Report of FFR120 HM1: Chapter 1-4

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1 Exercise 1 Brownian Model

Note: I have worked on this exercise for several days but I am sorry for that I don't have time to put code and figure in the report , I will finish before correction.

```
Time step is 0, disk position is 130.0, 130.0

2024-11-12 23:44:56.204 Python[5954:9020073] +[IMKClient subclass]: chose IMKClient_Legacy
2024-11-12 23:44:56.204 Python[5954:9020073] +[IMKInputSession subclass]: chose IMKInputSession_Legacy
time step is 1000, disk position is 121.17718009635453, 112.05932098184608
time step is 2000, disk position is 121.17718009635453, 112.05932098184608
time step is 3000, disk position is 18.98199925237876, 113.97803365681806
time step is 5000, disk position is 126.034373411958057, 125.81617573945191
time step is 5000, disk position is 128.056487937474, 130.5182040085926
time step is 5000, disk position is 120.088117927821, 126.63785050003129
time step is 7000, disk position is 102.088117927821, 126.63785050003129
time step is 8000, disk position is 15.61126749416653, 107.00434500088771
time step is 8000, disk position is 108.3676047355269, 101.56976827423166
time step is 10000, disk position is 82.6489823915013, 105.03677095107881
time step is 10000, disk position is 82.64898239150153, 105.03677095107881
time step is 12000, disk position is 78.09437927296038, 82.10199646557496
time step is 13000, disk position is 78.09437927296038, 82.10199646557496
time step is 15000, disk position is 77.22947903808799, 69.95880884376166
time step is 15000, disk position is 74.895738176418409, 51.2967406655876355
time step is 15000, disk position is 74.89573817641849, 51.296740665876355
```

Figure 1: I don't have time to finish 80000 time steps before 23:59,

2 Exercise 2 Ising Model

2.1 Task1 P1

Plot magnetization as a function of temperature as Figure below:

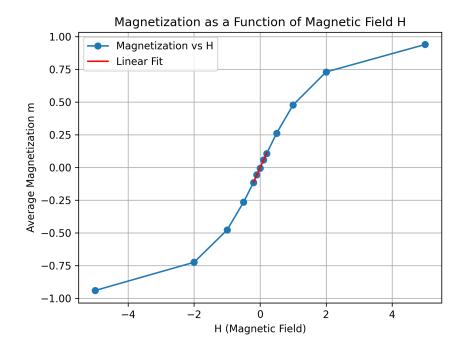


Figure 2: Curve of m(H), magnetization as a function of magnetic field

2.2 Task1 Q1

For small H, linear fit function is $m(H) = \chi * H$, with χ : 0.5577459999999999

2.3 Task2 P2

Plot magnetization as a function of temperature T as below. One can tell the critical temperature is about 2.8, because when temperature $\xi = 2.8$, the magnetization is closely to zero, which means that the system transform to a disorder state.

The theoretical critical temperature is 2.269 which has some difference with this report. There are some possibly reasons for the error of simulation, in this report:

- N is equal to 200, which can not stand for larger and more complicate systems in real world.
- the time steps is equal to 5000, which is smaller than 10⁵ in textbook Figure 2.5. This means that the system doesn't have enough time to reach stable state, especially near the critical temperature, so that the magnetization computation is not precisely.

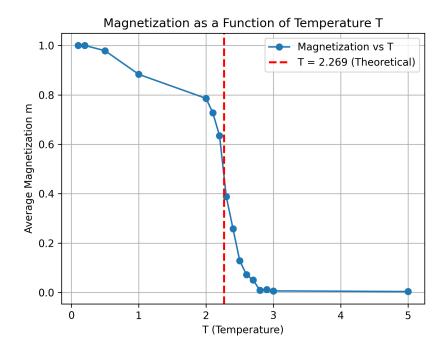


Figure 3: Curve of m(T), magnetization as a function of temperature

3 Exercise 3 Forest Fire

3.1 Notes of programming Setting

- \bullet For each N = [16, 32, 64, 128, 256, 512], repeat simulation 10 times; for N = 1024, repeat simulation twice.
- For each N, reached 300 times fire propagation.

3.2 P1

The exponents α_N as a function of N^{-1} , as shown below.

