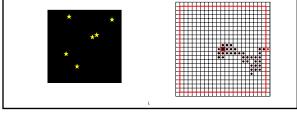


## Simulation

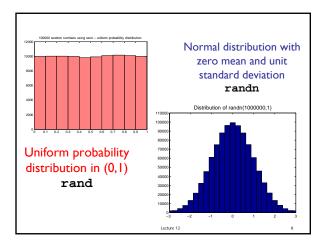
- Imitates real system
- Requires judicious use of random numbers
- Requires many trials
- $\rightarrow$  opportunity to practice working with vectors!



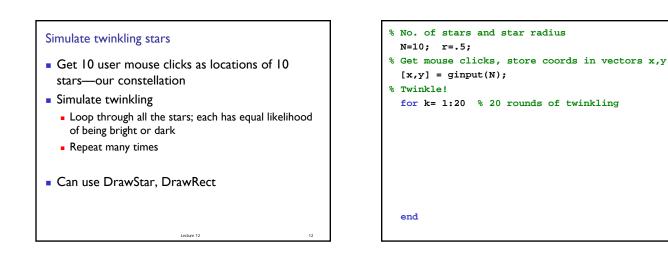
## Random numbers

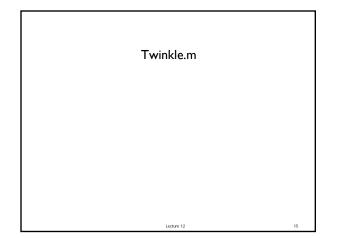
- Pseudorandom numbers in programming
- Function rand(...) generates random real numbers in the interval (0,1). All numbers in the interval (0,1) are equally likely to occur—uniform probability distribution.
- Examples:

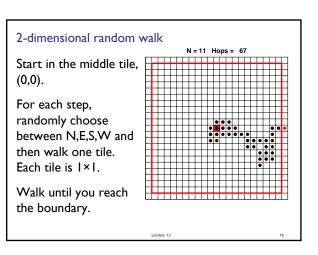
rand(1) one random # in (0,1)
6\*rand(1) one random # in (0,6)
6\*rand(1)+1 one random # in (1,7)



Sanity check: rand and randn	
>> n= 1000000; >> x= rand(n,1);	>> y= randn(n,1);
<pre>&gt;&gt; ave= sum(x)/n ave =</pre>	>> ave= sum(y)/n
0.5004	ave = 0.0018
	>> stdDev= std(y) stdDev =
	1.0001
	Lecture 12 9







```
function [x, y] = RandomWalk2D(N)
% 2D random walk in 2N-1 by 2N-1 grid.
% Walk randomly from (0,0) to an edge.
% Vectors x,y represent the path.
```

```
function [x, y] = RandomWalk2D(N)
k=0; xc=0; yc=0;
while <u>not at an edge</u>
% Choose random dir, update xc,yc
% Record new location in x, y
end
```

