PHAS0030: Computational Physics  
Session 2: Optimisation and Root Finding

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In this session, we will consider accuracy and precision in computing, and discuss approaches to building computational models. We will then look at methods for root finding and optimisation (searching for extrema). This will start to introduce ideas involved in writing programs.

# Objectives

The objectives of this session are to:

* consider accuracy and precision in computers;
* discuss how we create computer models of physics problems;
* examine approaches to root finding;
* explore optimisation of multi-dimensional non-linear functions.

# Review of Session 1

In the first session, we started by reviewing the Python that you should already know, including:

* NumPy arrays, their creation and manipulation (including np.zeros, np.ones, np.linspace, np.arange, np.dot, np.append, np.reshape, np.roll);
* loops and flow control: for, while and if;
* functions and documentation;
* plotting with Matplotlib (contrasting plt.plot() with fig = plt.figure(), ax = fig.add\_subplot(rcn), ax.plot()).

These form the basis of all the programming that you will do in the rest of this course, so you should be sure that you understand them all, and are able to complete all the exercises.

# Accuracy and precision

In experimental physics, the precision of a measurement is defined in terms of statistics, and is a measure of the random error in the experiment; it is given as the inverse of the variance of the data. The accuracy is a measure of the deviation from a specific value (often taken to be the “correct” value, though this definition requires a little care).

In computing, precision refers to the number of bits (binary digits) used to store the number. This determines both the magnitude of the number that can be stored, and the number of decimal places for a real number; these are given as . A floating point number that is stored using 8 bytes (or 64 bits)[[1]](#footnote-1) uses 11 bits for the exponent, 52 for the mantissa (the digits) and one for the sign. The resulting precision gives just under sixteen decimal places, and a maximum exponent of just under 308.

While this may seem like more than enough precision, it is important to be aware of the limits of precision. The exercises below give you some simple tests to run; for now, consider this algorithm *in your head*: what will happen ?

i=0  
epsilon = 1.0  
while 1.0+epsilon>1.0:  
 i += 1  
 print(i,epsilon)  
 epsilon /= 2

You might like to compare the answer to what happens if you run it.

There are useful thoughts on floating point arithmetic in the Python tutorial: <https://docs.python.org/3.7/tutorial/floatingpoint.html>. You can also interrogate the machine precision (the limits of floating point) in Numpy using the function np.finfo(0.1).eps (note that 0.1 is an arbitrary choice!) while the function np.finfo(0.1) gives information on the resolution, limits of storage and type of a number. It is important to be aware that there are limits to precision, though they should not concern you often during the course.

## Exercises

### In class

1. Try these simple calculations: print(0.3 - 0.2), print(0.4 - 0.2) and print(0.3 - (0.1+0.1+0.1)). Why do you think that we get these results?
2. Run the simple algorithm above (halving epsilon repeatedly) and be sure that you understand what happens, and why.
3. Write a function that approximates cosine(x) using a Taylor series expansion, taking both x and N, the largest number in the expansion as arguments. You may use the factorial function from math if you wish: from math import factorial. The expansion that you need is:

Use the following interface:

* def series\_approx\_cos(x,N):  
   """Write an appropriate docstring"""  
   approx\_cos = 0.0  
   for i in range(): # Choose the correct upper limit  
   approx\_cos += # correct term in the sum  
   return approx\_cos

1. By comparing to “exact” results from np.cos, find out how the accuracy changes with the number of terms for a given value of (you might like to plot a graph with the result). Think about this question: will the results from np.cos actually be exact?

### Further work

1. We are going to approximate cosine by approximating the derivative of sine. Create a function that takes an argument, x, and a small change, dx, and approximates cosine using the definition of the derivative of sine (remember that ). Print the difference to the actual results using np.cos. Test the accuracy for dx=1e-5, 1e-10 and 1e-15 (don’t worry if the results seem strange for 1e-15).

