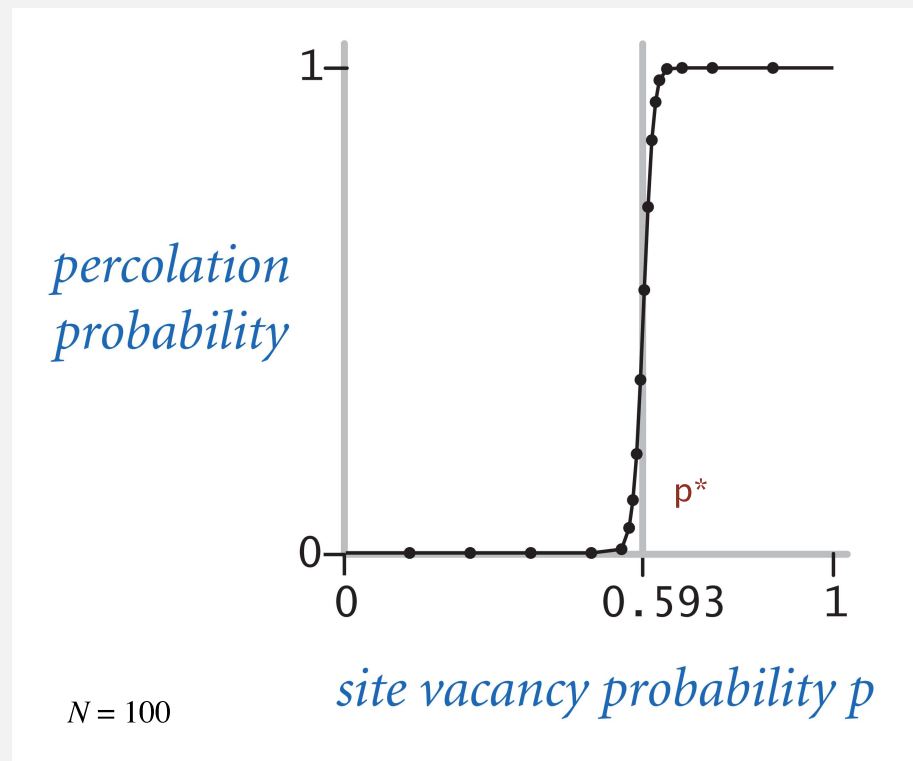


Percolation threshold

Q. What is percolation threshold p^* ?

A. About 0.592746 for large square lattices.

constant known only via simulation



Fast algorithm **enables** accurate answer to scientific question.

Subtext of today's lecture (and this course)

Steps to developing a usable algorithm.

- Model the problem.
- Find an algorithm to solve it.
- Fast enough? Fits in memory?
- If not, figure out why.
- Find a way to address the problem.
- Iterate until satisfied.

The scientific method.

Mathematical analysis.