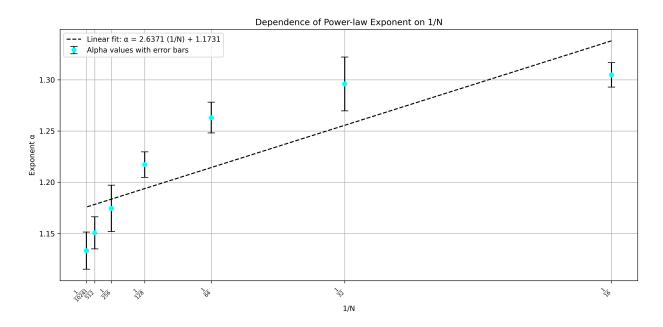


Figure 4: Denpendence of Power-law exponent over 1/N

3.3 Q1

The fit function of power-law exponent on 1/N is a linear function, using 7 points to fit.

$$\alpha = 2.6371 * (1/N) + 1.1731$$

When $N\to\infty~(1/N\to0)$, $\alpha=1.1731.$

Compare to the Figure 3.6 in the textbook, one can find that:

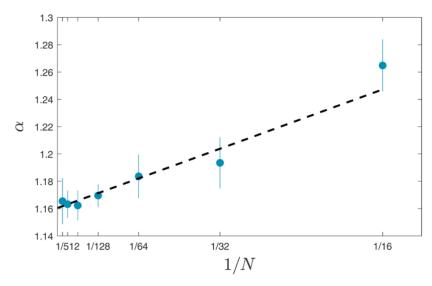


Figure 3.6. Dependence of the power-law distribution exponent as a function of the inverse of the forest size. The

Figure 5: Textbook Figure 3.6

- Figure 3.6 in the book, the fitted line has a gentle slope, with α_{∞} close to 1.160. In this report, the fitted line has a steeper slope, with higher (α_{∞} , around 1.173.
- Figure 3.6 in the book, data points are more concentrated, especially at smaller 1/N values (larger N), with relatively small error bars. In this report, Data points show significant variation at larger 1/N values (smaller N), especially has larger error bar at N = 32.

Possible Causes: The number of fire ignitions and the number of simulation repetitions can affect the randomness of the simulation data. Random fluctuations in the data can lead to variations in the calculated cCDF values.

Increasing the number of fire ignitions or repetitions may could make the linear extrapolation of alpha more closely match what is shown in Figure 3.6 of the textbook.

3.4 Q2

The $\alpha_{\infty} = 1.1731$ in this report has little differ from estimate $\alpha = 1.15$ given in Ref. [15].

Possible Causes:

- Insufficient Number of Simulations: For larger values of N, the number of simulations may not be sufficient, leading to instability in the estimated value of N
- Effect of Errors: Large standard deviations could contribute to insufficient fitting precision.

Despite some errors, the result in this report aligns with the value in the literature, validating the model's accuracy.

4 Exercise 4 Game of Life

4.1 Notes of programming Setting

- \bullet Size of area N * N = 200 * 200 , time step = 0.05, total simulation time T = 300
- Simulation repeats 5 times.

4.2 Task1 P1

Plot A(t) for the different runs

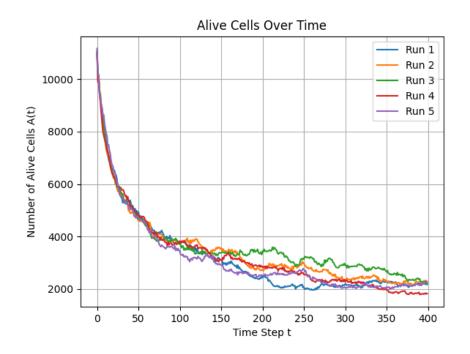


Figure 6: Number of alive cells over time

4.3 Task1 Q1

4.4 Task1 Q2

Read from Figure above, after approximately **200 iterations** a steady state with average density is reached, from initial random configuration.

4.5 Task2 P2

plot changed cells C(t) over time for the different runs as Figure below. Note that after 200 time steps, the the initial transient has passed and the configuration is settle down around its average density.