# Approximating reality

At the heart of physics lies the art of making models of physical problems that can be solved. When using analytical approaches, these models are often simple, while computational approaches allow more complex, and often more realistic, models. We have to approximate a real-world problem with a finite computer.

We often start by breaking the continuous (time and space) into discrete chunks[[2]](#footnote-2). We will consider more of this in the next session, but the choice of the size of the chunk is important: the smaller it is, the better the description, though the more costly the computation will be.

As well as this, we have to consider what to include in the model. We will examine a simple model of the Earth, Moon and Sun below; do we need to consider the effect of other planets on the Earth? How much of an effect does the Moon have on the Earth’s orbit? And is it true the other way around?

A different example might be the electronic structure of an atom: do we need to include the effect of gravity on the electrons? The choice of what to include in a model will directly affect the complexity of the model, as well as its accuracy. It is almost always best to start as simple as possible, and then add more effects.

It is also vital to have some way to test whether or not the model is correct. Understanding the physics that has gone into the model, *and* the physics that has been omitted, is a vital part of this process. Simple order-of-magnitude estimates of what values should be found are an excellent basic check, while tests for limiting cases (as a variable goes to zero or to a large number) are also important. Ultimately, we should compare to experiment, to test our model against the real world.

## Exercises

Much of the work in this course will involve constructing models of specific physical systems, so we only present one here. The further work will develop this.

### In class

The simulation is a *very* over-simplified model of the Earth-Moon-Sun system (for instance, we will assume perfectly circular orbits). We will calculate and plot the acceleration acting on the Earth and the Moon over time, building up the complexity of the simulation as we go. Start with the following set of definitions for physical constants (note that times are in seconds, which are a little inconvenient, but simple for now).

# Set up time   
total\_time = 2\*365\*24\*60\*60 # s  
steps = 1001 # Subdivision  
time = np.linspace(0,total\_time,steps)  
# Orbits  
period\_ES = 365\*24\*60\*60 # s  
period\_ME = 28\*24\*60\*60 # s  
  
# Physical constants, approximated  
radius\_ES = 1.5e11 # m  
radius\_ME = 3.8e8 # m  
mass\_S = 2e30 # kg  
mass\_E = 6e24 # kg  
mass\_M = 7e22 # kg  
G = 6.7e-11 # m^3 /kg s^2

* We will assume that the Sun is at the origin, and that the Earth and Moon start on the -axis
* We will further assume that the Earth follows a circular orbit around the Sun, so that:
* Using the array time, create 1D arrays x\_ES and y\_ES from the equations just given
* Create a 2D array, pos\_ES, that holds the Earth’s position at different times (use np.array([x\_ES,y\_ES]) or something similar).
* Now calculate the acceleration that the Earth experiences due to the Sun’s gravitational field as a 2D array:
* Note that is the vector position of the Earth (effectively equivalent to the variable pos\_ES) while is the radius of the orbit defined above. Plot the two components of the acceleration on the same graph (you can access components easily: for instance, the -component is a\_ES[0]), remembering to add axis labels and a title. I added an x-axis (at y=0) using plt.axhline().
* Now create a new 2D array, pos\_ME, that holds the Moon’s position *relative to the Earth* (use the exact same approach as you did for the Earth, but remember to replace the radius and period; this will now store at different times). Add the acceleration[[3]](#footnote-3) of the Earth due to the Moon’s gravitational field:

onto to get , and plot this (note that the sign is correct because we calculate the acceleration in terms of ). How much difference does the Moon make? Is this reasonable?

* Now plot the acceleration due to the Moon only (). Note what you can learn by plotting this, as opposed to the total acceleration.

### Further work

We will do the same simulation, but now for the Moon: the vectors will require a little care.

* Start by calculating the acceleration of the Moon due to the Earth’s gravitational field:

and plot it as you did for the Earth before.

