

# Random Walks on Simple Two-Dimensional Manifolds

Tom Eichlersmith

Hamline University

`teichlersmith01@hamline.edu`

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- ▶ Walk
- ▶ Simple
- ▶ Two-Dimensional
- ▶ Manifolds
- ▶ Smooth Surfaces
- ▶ Geodesic Equations
- ▶ Christoffel Symbols
- ▶ Escape Regions

# “Smooth” Surfaces

Random Walks

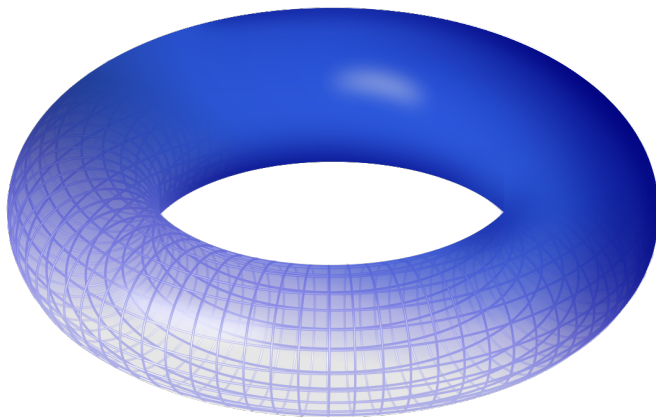
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Background

Method

Results

Questions



**Figure:** By Leonid\_2 - Own work, CC BY-SA 3.0,  
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*Coordinate Patch*  $\mu : U \rightarrow V$  : continuous functions mapping from  $U \subseteq \mathbb{R}^2$  to a subset of the surface  $V$

*Chart* : covers entire surface

Regular Surfaces:

- ▶ Differentiable — the coordinate functions of  $\mu$  in  $\mathbb{R}^3$  have continuous partial derivatives for all orders
- ▶ Homeomorphic —  $\mu$  and its inverse are continuous
- ▶ Satisfies the Regularity Condition — The differential of  $\mu$  is a one-to-one linear transformation

1. Extend definition of line to other surfaces
2. Assume a path is a geodesic contained in a coordinate patch
3. Derive geodesic equations for coordinate functions of path

# Geodesic Equations

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$$u'' + \frac{\mu_{uu} \cdot \mu_u}{\mu_u \cdot \mu_u} (u')^2 + \frac{\mu_{vv} \cdot \mu_u}{\mu_u \cdot \mu_u} (v')^2 + 2 \frac{\mu_{uv} \cdot \mu_u}{\mu_u \cdot \mu_u} u' v' = 0$$
$$v'' + \frac{\mu_{uu} \cdot \mu_v}{\mu_v \cdot \mu_v} (u')^2 + \frac{\mu_{vv} \cdot \mu_v}{\mu_v \cdot \mu_v} (v')^2 + 2 \frac{\mu_{uv} \cdot \mu_v}{\mu_v \cdot \mu_v} u' v' = 0$$

$$\Gamma_{jk}^i = \frac{\mu_{jk} \cdot \mu_i}{\mu_i \cdot \mu_i} \quad \text{where } i, j, k \in \{u, v\}$$

↓ abuse of symbols

$$\frac{d^2 x^i}{dt^2} + \sum_{j,k \in \{1,2\}} \Gamma_{jk}^i \frac{dx^j}{dt} \frac{dx^k}{dt} = 0$$

# Stepping Method

## Runge-Kutta 4th Order Method (RK4)

$$\frac{dy}{dt} = F(y) \quad y_0 = y(0)$$

Numerically solve up to  $t = h$  with  $N$  iterations.

