

```
Out [34]: 0.5707963267948966
```

Using the formula directly:

```
In [35]: np.pi/2-1
```

```
Out [35]: 0.5707963267948966
```

4.1.7 And as you would expect all of these methods are giving us consistent results.

5 Random Walk: As a simple example of modeling a random process

5.1 We are going to make a random walk and try to answer basic questions like what is the expected distance from the starting point, path, ...

There are few ways of approaching this problem: 1. **Functional approach:** Building the whole process as a pipeline of different functions, which is the approach we used so far. 2. **Object oriented approach:** Which is conceptually a very different approach but by doing this exercise we'll learn why this approach can be very useful for some problems.

Tip: Deciding what approach to take for a particular problem, depends on many factors. One of the easiest factor which is mainly independent of the problem is that whether you are going to reuse your codes again or adding different features to it later. If that's the case, generally speaking it is better to try to think about the problem and implement your code with the object oriented approach.

5.1.1 Like always let's start with the simplest case: 1-d random walk

```
In [36]: def random_walk_1d(n, step=1):
         """This is a function for making a 1-d random walk
         INPUT:
             n (int): number of steps to take
             step (float): length of each steps

         OUTPUT:
             positions (numpy.array): an array of different positions during
             the random walk

         """
         import random
         import numpy as np
         # making an array for putting all the information
         positions=np.zeros(n)

         # initial position
         x = positions[0]

         for i in range(1,n):
             # choosing the random step to take
             dx = random.choice([1,-1])*step
```

```

        x+=dx
        positions[i]=x
    return positions

```

5.1.2 Let's use our code above for finding a min(max) of a given function:

```

In [37]: def f(x):
         return x**2+2*x

```

We can find the minimum:

$$\frac{df(x)}{dx} = 2x + 2$$

Which has the solution of $x = -1$

```

In [38]: def min_finder(_f, xi=0, step=0.01, n=100):
         import random
         import numpy as np

         positions=np.zeros(n)
         x = xi
         for i in range(1,n):
             stay = 1
             while stay==1:
                 dx = random.choice([1,-1])*step
                 x_dummy=x+dx
                 if _f(x_dummy)<=_f(x):
                     positions[i]=x_dummy
                     x = x_dummy
                     stay = 0
             return positions

```

We got the same results with our greedy random walk algorithm:

```

In [39]: min_finder(f, n=100)[-1]

```

```

Out[39]: -0.99000000000000007

```

5.1.3 Now let's go to 2-d case: 2-d random walk

```

In [40]: def random_walk_2d(n):
         """2-d random walk function
         INPUT:
             n (int): number of steps to take

         OUTPUT:
             positions_dic (dic): A dictionary which contains an array of x and y values
             the keys are "x" and "y"
         """
         x,y = 0, 0
         import random

```

```

positions_dic={}
positions_dic["x"]=np.zeros(n)
positions_dic["y"]=np.zeros(n)
for i in range(1, n):
    (dx, dy) = random.choice([(0,1), (0,-1), (1,0), (-1,0)])
    x,y=x+dx,y+dy
    positions_dic["x"][i]=x
    positions_dic["y"][i]=y
return positions_dic

```

In [41]: N = 10000

```

positions_walker_0=random_walk_2d(N)
positions_walker_1=random_walk_2d(N)

```

In [42]: fig_2d_rw = plt.figure(figsize=(8,8))

```

plt.plot(positions_walker_0["x"], positions_walker_0["y"], label="Walker 0")
plt.plot(positions_walker_1["x"], positions_walker_1["y"], label="Walker 1")

```

```

plt.title(r"\textbf{Random walk in 2-dimension}", fontsize=22)

```

```

plt.xlabel(r"x position", fontsize=18)
plt.ylabel(r"y position", fontsize=18)

