

6 February 2020

Note : Please get your own laptops to the class, pre-installed with compilers/interpreters corresponding to your coding language.

Question 1: Using a coin toss process to create an Uniform Random Number Generator

Assume that you have an unbiased coin with two outcomes. Use this coin to create a Uniform Random Number (URN) generator. Simulate the process using your favourite coding language. Note : Almost all the scripting and statistical languages have a command to simulate a coin toss. For example in Python:

```
import numpy as np
np.random.choice(['H', 'T'])
np.random.choice([0,1])
```

Solution:

Let χ_i represent the coin toss outcome for the i^{th} trial which is either 1 or 0. Then the uniform random number(U) is given by

$$U = \sum_{i=1}^N \chi_i \left(\frac{1}{2}\right)^i$$

Python code

```
# Using coin toss process to generate uniform random numbers(URN)
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#
# Last Modified:
# For any queries regarding the usage/issues with the following code
# please feel free to contact me at krishnakanth.baratam@gmail.com
# Load the required packages

import numpy as np
import matplotlib.pyplot as plt

import numpy as np

# Function to generate uniform random numbers
def munif(a):
    rvec=[]
    for j in range(a):
        r = 0
        for i in range(1,20):
            r = r+np.random.choice([0,1])*((1/2)**i)
        rvec.append(r)
    return(rvec)
```

```
munif(5) # Generates 5 uniform random numbers
```

Question 2: Uniform Distribution

Generate atleast 1000 URNs and prove that the numbers indeed obey a uniform distribution. Use the URN generator in your coding language and check the distribution obtained from it with that of yours.

Solution: This is simply histogramming of URNs generated by the function created by us in the above question and the compiler's/interpreter's internal URNs

Python code

```
# Check the distribution of uniform random numbers generated using
# your own uniform random number generator

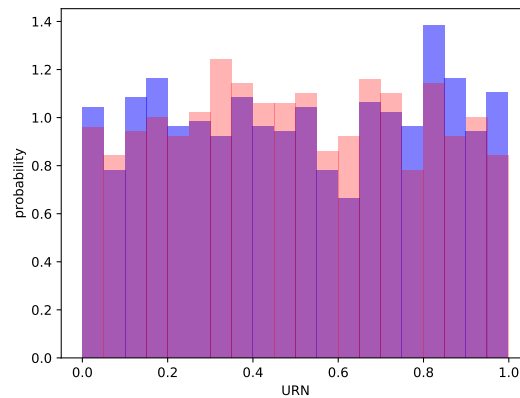
# import required packages
import numpy as np
import matplotlib.pyplot as plt

# Function to generate uniform random numbers
def munif(a):
    rvec=[]
    for j in range(a):
        r = 0
        for i in range(1,20):
            r = r+np.random.choice([0,1])*((1/2)**i)
        rvec.append(r)
    return(rvec)

# Generated from our URN generator
my_urns = munif(1000)

# Python generated uniform random numbers
python_urns = np.random.uniform(0,1,1000)

num_bins = 20
n, bins, patches = plt.hist(my_urns, num_bins, facecolor='blue', alpha=0.5, density =
    True)
n, bins, patches = plt.hist(python_urns, num_bins, facecolor='red', alpha=0.3, density =
    True)
plt.ylabel("probability")
plt.xlabel("URN")
plt.savefig("urn_distributions.pdf")
plt.close()
```



Question 3: Calculating π value using Monte-Carlo scheme

Using Monte-Carlo scheme discussed in the class and your URN generator, estimate the value of π .

- Plot the estimate obtained with increasing number of random points used in the scheme.
- Plot the error observed (assuming the real value of π to be 3.14159) with increasing number of random points used in the scheme. Overlay the plot $1/\sqrt{N}$ on the obtained plot.