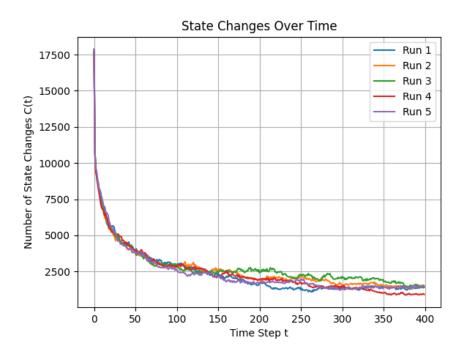


Figure 7: Number of state-changed cells over time

ising model final

November 11, 2024

```
[2]: import random
     import time
     from tkinter import *
     import numpy as np
     import matplotlib.pyplot as plt
     def neighboring_spins(i_list, j_list, sl):
         Function returning the position of the neighbouring spins of a list of
         spins identified by their positions in the spin lattice.
         Parameters
         _____
         i_list : Spin position first indices.
         j_list : Spin position second indices.
         sl : Spin lattice.
         n n n
         Ni, Nj = sl.shape # Shape of the spin lattice.
         # Position neighbors right.
         i_r = i_list
         j_r = list(map(lambda x:(x + 1) % Nj, j_list))
         # Position neighbors left.
         i_1 = i_list
         j_1 = list(map(lambda x:(x - 1) % Nj, j_list))
         # Position neighbors up.
         i_u = list(map(lambda x:(x - 1) % Ni, i_list))
         j_u = j_list
         # Position neighbors down.
         i_d = list(map(lambda x:(x + 1) % Ni, i_list))
         j_d = j_list
```

```
# Spin values.
         sl_u = sl[i_u, j_u]
         sl_d = sl[i_d, j_d]
         sl_1 = sl[i_1, j_1]
         sl_r = sl[i_r, j_r]
         return sl_u, sl_d, sl_l, sl_r
[3]: def energies_spins(i_list, j_list, sl, H, J):
         Function returning the energies of the states for the spins in given
         positions in the spin lattice.
         Parameters
         _____
         i_list : Spin position first indices.
         j_list : Spin position second indices.
         sl : Spin lattice.
         11 11 11
         sl_u, sl_d, sl_l, sl_r = neighboring_spins(i_list, j_list, sl)
         sl_s = sl_u + sl_d + sl_l + sl_r
         E_u = - H - J * sl_s
         E d = H + J * sl s
         return E_u, E_d
[4]: def probabilities_spins(i_list, j_list, sl, H, J, T):
         Function returning the energies of the states for the spins in given
         positions in the spin lattice.
         Parameters
         _____
         i_list : Spin position first indices.
         j_list : Spin position second indices.
         sl : Spin lattice.
         11 11 11
         E_u, E_d = energies_spins(i_list, j_list, sl, H, J)
         Ei = np.array([E_u, E_d])
         Z = np.sum(np.exp(- Ei / T), axis=0) # Partition function.
         pi = 1 / np.array([Z, Z]) * np.exp(- Ei / T) # Probability.
```

0.1 Task 1

```
[13]: N = 200 # Size of the splin lattice.
      H_{\text{values}} = [-5, -2, -1, -0.5, -0.2, -0.1, 0, 0.1, 0.2, 0.5, 1, 2, 5]
      J = 1 # Spin-spin coupling.
      T = 5 # Temperature. Temperatura critica ~2.269.
      f = 0.05 # Number of randomly selected spins to flip-test..
      total_steps = 500
      magnetizations = []
      for H in H_values:
          sl = 2 * np.random.randint(2, size=(N, N)) - 1 # Initialize N*N self-spin_
       ⇔lattice ( +1 or −1)
          Nspins = np.size(sl) # Total number of spins in the spin lattice.
          Ni, Nj = sl.shape
          S = int(np.ceil(Nspins * f)) # Number of randomly selected spins.
          step = 0
          magnetization_list = []
          running = True # Flag to control the loop.
          while running and step < total_steps:</pre>
              ns = random.sample(range(Nspins), S)
              i_list = list(map(lambda x: x % Ni, ns))
              j_list = list(map(lambda x: x // Ni, ns))
              pi, Z = probabilities_spins(i_list, j_list, sl, H, J, T)
              rn = np.random.rand(S)
              for i in range(S):
                  if rn[i] > pi[0, i]:
                      sl[i_list[i], j_list[i]] = -1
                  else:
                      sl[i_list[i], j_list[i]] = 1
              # record magnetization
              if total_steps - 300 <= step < total_steps - 100:</pre>
                  magnetization = np.sum(sl) / (N * N)
                  magnetization_list.append(magnetization)
              step += 1
```

```
if step >= total_steps:
    running = False

print(f'H = {H}, Ising Model simulation done')

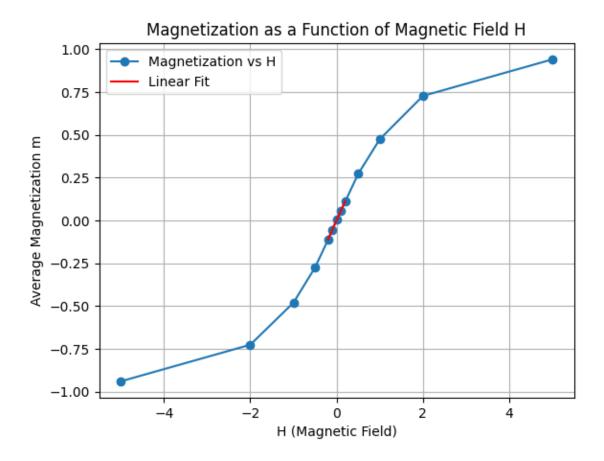
avg_magnetization = np.mean(magnetization_list)
magnetizations.append(avg_magnetization)
```

```
H = -5, Ising Model simulation done H = -2, Ising Model simulation done H = -1, Ising Model simulation done H = -0.5, Ising Model simulation done H = -0.2, Ising Model simulation done H = -0.1, Ising Model simulation done H = 0, Ising Model simulation done H = 0, Ising Model simulation done H = 0.1, Ising Model simulation done H = 0.2, Ising Model simulation done H = 0.5, Ising Model simulation done H = 0.5, Ising Model simulation done H = 0, Ising Model simulation done H = 0, Ising Model simulation done H = 0, Ising Model simulation done
```