$$\delta \leftarrow h/N$$

$$y \leftarrow y_0$$

*loop N times:*

$$k_1 \leftarrow F(y)$$

$$k_2 \leftarrow F(y + (\delta/2)k_1)$$

$$k_3 \leftarrow F(y + (\delta/2)k_2)$$

$$k_4 \leftarrow F(y + \delta k_3)$$

$$y \leftarrow y + (\delta/6)(k_1 + 2k_2 + 2k_3 + k_4)$$



# Stepping Method

Define

$$p = \frac{du}{dt} \quad \text{and} \quad q = \frac{dv}{dt}$$

Then the geodesic equations become

$$\frac{du}{dt} = p$$

$$\frac{dv}{dt} = q$$

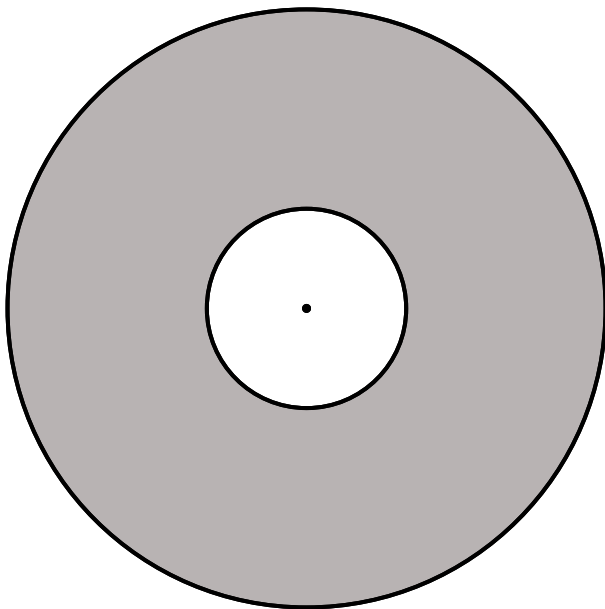
$$\frac{dp}{dt} = -\Gamma_{uu}^u p^2 - 2\Gamma_{uv}^u pq - \Gamma_{vv}^u q^2$$

$$\frac{dq}{dt} = -\Gamma_{uu}^v p^2 - 2\Gamma_{uv}^v pq - \Gamma_{vv}^v q^2$$

## Random Walks



- ▶ Runge-Kutta 4th Order Method
- ▶ Stack Linked List
- ▶ Function Pointers
- ▶ Classes and Namespaces



# Plane

Random Walks

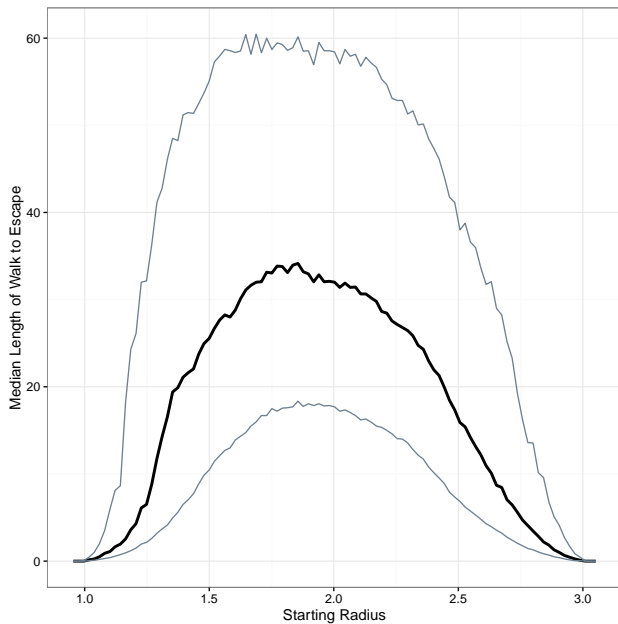
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# Plane

Random Walks

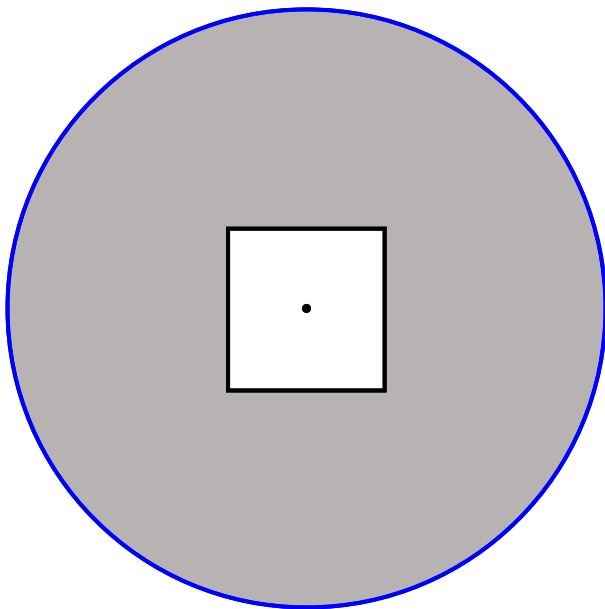
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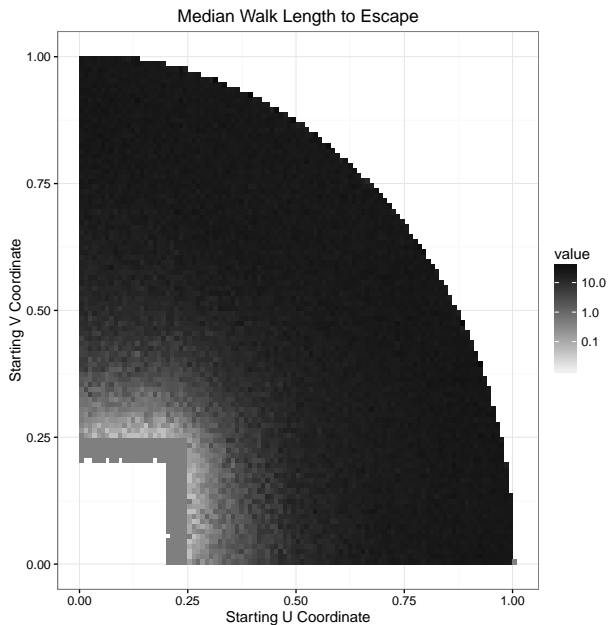
Background

