

# *Random walk*

! Program to perform a random walk in two dimensions  
! repeats for many realizations and accumulates  $r^2$  statistics  
! Also compute entropy vs. time

```
IMPLICIT NONE
INTEGER, PARAMETER :: Prec14=SELECTED_REAL_KIND(14)
INTEGER :: i,j,is,ix,iy,it
INTEGER :: ne,nt
REAL(Kind=Prec14) :: rnd,rnds,r2,entropy
INTEGER, PARAMETER :: nx=200, ny=200, ixmin=-99, ixmax=100, iymin=-99, iymax=100 ! Lat
INTEGER, PARAMETER :: nxg=8, nyg=8 ! grid sites
INTEGER, PARAMETER :: ntmax=10000 ! maximum number of time steps
INTEGER, PARAMETER :: nemax=100000 ! number of walks in ensemble
INTEGER, PARAMETER :: ient=10 ! Number of steps to update p array
INTEGER, PARAMETER :: ipmax=2000 ! Maximum number of time elements in p
REAL(Kind=Prec14), DIMENSION(ntmax) :: r2a(ntmax) ! accumulated average of  $r^2$ 
REAL(Kind=Prec14), DIMENSION(nxg,nyg,ipmax) :: p ! Probability of visiting a site
REAL(Kind=Prec14) :: t
```

! set r2a=0, p=0

```
r2a=0.0d0
p=0
```

## *Random number generator*

! initialize random number generator  
call RANDOM\_SEED

50      call RANDOM\_NUMBER(rnd)  
         call RANDOM\_NUMBER(rnds)

One random number (rnds) can be used to decide on +/-  
Step

Other random number (rnd) can be used to decide whether  
we move walker in x,y, or z direction

## *Average $r^{*2}$ for many random walks*

do ne=1,nemax ! Nemax realizations of random walk

do nt=1,ntmax

...

60      r2=real(i)\*\*2+real(j)\*\*2  
         r2a(nt)=r2a(nt)+r2

enddo ! Loop over steps

enddo ! Loop over random walks

## *Entropy averaged over many walks*

```
if(mod(nt,ient).eq.0) then ! update array
  it=nt/ient+1
  ix=int(dfloat(i+99)*dfloat(nxg)/dfloat(nx))+1
  iy=int(dfloat(j+99)*dfloat(nyg)/dfloat(ny))+1
  p(ix,iy,it)=p(ix,iy,it)+1.0d0
endif
```

- First line to decide if we should update probability array p
- Need to find particular grid point ix,iy to update
- Increment p array for grid point ix,iy
- After ensemble of runs, accumulate and output the entropy
- Sum entropy up at each time it, over all nxg,nyg grid points:

```
if(p(ix,iy,it).gt.0.0d0) entropy=entropy-(p(ix,iy,it)/dfloat(nemax))*dlog(p(ix,iy,it)/dfloat(nemax))
```

## *Modification of homework 4....*

- For problem 1, random walk, use declarations:

```
INTEGER, PARAMETER :: ntmax=1000 ! maximum number of time steps  
INTEGER, PARAMETER :: nemax=100000 ! number of walks in ensemble
```

- In problem 1, output r2a averaged over the ensemble of walks at each time step
- Should be 1000 time points
- For problem 2, random walk with entropy calculation, use:

```
INTEGER, PARAMETER :: ntmax=10000 ! maximum number of time steps  
INTEGER, PARAMETER :: nemax=100000 ! number of walks in ensemble  
INTEGER, PARAMETER :: ient=10 ! Number of steps to update p array
```

- Hence, only include 10000 steps, compute probability and entropy every 10 steps
- Still 100000 walks in the ensemble