Plot m(H) and compute linear function for small H values

```
[15]: small H values = [-0.2, -0.1, 0, 0.1, 0.2]
      small_magnetizations = [magnetizations[H_values.index(h)] for h in_
      ⇔small H values]
      fit_params = np.polyfit(small_H_values, small_magnetizations, 1) # linear fit
       = fit_params[0]
      print(f'Calculated magnetic susceptibility : { }')
      fit_function = np.poly1d(fit_params)
      fit_H_values = np.linspace(min(small_H_values), max(small_H_values), 100)
      fit_magnetizations = fit_function(fit_H_values)
      # Plot m(H)
      plt.figure()
      plt.plot(H_values, magnetizations, 'o-', label='Magnetization vs H')
      plt.plot(fit_H_values, fit_magnetizations, 'r-', label='Linear Fit')
      plt.xlabel('H (Magnetic Field)')
      plt.ylabel('Average Magnetization m')
      plt.title('Magnetization as a Function of Magnetic Field H')
      plt.legend()
      plt.grid(True)
      plt.savefig('Magnetization_as_Function_of_Magnetic_Field_H.png', format='png', u
       →dpi=300)
      plt.show()
```

Calculated magnetic susceptibility : 0.56006475

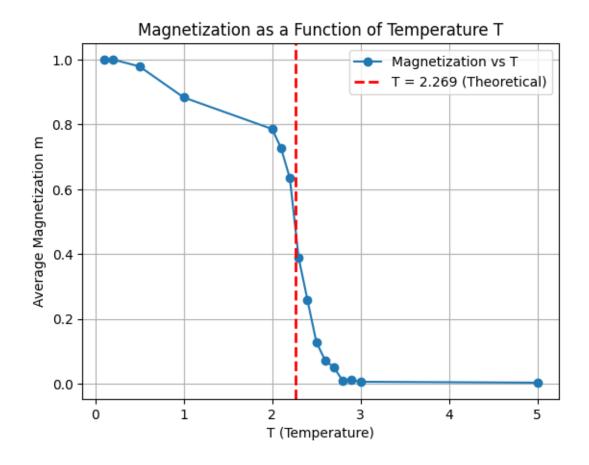


0.2 Task 2

```
step = 0
    magnetization_list = []
    running = True # Flag to control the loop.
    while running and step < total_steps:</pre>
         if step <= 300:
             H = 0.1
         else:
             H = 0
        ns = random.sample(range(Nspins), S)
        i_list = list(map(lambda x: x % Ni, ns))
         j_list = list(map(lambda x: x // Ni, ns))
        pi, Z = probabilities_spins(i_list, j_list, sl, H, J, T)
        rn = np.random.rand(S)
        for i in range(S):
             if rn[i] > pi[0, i]:
                 sl[i_list[i], j_list[i]] = -1
             else:
                 sl[i_list[i], j_list[i]] = 1
         # record magnetization
         if (total_steps - 300) <= step < (total_steps - 100):</pre>
             magnetization = np.sum(sl) / (N * N)
             if H == 0:
                 magnetization = np.abs(magnetization)
             magnetization_list.append(magnetization)
         step += 1
         if step >= total_steps:
             running = False
    print(f'T = {T}, Ising Model simulation done')
    avg_magnetization = np.mean(magnetization_list)
    magnetizations.append(avg_magnetization)
T = 0.1, Ising Model simulation done
```

```
T = 0.1, Ising Model simulation done
T = 0.2, Ising Model simulation done
T = 0.5, Ising Model simulation done
T = 1, Ising Model simulation done
T = 2, Ising Model simulation done
```

```
T = 2.1, Ising Model simulation done
     T = 2.2, Ising Model simulation done
     T = 2.3, Ising Model simulation done
     T = 2.4, Ising Model simulation done
     T = 2.5, Ising Model simulation done
     T = 2.6, Ising Model simulation done
     T = 2.7, Ising Model simulation done
     T = 2.8, Ising Model simulation done
     T = 2.9, Ising Model simulation done
     T = 3, Ising Model simulation done
     T = 5, Ising Model simulation done
[18]: \# Plot m(T)
     plt.figure()
      plt.plot(T_values, magnetizations, 'o-', label='Magnetization vs T')
     plt.axvline(x=2.269, color='r', linestyle='--', linewidth=2, label='T = 2.269_L
      ⇔(Theoretical)')
      plt.xlabel('T (Temperature)')
      plt.ylabel('Average Magnetization m')
      plt.title('Magnetization as a Function of Temperature T')
      plt.legend()
      plt.grid(True)
      plt.savefig('Magnetization_as_Function_of_Temperature_T.png', format='png',__