Method

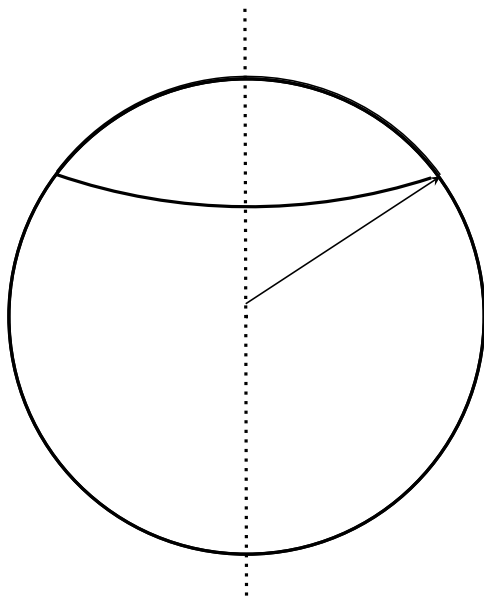
Results

Questions





# Sphere



Random Walks

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# Sphere

Random Walks

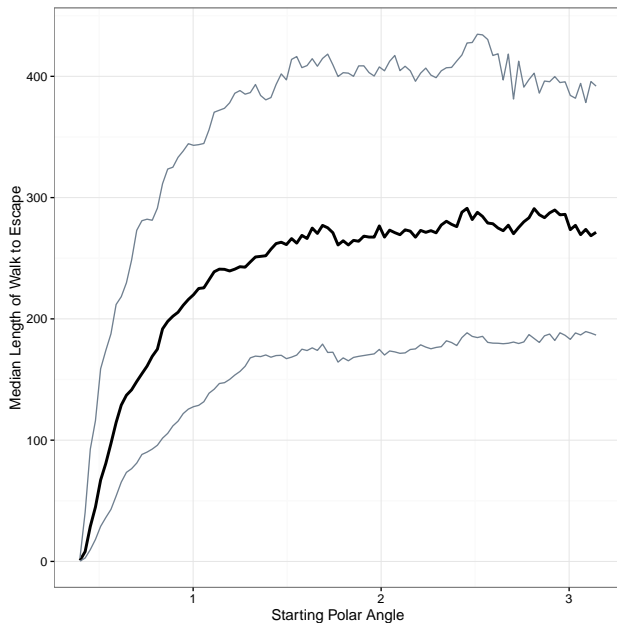
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Background

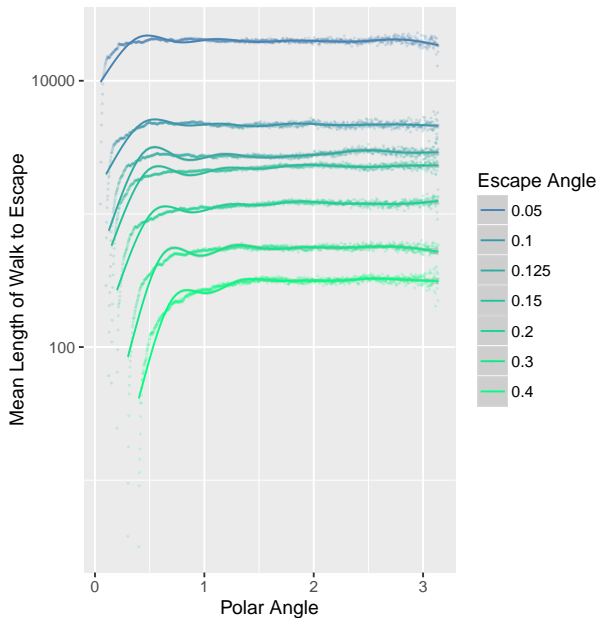
Method

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# Sphere



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# Questions?

## Package Attributes

- ▶ Versatility
- ▶ Flexibility
- ▶ Speed

## Specific Parts

- ▶ Stepper
- ▶ Coordinate Wrappers
- ▶ Escape Checks

- ▶ Collection of every step point
- ▶ Number of steps in RK4
- ▶ Simplifications due to symmetry
  - ▶ Plane with radius representation
  - ▶ Sphere with polar angle representation
- ▶ Method of “compressing” the data

