## Approximation of the total stopping time distribution of the Collatz problem

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Let  $a := \ln \frac{3}{2}$  and  $b := -\ln 2$ . We approximate the total stopping time distribution by the Brownian motion with drift and a variance parameter  $\sigma$ . We define scaled parameters by

$$v := \frac{a+b}{2\sigma}, \quad s := \frac{a-b}{2\sigma},$$

and let

$$\alpha := \frac{9}{2}s^2 - (3s - v)\sigma, \quad \beta := 2s^2.$$

The total stopping time distribution  $C(T; n_s, n_e)$  starting with  $n \in [n_s, n_e]$  is approximated by

$$C(T; n_s, n_e) = \phi(T; n_e) - \phi(T; n_s),$$
 (1)

$$\phi(T;n) := \sqrt{2}s\sigma \exp(g(x,T)) \left[ \left( -\frac{s}{\sqrt{\beta}} - \frac{3s - v}{2\sqrt{\alpha}} \right) \operatorname{erfcx}(X) + \left( \frac{s}{\sqrt{\beta}} - \frac{3s - v}{2\sqrt{\alpha}} \right) \operatorname{erfcx}(Y) \right], \tag{2}$$

where

$$\begin{split} x &:= \frac{1}{\sigma} \ln n, \\ t &:= \frac{x + 2sT}{3s - v}, \\ X &:= T\sqrt{\frac{\beta}{t}} + \sqrt{\alpha t}, \quad Y := T\sqrt{\frac{\beta}{t}} - \sqrt{\alpha t}, \\ g(x, T) &:= (6s^2 - 2s\sigma)T - \alpha t - \frac{\beta}{t}T^2, \end{split}$$

and  $\operatorname{erfcx}(x)$  is the scaled complementary error function defined as  $\operatorname{erfcx}(x) := \exp(x^2)\operatorname{erfc}(x)$ .

In our code, we put  $\sigma = s$ . The max of the total stopping time  $T_{\max}$  starting with  $n \in [n_s, n_e]$  is approximated by  $C(T_{\max}; n_s, n_e) \sim 1$ .