       →dpi=300)
      plt.show()
```



Game of life

November 11, 2024

```
[]: import numpy as np
    import matplotlib.pyplot as plt
    import time
    def neighbors_Moore(status):
        Function to return the number of neighbors for each cell in status.
        Parameters
         _____
         status : Current status.
         # Initialize the neighbor count array
        n_n = (
            np.roll(status, 1, axis=0) + # Up.
            np.roll(status, -1, axis=0) + # Down.
            np.roll(status, 1, axis=1) + # Left.
            np.roll(status, -1, axis=1) + # Right.
            np.roll(np.roll(status, 1, axis=0), 1, axis=1) + # Up-Left.
            np.roll(np.roll(status, 1, axis=0), -1, axis=1) + # Up-Right
            np.roll(np.roll(status, -1, axis=0), 1, axis=1) + # Down-Left
            np.roll(np.roll(status, -1, axis=0), -1, axis=1) # Down-Right
        return n_nn
    def apply_rule_2d(rule_2d, status):
        Function to apply a 2-d rule on a status. Return the next status.
        Parameters
        rule_2d : Array with size [2, 9]. Describe the CA rule.
        status : Current status.
```

```
Ni, Nj = status.shape # Dimensions of 2-D lattice of the CA.
   next_status = np.zeros([Ni, Nj])
   # Find the number of neighbors.
   n_nn = neighbors_Moore(status)
   for i in range(Ni):
       for j in range(Nj):
           next_status[i, j] = rule_2d[int(status[i, j]), int(n_nn[i, j])]
   return next status
# Apply Game of life
N = 200
repeat = 5
rule_2d = np.zeros([2, 9])
# Game of Life's rules.
rule_2d[0, :] = [0, 0, 0, 1, 0, 0, 0, 0] # New born from empty cell.
rule_2d[1, :] = [0, 0, 1, 1, 0, 0, 0, 0] # Survival from living cell.
T = 400
alive_counts = [] # record A(t)
changed_counts = [] # record C(t)
all_alive_counts = []
all_changed_counts = []
average_density = []
average_density_all_runs = []
for run in range(repeat):
   alive_counts = [] # record A(t)
   average_density_per_run = [] # record density
   changed_counts = [] # record C(t)
   gol = np.random.randint(2, size=[N, N]) # Random initial state.
   for step in range(T):
       prev_status = gol.copy()
       gol = apply_rule_2d(rule_2d, gol) # update cells
        # num of survive cells
       alive_counts.append(np.sum(gol))
```

```
# density of every time step
        average_density_per_run.append(np.sum(gol)/ (N**2))
        # num of changed cells
        changed_counts.append(np.sum(gol != prev_status))
        time.sleep(0.05) # timestep
    all alive counts.append(alive counts)
    all_changed_counts.append(changed_counts)
    average_density_all_runs.append(average_density_per_run)
    print(f'Run = {run + 1}, A(t) C(t) have saved.')
# Task1 Q2
steady_state_densities = []
for run in average_density_all_runs:
    steady_state_density = np.mean(run[250:]) # steady state iteration >= 250
    steady_state_densities.append(steady_state_density)
mean_density = np.mean(steady_state_densities)
print(f'Q1: the average density of alive cell per unit area is {mean_density}')
# Task1 P1
plt.figure(1)
for run in range(repeat):
    plt.plot(range(T), all_alive_counts[run], label=f'Run {run + 1}',__
 ⇔color=f'C{run}')
plt.xlabel('Time Step t')
plt.ylabel('Number of Alive Cells A(t)')
plt.title('Alive Cells Over Time')
plt.legend()
plt.grid(True)
plt.savefig('alive_cells_over_time.png')
plt.pause(2)
plt.close()
# Task2 P2
plt.figure(2)
for run in range(repeat):
```