* We will now include the acceleration due to the Sun’s gravitational field. We find ; note that we can do exactly this vector addition for NumPy arrays as well. The acceleration is then:
* You will have to calculate as a Numpy array (but remember that you can operate on entire Numpy arrays in one go: calculate using np.sqrt).
* Plot the total acceleration of the Moon, . How much effect does the Sun have compared to the Earth? Is this reasonable?

# Finding roots of functions

Finding the roots of a function (solving for values of which give ) is a key part of computational physics. As a simple example, consider the solution to the problem posed by the poet Robert Longfellow: “I shot an arrow into the air, It fell to earth, I knew not where.”[[4]](#footnote-4). As physicists, we would simply write down the classical mechanics equations for the horizontal and vertical displacements of the arrow, and , as functions of time, and solve for the value of that gives — in other words, finding the root of the equation. We can’t do that in general with a computer, but we can *search* for a root by evaluating the function value for different values of . The key idea is to generate an algorithm which leads to the fewest number of evaluations.

A related problem is that of optimisation: finding the maximum or minimum values of functions. Notice that if is at an extremum, then , and this is therefore equivalent to the root finding problem for the gradient; we will consider optimisation in the next section. All of these approaches are *iterative*: they involve the repeated application of the same basic process, something which is very easy to turn into an efficient function. We will start our consideration of root finding[[5]](#footnote-5) by considering the simplest problem: a function of one dimension.

## Bisection

The simplest way to find a root of a function involves knowing that a root can be found between two points, and ; this is known as bracketing a root. We know that the values of the function at these points, and , must have opposite signs. There is no general way to bracket a root for an arbitrary function (it is often worth plotting a function if you can) but searching downhill[[6]](#footnote-6) from a point where until the function changes sign is often effective (or the opposite if necessary). The choice of step size in the search is key for efficiency.

Once the brackets have been found, the algorithm proceeds by evaluating the function at the mid-point and replacing *a* or *b* with the mid-point, and repeating as follows (illustrated in Figure 1 ):

1. Evaluate where
2. If has the same sign as replace with , otherwise replace with
3. Repeat until some limit or tolerance is reached[[7]](#footnote-7)

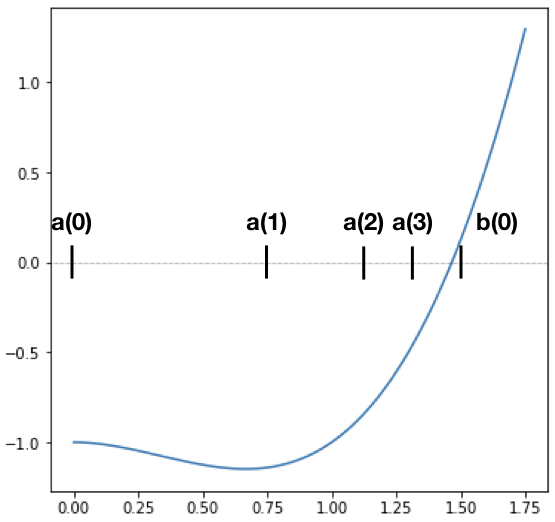


Figure . The bisection method, showing the first four steps. Note that in this case the upper bound, b, is close to the solution so most of the steps involve moving the lower bound, a.

## The secant method

We might ask whether the bisection method is the most efficient approach: why should the mid-point be the best place to evaluate the new function value? Indeed, this not the optimum choice. The secant method finds a better choice using an estimate of the gradient of the function (though this means that, for unpleasant functions, the new point may be *outside* the brackets[[8]](#footnote-8)).

We join and with a straight line, and take as the point where this line crosses the -axis. The notation below is a little different to the bisection method; we have two points, and , which are equivalent to and . We must specify and , just as with bisection. The algorithm can be written as:

1. Calculate and
2. Find a new point with:
3. Repeat until tolerance has been achieved

The fraction is simply the inverse of the gradient of the straight line, used to find the new point. (Compare this formula to the Newton-Raphson formula, below, and think about how they relate.) The process is illustrated in Figure 2.

