

PS2

April 20, 2017

0.0.1 Question 1

To be able to hit the circular plate uniformly we must calculate $P(\theta)d\theta$. In polar coordinates area element is given by $dA = r dr d\theta$. From geometry, it is obvious that $r = d \tan \theta$, hence $dr = d(1 + \tan^2 \theta)d\theta$. Since the points will be distributed uniformly, we can write down

$$P(\theta, \phi)d\theta d\phi = \frac{d^2 \tan \theta (1 + \tan^2 \theta) d\theta d\phi}{\pi R^2}$$

where R is the radius of the circular plate.

$$P(\theta, \phi)d\theta d\phi = \frac{\tan \theta (1 + \tan^2 \theta) d\theta d\phi}{\pi \tan^2 \theta_{max}}$$

Since we are only interested in distribution of θ we should integrate this over ϕ .

$$P(\theta)d\theta = \int_{\phi=0}^{\phi=2\pi} \frac{\tan \theta (1 + \tan^2 \theta) d\theta d\phi}{\pi \tan^2 \theta_{max}}$$

Finally we obtain,

$$P(\theta)d\theta = \frac{2 \tan \theta (1 + \tan^2 \theta) d\theta}{\tan^2 \theta_{max}}$$

We can check our result by using Metropolis algorithm.

As seen from above figure, points are approximately distributed uniformly.

```
In [13]: %matplotlib inline
import numpy as np
import matplotlib.pyplot as plt
import math

initialX=1;

currentX=initialX

testX=math.pi/2

delta=0.02

n=5000;
```

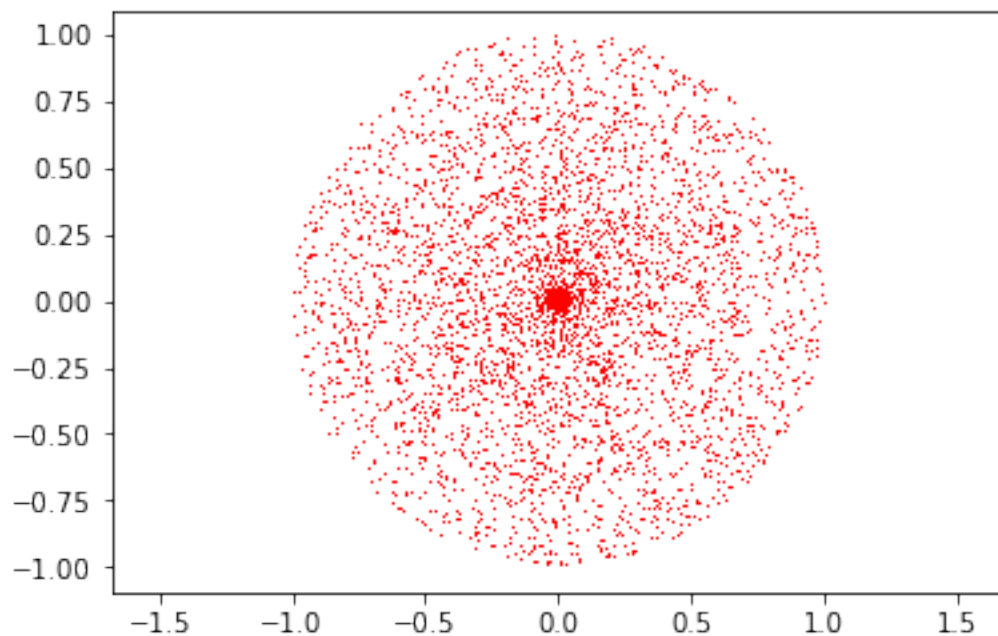
```

thetas=[]
angles=2*math.pi*np.random.rand(n)
accepted=0
for i in range(0, n):
    testX=delta*(2*np.random.rand(1)-1)+currentX;
    while testX<0 or testX>1.56079666011:
        testX=delta*(2*np.random.rand(1)-1)+currentX
    val1=0.02*np.tan(currentX)*(1+np.tan(currentX)**2)
    val2=0.02*np.tan(testX)*(1+np.tan(testX)**2)
    ratio=val2/val1
    if ratio >= np.random.rand(1):
        currentX=testX;
        accepted+=1
    thetas.append(currentX[0])
print(accepted)
x=0.01*np.tan(thetas)*np.cos(angles)
y=0.01*np.tan(thetas)*np.sin(angles)
plt.axis('equal')
plt.plot(x,y,'r')

