

Kinetic Monte Carlo Notes

Stefan Bringuier

Table of contents

Monte Carlo Methods	3
Integrating a function MC sampling	3
Example integrating a function using MC sampling	4
Example integrating a function using MC sampling	5
Statistical Thermodynamics & Ensemble Properties	5
Statistical Thermodynamics & Ensemble Properties	6
Backmatter	6
References & footnotes	7

List of Figures

0.1	Random sampled points from uniform distribution over the interval $[1, 4]$. The black points are those that are accepted.	4
0.2	Integration of $\log(x)$ using MC.	5

Monte Carlo Methods

- Solve complex problems using random sampling from a probability distribution (i.e. stochastic description).
- Useful to evolve a physical system to a new state from an ensemble of potential future states.

Integrating a function MC sampling

- If we want to evaluate the integral of a function over some domain we can numerically approximate this using the [midpoint rule](#):

$$\int_a^b f(x)dx = \frac{b-a}{N} \sum_{i=1}^N f(x_i) \quad (0.1)$$

- There is an alternative way to do this using probability theory to determine the expectation value of a function $f(x)$ for random variable x :

$$\int_a^b p(x)f(x)dx = \frac{b-a}{N} \sum_{i=1}^N f(x_i) \quad (0.2)$$

where $p(x)$ is a uniform probability distribution over the interval $[a, b]$.

- The difference between numerically evaluating Equation [0.1](#) and Equation [0.2](#), is that Equation [0.1](#) is evaluated over a grid of points and Equation [0.2](#) is randomly sampled points.
- The error of MC integration is $\propto \frac{1}{\sqrt{N}}$ as a result of [central limit theorem](#)

Example integrating a function using MC sampling¹

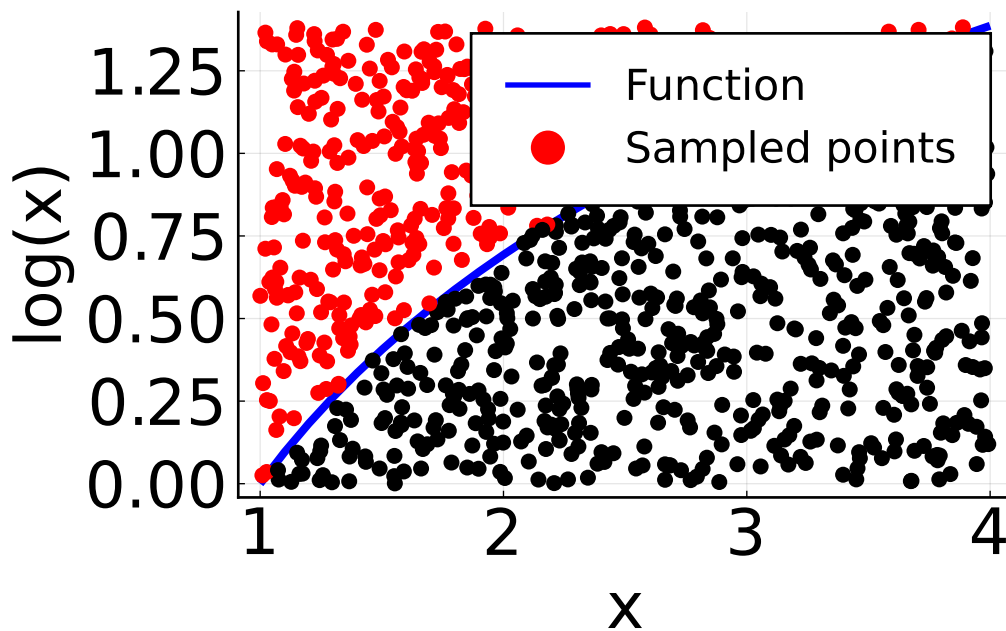


Figure 0.1: Random sampled points from uniform distribution over the interval $[1, 4]$. The black points are those that are accepted.