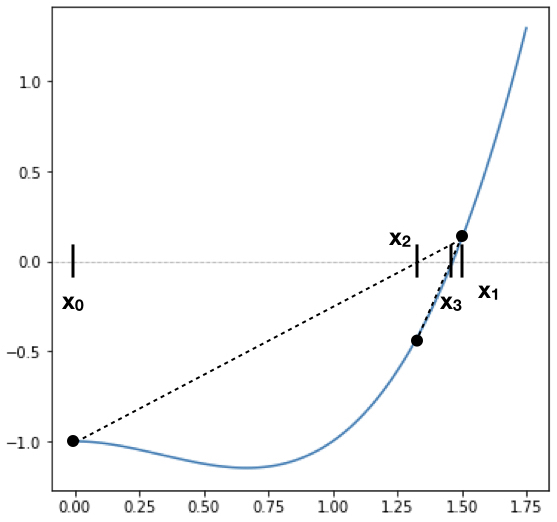


Figure . The secant method in action, showing the four steps (in this case) needed to get to the root.

## Using gradients: Newton-Raphson

The methods we have used so far have only required the evaluation of the function itself, . Could we be more efficient if we included the gradient? The Newton-Raphson (NR) method does just this. It requires just one starting point (which will have a significant influence on which root is found if there are more than one) but doubles the number of evaluations ( and ) per step[[9]](#footnote-9). It is based on a simple Taylor expansion of the function.

We start with an initial guess, , along with and . The algorithm is then:

1. Evaluate
2. Evaluate and
3. Repeat until convergence is reached

Note that the NR method is quite capable of diverging, in some cases spectacularly. If is picked so that it is near an extremum of , then the step will become extremely large, because the gradient is very small. Despite this, it is very powerful because it converges quickly to a root given a good initial guess. Implementations generally involve some checking to ensure that the starting point is sensible.

Look back to the secant method: this can be thought of as using a simple approximation to the gradient of the function (an approach known as *finite differences* which will be very important in the rest of the course).

It is possible to write the NR method for a multi-dimensional problem (i.e. for going beyond just one variable, ), but it turns out to be a very difficult problem for general, non-linear functions. We will consider alternatives below (first, linear problems; then approaches to non-linear problems).

## Tolerances and stopping

When searching for roots (or optimising a function) and iterating, you will need to specify at least one criterion for stopping the search. Typically, this is referred to as a threshold or a tolerance. For a root finder, it represents the largest value you would accept as being equivalent to zero (how close to zero you want to be); for an optimisation, the value below which the change in a function from step to step has to drop to indicate that the extremum has been found.

Choosing a tolerance requires balancing different factors: the accuracy that you need in the answer; the time that you are willing to spend on the computation; and, to some extent, machine precision. You will *also* need to have some kind of iteration counter, and a limit on the number of iterations, to ensure that some particularly nasty problem does not catch you in an infinite loop. Again, setting the maximum number of iterations requires judgement: too few, and you risk missing a correct answer; too many, and the computation will take too long.

## Exercises

### In class

We will be seeking the roots of the cubic function:

using the different methods described above.

1. Write a function to calculate (choose a sensible name)
2. Define a NumPy array for and using this array plot between -2 and 3, to get a sense of its behaviour (you may find the command plt.axhline useful to add a line at ).
3. Write a simple loop to implement the bisection method to find one root of ; choose brackets that enclose one root (by inspection from the plot above). You should specify a tolerance to end the loop (remember the function abs), and keep track of how many iterations the loop requires.
4. Now write a *function* to implement the bisection method. The function should take a function as one of the inputs (so that it is a general implementation), along with brackets and a tolerance. The main problem is book-keeping (updating the brackets). Return the root *and* the number of iterations taken (and note that when calling your function you would need to do something like n, x = bisection(...) as we do for np.meshgrid). Use the following interface:

* def bisection(fun,a,b,tol):  
   """Write a docstring"""  
   # Evaluate f(a) and f(b)  
   f\_a = fun(a)  
   # Initialise counter  
   n = 0   
   # Continue the bisection method  
   # Return  
   return n, c # Return the correct variables

### Further work

1. For the bisection method, feel free to experiment with the effect of different brackets: in particular, what happens if more than one root is enclosed?
2. Now write a function to implement *either* the secant method *or* the Newton-Raphson method. The inputs should be as for bisection: a function (or a function and its derivative for Newton-Raphson), along with brackets (for secant) or a starting point (for Newton-Raphson) and a tolerance. The main problem again is book-keeping (updating the terms in the iteration). Return the root *and* the number of iterations taken. If you are using the Newton-Raphson method, then you should find the *analytic* derivative of the cubic yourself, and write another function to calculate *f’(x)*. You will need to pass this function as well.
3. How would you put checks in place to ensure that you caught any divergence in the method? Implement one of them.

## Multi-dimensional functions

For a set of linear equations, we can write a matrix equation:

If we define as a linear, multi-dimensional function, then we can see that solutions of the equation above will also give . This type of approach is useful when we have linear functions of several variables.

The simplest approach to this problem is to invert the matrix . But this operation scales poorly with system size (for an matrix, the cost increases proportional to ). A number of iterative methods have been developed to solve this problem *without* inverting the matrix; we will encounter them, and more sophisticated variants, when dealing with partial differential equations in Session 5.

The Jacobi method is particularly efficient when the matrix is diagonally dominant (has the largest values on the diagonal). We split it up: where is a diagonal matrix consisting of the diagonal entries of . This matrix can be inverted trivially, so we can write:

Given an initial guess, , we can write an iterative procedure where the update at each step is given by:

This is normally useful when the matrix has only a few non-zero elements. The Gauss-Seidel method is similar in spirit: it writes , where and are lower and upper triangular matrices, respectively. If performed row-by-row, the inversion of can be included into the update of giving a method with the same cost as the Jacobi method (but generally better convergence). We will return to these methods when considering partial differential equations.

How well do these methods converge? That depends on the matrices that we consider. For the Jacobi method, note that at step we have applied the matrix product times to , so that we have . For a general matrix , the convergence rate can be shown to depend on the eigenvalue of with the largest magnitude (also known as the *spectral radius* of )[[10]](#footnote-10). The larger this value, the slower the convergence, so in this case the relative sizes of the elements in the diagonal and extra matrices will strongly affect convergence.

In the next section, we will consider how optimisation can be used for *non-linear* problems, and how this can be mapped back onto root finding.

# Optimising multi-dimensional functions

Finding the minimum of a function, often a function of a multi-dimensional vector, is one of the key operations in computational physics: for instance, we frequently seek the lowest energy or ground state of a system. There is, however, no way to guarantee that we will find the absolute minimum (rather than a local minimum) of a function. In this section we will discuss approaches to optimization which will enable us to find local minima of functions.

If we assume that a function of a multi-dimensional vector is quadratic[[11]](#footnote-11) then we can write:

where the matrix is known as the Hessian: it is the curvature or second derivative of . Notice also that, so long as is positive definite[[12]](#footnote-12), we can also write:

so that a value of that gives an extremum of will give .

In the spirit of the iterative root finding methods we discussed earlier, we can create iterative approaches to optimisation. The step which is repeated is to choose a direction (a search direction, at step ) and minimise the value of the function *along that direction*; a new direction is then chosen, and the whole process is repeated until the value converges. We write and search for the value of that gives the minimum value in that direction. If the function is linear then there are exact results for ; if it is non-linear, then we need to perform a *line search*, which is closely related to the methods we have just described in Section [5](#sec:optim-root-find).

