Practical guide to computer simulations

(World Scientific 2009, ISBN 978-981-283-415-7) by Alexander K. Hartmann University of Oldenburg

Misprints, corrections and extensions September 27, 2012

I am grateful to the following persons for communicating mistakes, making useful suggestions and providing extensions of the book: Jan Christoph Bernack, Nikolai Gagunashvili, Oliver Melchert, Marc Mézard, Christoph Norrenbrock, Tom Seren, Verena Sterr, A. Peter Young.

• Preface, page ix, line 7

it served as seed for the this book \rightarrow it served as a seed for this book

• page 3, line 4 from bottom

full stop after performed by the *linker*

- page 12, section head 1.1.2
 Artithmetic → Arithmetic
- page 13, line 6
 reminder → remainder
- page 13, line 18
 in () brackets left of a constant, variable or expression in brackets, e.g., in
 - in () brackets left of a constant, variable or expression, e.g., in
- page 13, line 22

 \rightarrow

addressB will point 4 bytes ahead of addressA

addressB will point 4 bytes behind addressA

• page 15, third table

 $a|b \rightarrow a^b$

last paragraph: there seem to be two too large spaces (after shift and before seq)

 page 16, mathtest.c, line 9 should read printf("%f %f %f %f \n", pow(M_E, 1.5), exp(1.5), log(1.0), log(M_E));

- page 17, footnote full stop is missing
- page 19, line 12

 $\texttt{counter} \texttt{ == } \texttt{n_max} \quad \rightarrow \quad \texttt{counter } \texttt{!= } \texttt{n_max}$

(!=x should be in the same typeface as counter and n_max)

- page 23: line 9
 one could write counter + 1;
 →
 one could write counter + 1.
- page 27, line 2 from bottom no full stop after via
- page 32, line 8 from bottom
 prupose → purpose
- page 37, line 10

In this case, where the function prototype is contained in a header file, the function prototype must be preceded by the key word, external...

In this case, where the function is not contained in the header file, the function prototype should be preceded by the key word external, ...

• page 44, line 12

 $\texttt{variable1} \quad \rightarrow \quad \texttt{number1}$

- page 78, exercise (4)
 via the rectangle rule → via the trapezoid rule
- page 217, in lin_eq.c
 #include <gsl/gsl_linalg.h>
 is missing
- page 231, in Def. 7.9 $p_X(x) = \dots (1-p)^{(n-k)} \longrightarrow p_X(x) = \dots (1-p)^{(n-x)}$
- page 232, below Eq. (7.27)

 $\sum_i \frac{\mu^x}{x!} \quad \to \quad \sum_k \frac{\mu^k}{k!}$

• page 234, Eq. (7.33) $\int_{\infty}^{-\infty} (x - E[X])^2 p_X(x) \quad \to \quad \int_{-\infty}^{\infty} dx \, (x - E[X])^2 p_X(x)$

- page 234, Def. 7.34 $F(x_{\text{med}}) \rightarrow F_X(x_{\text{med}})$
- page 234, Def. 7.15, Eq. (7.35) should read

$$p_X(x) = \begin{cases} 0 & x < a \\ \frac{1}{b-a} & a \le x < b \\ 0 & x \ge b \end{cases}$$

• page 236, Def. 7.17, Eq. (7.39)

$$p_X(x) = \frac{1}{\mu} \exp\left(-x/\mu\right)$$
$$p_X(x) = \begin{cases} 0 & x < 0\\ \frac{1}{\mu} \exp\left(-x/\mu\right) & x \ge 0 \end{cases}$$

• page 237, Def. 7.19

with real-valued parameters $\lambda > 0, x_0$ \rightarrow with real-valued parameter $\lambda > 0$

• page 238

add after

 $X = \lim_{n \to \infty} \max \left\{ X^{(1)}, X^{(2)}, \dots, X^{(n)} \right\}$

The Gumbel distribution arises by normalizing X to variance 1 and having the maximum probability at x = 0.

correspondingly, in the next sentence:

such that they have zero mean \rightarrow such that the maximum is at x = 0

• page 245, line 8

 \rightarrow

 $(a =, c = 11) \rightarrow (a = 25214903917, c = 11)$

- page 245, line 3 of Sec. 7.2.2 $p_X(x_i) \rightarrow p_i = p_X(x_i)$
- page 245, line 7 of Sec. 7.2.2

such that the sum $s_j \equiv \sum_{i=1}^j p_X(x_i)$ of the probabilities is larger than u, but $s_{j-1} \equiv \sum_{i=1}^{j-1} p_X(i) < u$.

such that for the sum $s_j \equiv \sum_{i=1}^j p_i$ of the probabilities the condition $s_j - 1 < u \leq s_j$ holds.

add after this:

For example, consider a discrete random variable with $p_1 = 1/8$, $p_2 = 1/4$, $p_3 = 1/2$ and $p_4 = 1/8$. Using this approach, e.g., if the random number is contained in the interval]1/8, 3/8], the second outcome will be selected, see Fig.