```

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Out[13]: [<matplotlib.lines.Line2D at 0x201fd103940>]



To find suitable $f(x)$ to generate desired distribution, first we need cumulative probability function.

$$F(\theta < \theta_0) = \int_0^{\theta_0} \frac{2 \tan \theta (1 + \tan^2 \theta) d\theta}{\tan^2 \theta_{max}}$$

$$= \frac{\tan^2 \theta_0}{\tan^2 \theta_{max}}$$

To find $f(x)$ we should invert this cumulative distribution function. We obtain $f(x) = \arctan(\tan \theta_{max} \sqrt{x})$. Then we can pick uniform x values and calculate θ values.

```
In [2]: %matplotlib inline
import numpy as np
import matplotlib.pyplot as plt
import math

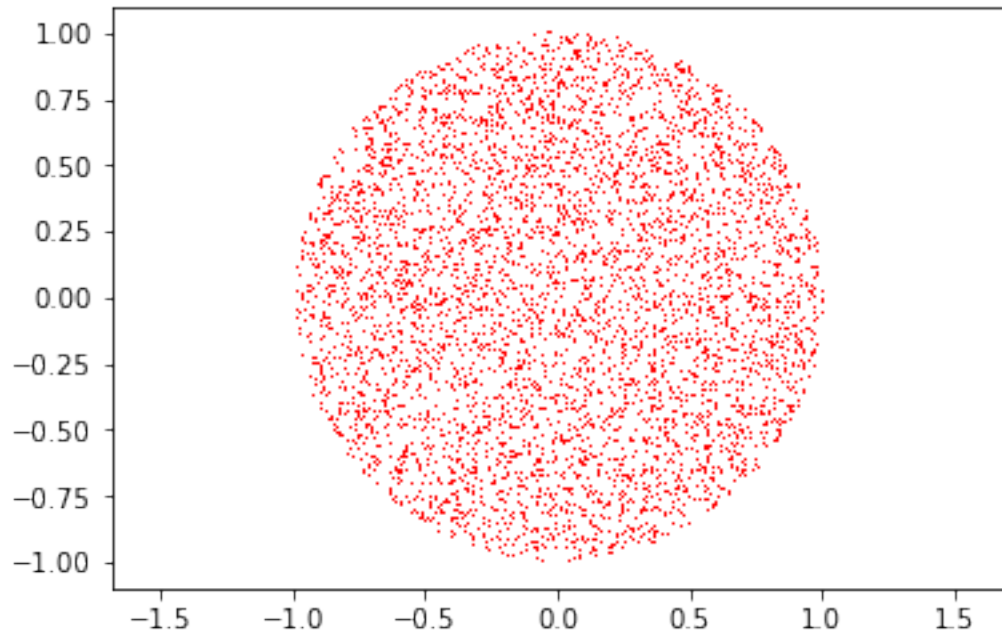
N=5000
phi=2*math.pi*np.random.rand(N)
r=np.random.rand(N)
theta=np.arctan(100*np.sqrt(r))

x=0.01*np.tan(theta)*np.cos(phi)
y=0.01*np.tan(theta)*np.sin(phi)

print(np.arctan(100))
print(np.tan(2.1))
plt.axis('equal')
plt.plot(x,y, 'r')

1.56079666011
-1.7098465429

Out[2]: [<matplotlib.lines.Line2D at 0x15818c5d518>]
```



As seen from above figure, the points are approximately distributed uniformly.