Random walk in 2D square grid

Andrej Rendek

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1 SIMPLE WALK

This is a walk, where all direction are equally likely at each point of the walk. We have simulated N=1600 for a length of the walk $n=2^x$, where $x\in\{2,3,\ldots,16,17\}$. For N=1600 we have standard deviation $\sigma\sim\frac{1}{\sqrt{N}}=0.025$ for each simulated value. We have fitted results of the simulation in the form:

$$\ln |R(n)| = \ln(c) + \alpha \ln(n),$$

where R(n) is an Euclidean distance between the origin and the final position of the walk, n is a length of the walk, and c and α are fitting parameters. The dependence came out linear as expected, see 1.1, fitted parameters are:

$$\alpha = 0.507 \pm 0.004,\tag{1.1}$$

$$c = 0.884 \pm 0.025 \tag{1.2}$$

2 Non-returning walk

For this walk, we have repeated the same procedure as in simple walk.

$$\alpha = 0.530 \pm 0.004,\tag{2.1}$$

$$c = 1.012 \pm 0.029 \tag{2.2}$$

3 Non-crossing walk

We simulated N=40000 random walks with the length set to n=10000, but all walks were terminated at most after 600 steps. Here is an example of one of the longest walks 3.1. The average length of this walk altered between 70-71 as expected.

Dependence of Euclidean distance on the length of a simple random walk

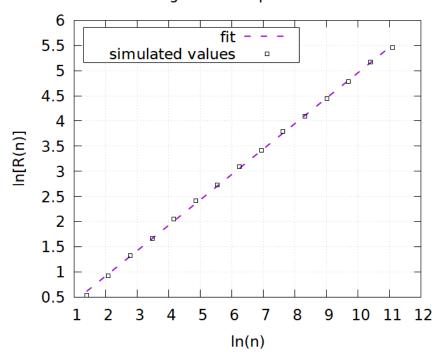
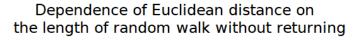


Figure 1.1: Euclidean distance for simple walk.



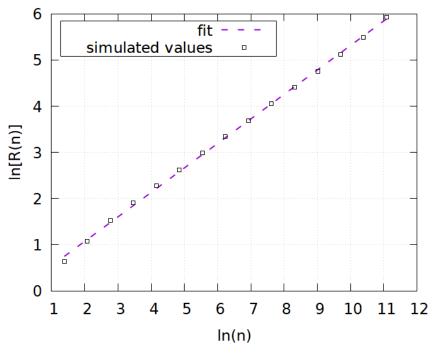


Figure 2.1: Euclidean distance for non-returning walk.

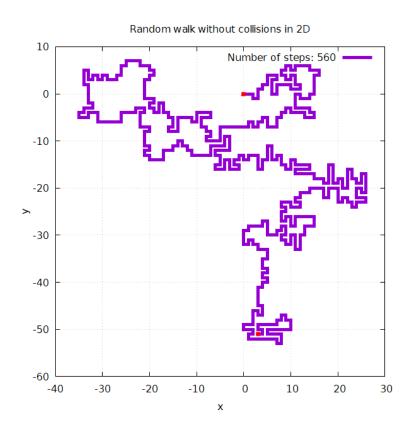


Figure 3.1: Example of non-crossing random walk.