Fig. X: A discrete distribution with four outcomes with probabilities $p_1 = 1/8$, $p_2 = 1/4$, $p_3 = 1/2$ and $p_4 = 1/8$. The probabilities are represented in the interval [0, 1] by sub intervals which have lengths equal to the probabilities, respectively. This allows to draw random numbers according the distribution.

- page 255, in Def. 7.23 $u = u_{\alpha}(x_0, x_1, \dots, x_{n-1}) \rightarrow u_{\alpha} = u_{\alpha}(x_0, x_1, \dots, x_{n-1})$
- page 257, line 4 (in calculation $1 \alpha =$) $P(-\overline{X} - z\sigma_{\overline{X}} \le -\mu \le -\overline{X}z\sigma_{\overline{X}})$ \rightarrow $P(-\overline{X} - z\sigma_{\overline{X}} \le -\mu \le -\overline{X} + z\sigma_{\overline{X}})$
- page 258, last paragraph of 7.3.2 $y_i = (x_i - \overline{x}) \rightarrow y_i = (x_i - \overline{x})^2$
- page 262, second item
 over some distance → over some distance
- page 264, Eq. (7.66) should read

$$F_{H^*}(h_u) = F_{H^*}(h_l) = 1 - \alpha/2.$$
(1)

• page 265, line 7

After the sentence ending in $\alpha = 0.32$ uncertainty add The quantity corresponding to the standard error bar is $\sqrt{\operatorname{Var}[H]}$.

page 267, line 11
 knwoledge → knowledge

- page 286, line8 from bottom
 whether or → whether or
- page 293, paragraph after Eq. (7.69)

add to the end of the paragraph:

In case the two sample sizes are different, e.g, n and \hat{n} , respectively, Eq. (7.69) must be changed to [1]

$$\chi^{2} = \frac{1}{n\hat{n}} \sum_{k}' \frac{(\hat{n}h_{k} - n\hat{h}_{k})^{2}}{h_{k} + \hat{h}_{k}}$$

• page 297, lines from bottom

for easymple \rightarrow for example

• page 313, footnote 18

The "error bars" are calculated incorrectly in case the data points come with error bars and these are included in the fit, e.e.g when doing fit f(x) "sg_e0_L.dat'' using 1:2:3 via e,a,b. In this case one has to divide the given Asymptotic Standard Error by the (stdfit) value.

• page 314, top

Instead of using the given C program, one can calculate Q directly inside gnuplot:

ndf = FIT_NDF chisq = FIT_STDFIT**2 * ndf Q = 1 - igamma(0.5 * ndf, 0.5 * chisq)

• page 316, line 6 of the comment box for rand_discrete()

/** PARAMETERS:	(*)= return-paramter	**/
\rightarrow		
/** PARAMETERS:	(*)= return-parameter	**/

(also in the corresponding boxes for init_poisson(), rand_fisher_tippett(), variance() and bootstrap_ci() on pages 316-318)

• page 316, line 6 of the comment box for rand_poisson()

/** p(k)=mu^k*exp(-mu)/x!	**/
\rightarrow	
/** p(k)=mu^k*exp(-mu)/k!	**/

- page 318, end of exercise (3), line below formula for s² rounding errors → rounding errors
- page 319, 1st line

```
cc -o bt bootstrap_test.c bootstrap_ci.c mean.c -lm -DSOLUTION \rightarrow cc -o bt bootstrap_test.c bootstrap_ci.c mean.c variance.c -lm -DSOLUTION
```

page 320, exercise (6), 1st line after function prototype
 Hints: Use the functio → Hints: Use the function

References

 N.D. Gagunashvili, Chi-Square Tests for Comparing Weighted Histograms, Nucl. Instrum. Meth. A 614, 287–296 (2010)