At its simplest, a line search can be written as follows:

1. Store
2. Choose a starting value of and evaluate
3. Increase and repeat until (at which point you will have bracketed *the minimum*)
4. Refine using an approach such as bisection (you can search for the zero of the gradient, or you can adapt the method to search for the minimum)

The simplest approach to function minimisation, known as steepest descents, defines the search direction as the local downhill direction:

We then perform a line search for that direction. Once the minimum has been located, the gradient is evaluated at and the process repeats.

However, this is not very efficient: at each step, the search direction takes no account of the previous search directions, and the efficiency of the method depends strongly on the starting point chosen. This is illustrated in Figure 3, where steepest descents takes many more steps than is reasonable to find the lowest point in a 2D landscape.

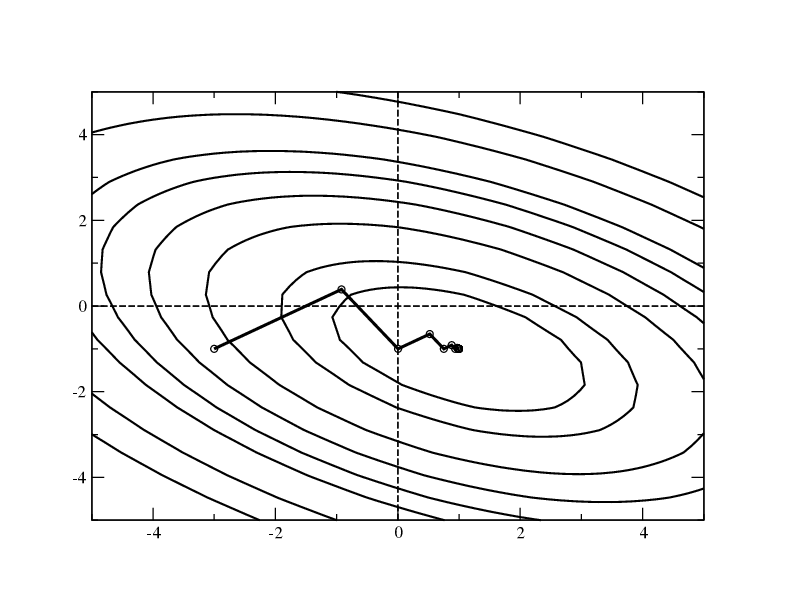


Figure . A contour plot of a 2D landscape (the ovals represent lines of constant value) with the minimum at (1,-1). If steepest descents is started as shown at (-3,-1), then 12 steps are required to come within 0.1% of the minimum; as there are only two dimensions, it should be possible in two steps.

It is possible to create a method with the same computational cost and simplicity as steepest descents, but which ensures that each new search direction does *not* undo the optimisation of the previous step. This is the method of *conjugate gradients*. Using this method described below, the search of the landscape in Figure 3 would take two steps.

Simply put, in this context, a conjugate direction is one that will not affect the minimisation of the previous line search; this can be defined as . Of course, we don’t know what the matrix is, but it can be shown that the following iteration constructs conjugate directions *without* knowing . We define , and and iterate:

1. Calculate and evaluate
2. Then:
3. By definition and it can be shown that

Note that the directions are only exactly conjugate if the function being minimised is quadratic; the method can be applied effectively even if it isn’t, but the directions will not be perfectly conjugate. It is common practice to reset the search direction to the local downhill direction from time to time. You can find [a very full discussion of conjugate gradients here](http://www.cs.cmu.edu/~jrs/jrspapers.html).

The efficiency of conjugate gradients, or any minimisation scheme, is strongly dependent on the shape of the energy landscape. In simple 2D terms a valley with very different curvatures (very steep in one direction and very shallow in the other) is hard to optimise. More formally this can be characterised by the spectral conditioning of the curvature: where the eigenvalues of the Hessian are given by . If then the convergence is likely to be slow (the matrix is known as *ill-conditioned*). There is a technique called pre-conditioning which seeks to reduce by transforming the curvature matrix, but we do not have time to consider this in detail.