¹A more detailed notebook implementing the code can be viewed [here](#)

Example integrating a function using MC sampling

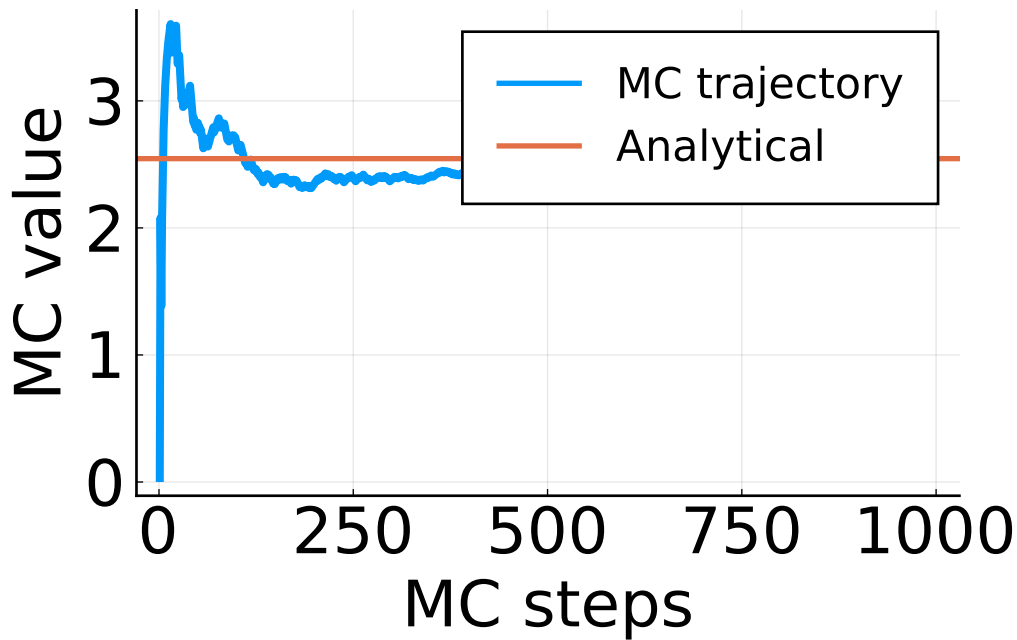


Figure 0.2: Integration of $\log(x)$ using MC.

Statistical Thermodynamics & Ensemble Properties

- Microscopic \rightarrow Macroscopic description
 - How positions and momenta of 10^{23} particles relates to bulk temperature, pressure, or volume.
- Ensembles use probability of specific microstate. Probability theory provides average of a function or variable, $\langle X \rangle$:

$$\langle X \rangle = \frac{1}{N} \sum_{i=1}^N n_i X_i = \sum_{i=1}^N \underbrace{p_i}_{\text{PDF}} X_i \quad (0.3)$$

- If $\langle X \rangle$ is continuous, Equation 0.3 is an integral.
- p_i is the probability the system is in state i . The probability density function (PDF) has the property that its normalized, i.e. $\sum_{i=1}^N p_i = 1$

Statistical Thermodynamics & Ensemble Properties

- The consequence of Equation 0.3 is that microscopic collections (i.e. ensemble of systems) can be used to calculate macroscopic properties.
- Choice of $p_i = \frac{z_i}{Z}$ depends on macroscopic conditions which manifest through the partition function:

$$Z = \sum_i e^{-\beta X_i} \quad (0.4)$$

- For a macroscopic system that has constant particles, volume and temperature, i.e., **canonical**.

– $\beta = \frac{1}{k_b T}$ and $X_i = E_i$ where Boltzmann factor is $z_i = e^{-\frac{E_i}{k_b T}}$

$$\langle E \rangle = \frac{1}{Z} \sum_i e^{-\frac{E_i}{k_b T}} E_i \quad (0.5)$$

Backmatter

Connect with me!



stefanbringuier@gmail.com



Note

This presentation can be viewed online at <https://stefanbringuier.github.io/KMCNotes>.
A report formatted PDF of this presentation can be downloaded [here](#).



Tip

To export `revealjs` presentations to pdf, press 'e' then 'ctrl-p' 'save as pdf'

References & footnotes