Forest fire

November 11, 2024

[]: import numpy as np

def complementary_CDF(f, f_max):

```
Function to return the complementary cumulative distribution function.
        Parameters
         _____
        f: Sequence of values (as they occur, non necessarily sorted).
        f_max: Integer. Maximum possible value for the values in f.
         11 11 11
        num_events = len(f)
        s = np.sort(np.array(f)) / f_max # Sort f in ascending order.
        c = np.array(np.arange(num_events, 0, -1)) / (num_events) # Descending.
        c_CDF = c
        s_rel = s
        return c_CDF, s_rel
[]: def grow_trees(forest, p):
        Function to pgrow new trees in the forest.
        Parameters
         _____
        forest : 2-dimensional array.
        p: Probability for a tree to be generated in an empty cell.
        Ni, Nj = forest.shape # Dimensions of the forest.
        new_trees = np.random.rand(Ni, Nj)
        new_trees_indices = np.where(new_trees <= p)</pre>
        forest[new_trees_indices] = 1
```

```
[ ]: def propagate_fire(forest, i0, j0):
        Function to propagate the fire on a populated forest.
        Parameters
         _____
         forest: 2-dimensional array.
         i0 : First index of the cell where the fire occurs.
         10 : Second index of the cell where the fire occurs.
        Ni, Nj = forest.shape # Dimensions of the forest.
        fs = 0 # Initialize fire size.
        if forest[i0, j0] == 1:
             active_i = [i0] # Initialize the list.
             active_j = [j0] # Tnitialize the list.
            forest[i0, j0] = -1 # Sets the tree on fire.
            fs += 1 # Update fire size.
            while len(active i) > 0:
                next_i = []
                next j = []
                 for n in np.arange(len(active_i)):
                     # Coordinates of cell up.
                    i = (active_i[n] + 1) % Ni
                     j = active_j[n]
                     # Check status
                     if forest[i, j] == 1:
                        next_i.append(i) # Add to list.
                        next_j.append(j) # Add to list.
                        forest[i, j] = -1 # Sets the current tree on fire.
                         fs += 1 # Update fire size.
                     # Coordinates of cell down.
                     i = (active_i[n] - 1) % Ni
                     j = active_j[n]
                     # Check status
                     if forest[i, j] == 1:
                        next_i.append(i) # Add to list.
                        next_j.append(j) # Add to list.
                        forest[i, j] = -1 # Sets the current tree on fire.
                        fs += 1 # Update fire size.
```

```
# Coordinates of cell left.
            i = active_i[n]
            j = (active_j[n] - 1) \% Nj
            # Check status
            if forest[i, j] == 1:
                next_i.append(i) # Add to list.
                next_j.append(j) # Add to list.
                forest[i, j] = -1 # Sets the current tree on fire.
                fs += 1 # Update fire size.
            # Coordinates of cell right.
            i = active_i[n]
            j = (active_j[n] + 1) \% Nj
            # Check status
            if forest[i, j] == 1:
                next_i.append(i) # Add to list.
                next_j.append(j) # Add to list.
                forest[i, j] = -1 # Sets the current tree on fire.
                fs += 1 # Update fire size.
        active_i = next_i
        active_j = next_j