## Exercises

We are going to plot a 2D function using plt.imshow, exploring two possible ways to do this. In the further work you will explore steepest descents and conjugate gradients.

### In class

1. Write a Python function that evaluates the 2D function:
2. First, create 1D arrays for and between -5 and 5 (don’t use more than 50 points in the first place). From these, create 2D variables using np.meshgrid in the usual way. Evaluate the function you have just defined for these variables.
3. Plot the function using plt.imshow. You might want to pass the extent to plt.imshow (extent=(xmin,xmax,ymin,ymax) and set the origin to be lower left (origin=’lower’). I found it helpful to add plt.axis(‘scaled’) to give a square plot. Remember to add a colour bar (plt.colorbar()).
4. Work out *analytically* the partial derivatives and of and write a function to return the vector gradient of (return the partial derivatives in a two entry NumPy array: np.array([df\_dx, df\_dy]), for instance). It should take a *single* input, xin say, which contains and as xin[0] and xin[1]. Also write a slightly modified version of your function from question 1 that takes the same single input.

### Further work

1. Write a function that implements a simple line search: given a function, a starting point, , and a search direction, , you should test the value of for increasing values of until the value goes up (this will indicate that you have bracketed the minimum). You only need store the current and new values of the function. Use a simple bisection routine to refine the minimum after bracketing. (You’ll need to apply bisection to the gradient *projected along* the direction of the search: (where the gradient is calculated at ) rather than to the function itself, and search for the value of that gives zero gradient.)

# SciPy routines

There are often efficient implementations of well-known algorithms, and this is true for root finding and optimisation. We have started by describing how the algorithms work, and explored implementations, as it is vital not to treat these complex problems as black boxes: there is rarely any absolute guarantee of convergence, however sophisticated an approach, and you will need to know the limitations of the methods that you are using.

We need to introduce a new Python module, SciPy, to explore the implementations of optimization methods. The convention for importing is a little different to NumPy: we import the *sub-module* directly from SciPy. For this section, the relevant sub-module is optimize, so you would need to put:

from scipy import optimize

at the start of your code or notebook. If you explore the manual pages (<https://docs.scipy.org/doc/scipy/reference/optimize.html>) then you will see that there are many different approaches to optimization.

There are various routines of direct interest:

* Bisection: optimize.bisect(f,a,b) which takes additional optional[[13]](#footnote-13) arguments xtol (setting the tolerance) and maxiter (setting the maximum number of iterations). It returns the value of the root.
* Newton-Raphson: optimize.newton(f,x0) with the optional arguments fprime (the derivative of the function—without this it will default to the secant method), tol and maxiter.
* Conjugate gradients: optimize.minimize(fun, x0, method=’CG’, jac=d\_fun), where we pass the function as fun, a function returning its vector gradient as d\_fun and an array x0 for the starting point. Notice that x0 is an array with the same number of entries as the dimension of the problem; fun should accept as its only argument an array which is the same size as x0, as should d\_fun, which should *return* an array of this same size. optimize.minimize returns a compound variable (an object) which will require a little unpacking: if you stored the return value as opt\_result then the minimum will be the array opt\_result.x and the number of iterations required will be opt\_result.nit. You should also check whether the optimisation succeeded: opt\_result.success will be true or false.

## Exercises

### In class

1. Using the functions you wrote in question 4 of the exercises in Section [6.1](#sec:exercises-2) for the value and gradient (taking one argument), optimise the function from those exercises, , using the conjugate gradients method of optimize.minimize from SciPy. Be sure to check the returned result for correctness using your plot of the function.