Solution:

Python code

```
# Using uniform random number(URN) generator to calculate the value of pi

# import required modules
import numpy as np
import matplotlib.pyplot as plt

def munif(a):
    rvec=[]
    for j in range(a):
        r = 0
        for i in range(1,20):
            r = r+np.random.choice([0,1])*((1/2)**i)
        rvec.append(r)
    return(rvec)

# pi_cal is a function which takes the number of random numbers
# required to be used to estimate pi value
def pi_cal(b):
    counter=0
    capture = []
    x = munif(b)
    y = munif(b)
```

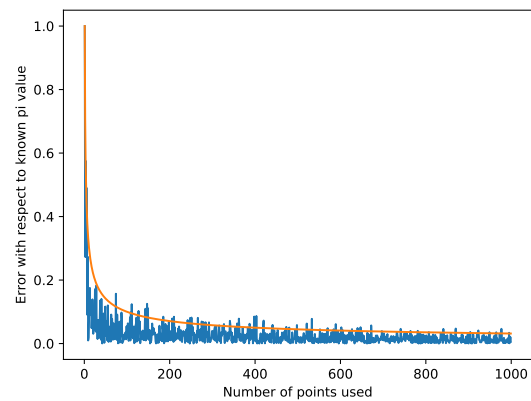
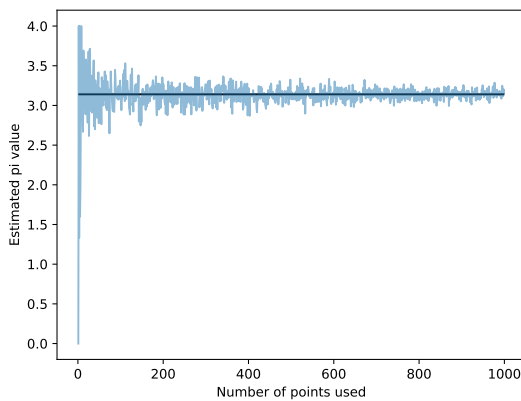
```

for i in range(b):
    if ((x[i]**2)+(y[i]**2))<=1 :
        counter = counter+1
    capture.append(4*(counter/b))
return(capture)

# Part a
pi_vals = np.array([pi_cal(item) for item in range(1,1000)])
plt.plot(range(1,1000),pi_vals,alpha =0.5)
plt.xlabel("Number of points used")
plt.ylabel("Estimated pi value")
plt.hlines(3.14,1,1000)
plt.savefig("pi_value_estimate.pdf")
plt.close()

# Part b
plt.plot(range(1,1000),np.sqrt((np.array(pi_vals)-np.pi)**2)/np.pi)
plt.plot(range(1,1000),1/np.sqrt(np.array(range(1,1000))))
plt.xlabel("Number of points used")
plt.ylabel("Error with respect to known pi value")
plt.savefig("pi_stde.pdf")
plt.close()

```



Question 4: Sampling from a different distribution

Transform the URN generator to sample random numbers from the following probability distribution in the interval $[0, \infty)$

$$P(x) = \exp(-x)$$

Generate atleast 1000 such random numbers and show that they indeed obey the above distribution.

Solution: Inversion sampling

Let the URN be ζ in the interval $[0,1)$.

$$cdf(x) = \int_0^x e^{-t} dt = 1 - e^{-x}$$

The range of cumulative distribution function also lies between $[0,1)$. So, equating ζ and $cdf(x)$ we get