return fs, forest
```

```
import matplotlib.pyplot as plt
from grow_trees import grow_trees
from propagate_fire import propagate_fire
from complementary_CDF import complementary_CDF

N_values = [16, 32, 64, 128, 256, 512, 1024]
p = 0.01  # prob. of fire propagating
f = 0.2  # prob. of one tree fired ( lightning occurs)
repeats = 10

alpha_results = []
target_num_fires = 300
num_fires = 0

for N in N_values:
    if N == 1024:
        repeats = 2
```

```
alpha_results_for_N = []
r = 0 # count repeat times for debug
for _ in range(repeats):
    forest = np.zeros([N, N]) # Empty forest.
    fire_size = [] # Empty list of fire sizes.
    fire_history = [] # Empty list of fire history.
    num fires = 0
    while num_fires < target_num_fires:</pre>
        forest = grow_trees(forest, p) # Grow new trees.
        Ni, Nj = forest.shape
        p_lightning = np.random.rand()
        if p_lightning < f: # Lightning occurs.</pre>
            i0 = np.random.randint(Ni)
            j0 = np.random.randint(Nj)
            fs, forest = propagate_fire(forest, i0, j0) # fs = firesize
            if fs > 0:
                fire_size.append(fs)
                num_fires += 1
            fire_history.append(fs)
        else:
            fire_history.append(0)
        forest[np.where(forest == -1)] = 0
    print(f'N = {N}', f'Target of {target_num_fires} fire events reached')
    c_CDF, s_rel = complementary_CDF(fire_size, forest.size)
    min_rel_size = 1e-3
    max_rel_size = 1e-1
    is_min = np.searchsorted(s_rel, min_rel_size)
    is_max = np.searchsorted(s_rel, max_rel_size)
    # Note!!! The linear dependence is between the logarithms
    fit_result = np.polyfit(np.log(s_rel[is_min:is_max]),
                np.log(c_CDF[is_min:is_max]), 1)
    beta = fit_result[0]
```

```
alpha = 1 - beta
        alpha_results_for_N.append(alpha)
        r = r + 1
        print(f'Repeat times = {r}')
    alpha_mean = np.mean(alpha_results_for_N )
    alpha_std = np.std(alpha_results_for_N )
    alpha_results.append((alpha_mean, alpha_std))
    print(f'After {r} times repeat, empirical cCDF has an exponent alpha =_

√{alpha_results[-1]}')

# # Note loglog plot!
 \begin{tabular}{ll} \# \ plt.loglog(s\_rel, \ c\_CDF, \ ".-", \ color='k', \ markersize=5, \ linewidth=0.5) \\ \end{tabular} 
# plt.title('Empirical cCDF')
# plt.xlabel('relative size')
# plt.ylabel('c CDF')
# plt.show()
inv_N = 1 / np.array(N_values)
alpha means = [result[0] for result in alpha results]
alpha_errors = [result[1] for result in alpha_results]
# Q1 Extrapolate results to 1/N : 0 \longrightarrow find fit function
inv_N_fit = inv_N[:7]
alpha_means_fit = alpha_means[:7]
fit_result = np.polyfit(inv_N_fit, alpha_means_fit, 1)
a, b = fit_result
fit_line = a * inv_N + b
xticks_positions = inv_N
xticks_labels = [f'$\frac{\{1\}}{\{N\}}\}$' for N in N_values] # LaTeX
plt.figure(figsize=(12, 6))
plt.plot(inv_N, fit_line, 'k--', label=f'Linear fit: = {a:.4f} (1/N) + {b:.
→4f}') # line of fit funcion
plt.errorbar(inv_N, alpha_means, yerr=alpha_errors, fmt='o', color='cyan', u
 ⇔ecolor='black', capsize=5, label='Alpha values with error bars')
plt.xticks(xticks_positions, xticks_labels)
plt.xticks(xticks_positions, xticks_labels, rotation=45, ha='right',_
 ⇔fontsize=10)
plt.xlabel('1/N')
plt.ylabel('Exponent ')
plt.title('Dependence of Power-law Exponent on 1/N')
plt.grid(True)
plt.legend()
```

```
plt.tight_layout()
plt.savefig('power_law_exponent_vs_inv_N.png', format='png', dpi=300)
plt.show()
```