### Further work

1. You might like to test your implementation of the bisection approach against the SciPy bisection method.

# Assignment

The assignment will focus on the quantum harmonic oscillator which you learned about in PHAS0022. But note that you do *not* need to do any quantum mechanics for the assignment: simply coding Eq. 1, Eq. 2 below and their gradients will be enough. For simplicity, we will use atomic units for this question, so that . The Hamiltonian can then be written as:

We will set (in appropriate units). The solution for the ground state is a Gaussian:

In terms of this wavefunction, it can be shown (you don’t need to do this!) that the energy is:

|  |  |
| --- | --- |
|  | Eq. |

In the first part of the assignment you should use the bisection function that you wrote in Section 5.5.1 to find the value of which gives the minimum energy, by seeking the point where the gradient is zero. You will need to:

1. Work out the gradient (on paper or in your head) and write a Python function to evaluate it for a given value of
2. Plot the gradient and decide on suitable brackets for the root
3. Call your bisection routine and find the appropriate value of .

Write a brief comment on your value of the minimum energy (you should be able to find the exact value).

For the second part of the assigment, you will look at the two-dimensional quantum harmonic oscillator, again finding the exponents for the lowest energy. For a wavefunction:

the energy can be written:

|  |  |
| --- | --- |
|  | Eq. |

You will need to use the optimize.minimize function with conjugate gradients for this part. You should:

1. Write a function to return the energy which takes a *single* argument consisting of a 2-entry NumPy array with and as the two entries.
2. You will need to use np.meshgrid to create appropriate 2D arrays for and over a suitable range. Calculate the energy as a function of these arrays, and plot the result to check that it looks reasonable.
3. Write a function to return the vector gradient, , in the same way as you did in Section [6.1](#sec:exercises-2). You will have to work out the gradients by hand. Again, note that the function will take a 2-entry NumPy array, and should return a 2-entry NumPy array.
4. Choose a starting point and use optimize.minimize from SciPy to find the optimum values of and . Check that the routine returns correctly (if not, check your functions, and try a different starting point).

Again, comment on the result (briefly).

# Progress Review

Once you have finished *all the material* associated with this session (both in-class and extra material), you should be able to:

* understand the basic ideas of precision and representation of floating point numbers in computers
* begin creating models of physical problems in computer code
* choose an appropriate method to find the roots of a function
* understand the basic concepts of optimisation of multi-dimensional functions
* use SciPy optimization and root finding functions

You should also check that you understand all the concepts and skills practised in Session 1.

1. This is a common choice, often referred to as double precision. [↑](#footnote-ref-1)
2. This should feel a little familiar from calculus, where we take a small change, and allow it to shrink to zero. [↑](#footnote-ref-2)
3. The vectors do add correctly in this case; you will need to be more careful below when considering the Moon. [↑](#footnote-ref-3)
4. The opening lines of the poem “The arrow and the song”. To be fair, Longfellow was probably not thinking about classical mechanics or computational physics when he wrote the poem. [↑](#footnote-ref-4)
5. This is rather different to another form of optimisation on computers: route finding... [↑](#footnote-ref-5)
6. Downhill here means “in the direction of decreasing magnitude”, i.e. so that becomes smaller. [↑](#footnote-ref-6)
7. Stopping an iteration is key in computational physics; we will discuss it below, but it will keep coming up. [↑](#footnote-ref-7)
8. For a robust implementation, you would need to have some check that the method was not diverging. [↑](#footnote-ref-8)
9. You will need to get used to thinking about the cost of computational approaches, as this is a key part of many implementations. [↑](#footnote-ref-9)
10. This is defined as with the eigenvalues of . [↑](#footnote-ref-10)
11. This is often a good approximation near a minimum; even away from a minimum this assumption is often effective even if not correct. [↑](#footnote-ref-11)
12. For a Hermitian matrix, this is equivalent to having all eigenvalues greater than zero. [↑](#footnote-ref-12)
13. For a Python function, you specify an optional argument by giving its name and assigning it a value; for example optimize.bisect(f,a,b,xtol=1e-6). [↑](#footnote-ref-13)