$$\zeta = 1 - e^{-x}$$

$$x = \ln\left(\frac{1}{1 - \zeta}\right)$$

Python code

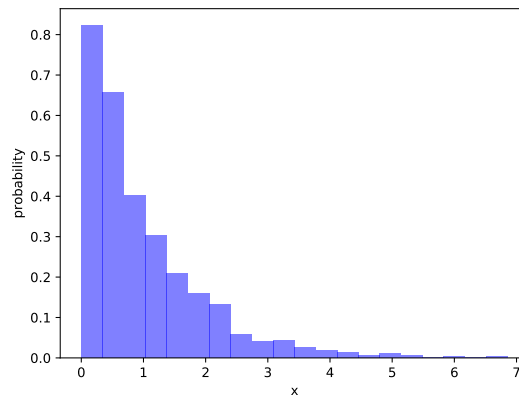
```
# Transform a random number sampled from uniform distribution
# to a number sampled from exponentially decreasing probability distribution function

# import required packages
import numpy as np
import matplotlib.pyplot as plt

# Function to generate uniform random numbers
def unif_to_exp(a):
    rvec=[]
    for j in range(a):
        r = 0
        for i in range(1,20):
            r = r+np.random.choice([0,1])*((1/2)**i)
        rvec.append(np.log(1/r)) # transforms URN to exp distribution
    return(rvec)

# Generated from our designed exp generator
my_urns = unif_to_exp(1000)

# Plotting routines
num_bins = 20
n, bins, patches = plt.hist(my_urns, num_bins, facecolor='blue', alpha=0.5, density =
    True)
plt.ylabel("probability")
plt.xlabel("x")
plt.savefig("exp_distribution.pdf")
plt.close()
```



Question 5: A Boy and His Atom

In 2013, IBM Research division released a 1.5 minute stop-motion animated short film depicting the story of a boy and a wayward atom who meet and become friends. The individual frames of the movie were created by carefully placing carbon monoxide molecules on a copper surface and then visualizing them under a scanning tunneling microscope.

More details of the experiment: [here](#)

Check it out: www.youtube.com/watch?v=oSCX78-8-q0

Consider the surface of copper to be composed of N sites and the chamber filled with M CO molecules where $N \gg M$.

Calculate the possible number of configurations possible in each of the following scenarios:

This question does not require coding.

Solution:

Case 1:

a) Each site can accommodate only one molecule of CO.

$$\Omega = \frac{N!}{M!(N-M)!}$$

b) Each site can accommodate more than one molecule of CO.

$$\Omega = \frac{(N+M-1)!}{M!(N-1)!}$$

Case 2: Now fill the chamber with M different gas molecules each having different chemical identities

a) Each site can accommodate only one molecule.

$$\Omega = \frac{N!}{(N-M)!}$$

b) Each site can accommodate more than one molecule .

$$\Omega = N^M$$

Question 6: Making a Transition Matrix

A researcher performed a single molecule FRET experiment on protein-211 and noticed significant jumps in FRET efficiencies with time. He got interested and performed an all-atom molecular simulation to look at the conformational changes. From his long trajectory of simulation he noticed that the protein takes 2 states (A and B) and all the conformations fall into either of these 2 states. From the trajectory, he made a long sequence of the changes observed in the simulation which can be found here. Help him to make a transition matrix.

Solution:

This question is simply solved by counting the number of transitions from $A \rightarrow A$, $A \rightarrow B$, $B \rightarrow B$ and $B \rightarrow A$.

$$= \begin{bmatrix} P(A|A) & P(B|A) \\ P(A|B) & P(B|B) \end{bmatrix}$$

$$= \begin{bmatrix} \frac{52}{(52+214)} = 0.195 & \frac{214}{(52+214)} = 0.805 \\ \frac{214}{(214+301)} = 0.416 & \frac{301}{(214+301)} = 0.584 \end{bmatrix}$$

Python code

```
# Create a transition state matrix using the given data
#
# Load the required packages

import numpy as np
import matplotlib.pyplot as plt

import numpy as np

# Read the file
my_seq = open("seq.txt").readlines()

# Count and print each type of transition
print("Number of A to A transitions : "+ str(str.count(k[0], "AA")))
print("Number of A to B transitions : "+ str(str.count(k[0], "AB")))
print("Number of B to A transitions : "+ str(str.count(k[0], "BA")))
print("Number of B to B transitions : "+ str(str.count(k[0], "BB")))
```