```

```

plt.legend(fontsize=18, markerscale=10)

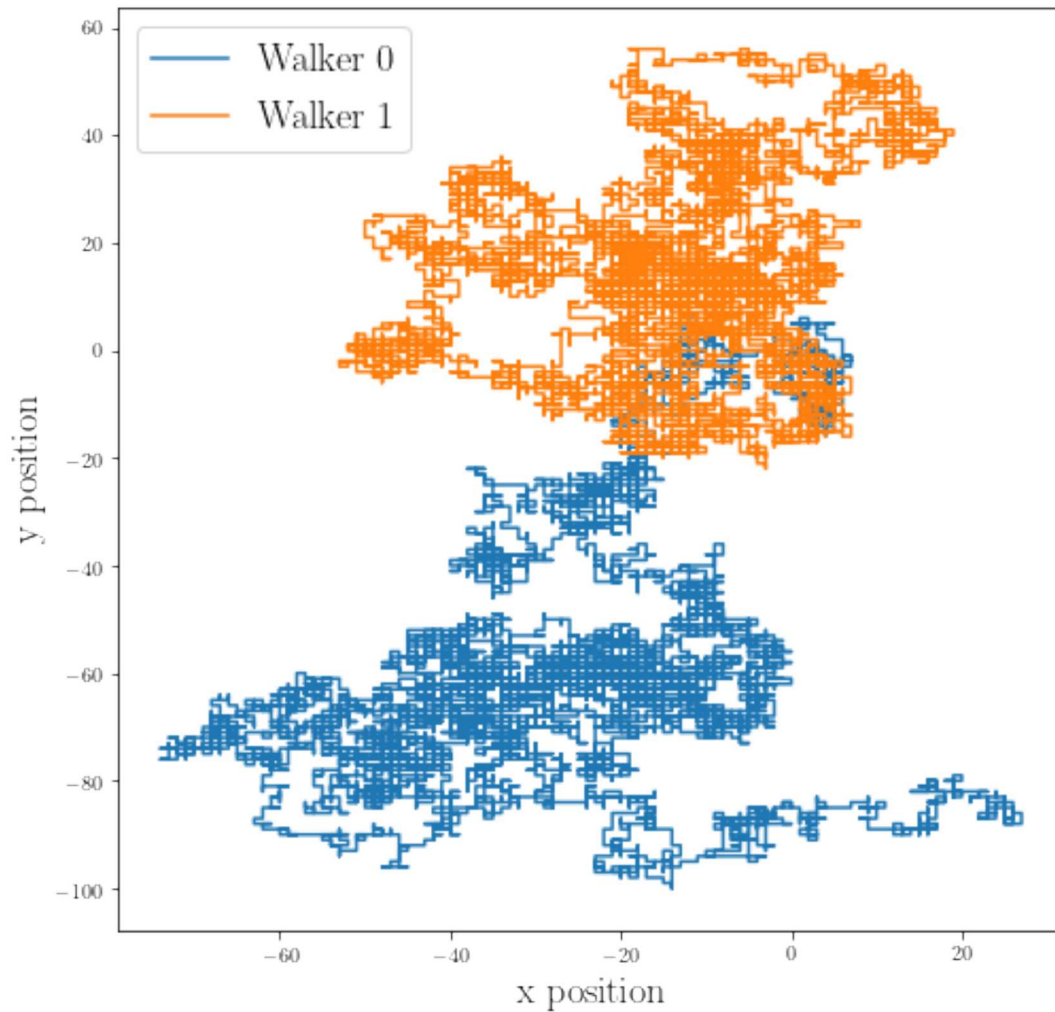
```

```

plt.show()

```

Random walk in 2-dimension



Now that we have our random walk function we can run a simulation of N step random walk and record the distances from origin:

```
In [43]: Number_of_simulations = 2000
         distance=np.zeros(Number_of_simulations)

         Number_of_walks_in_each_simulation = 10000

         for i in range(Number_of_simulations):
             positions=random_walk_2d(Number_of_walks_in_each_simulation)
             distance[i]=np.sqrt(positions["x"][-1]**2+positions["y"][-1]**2)
```

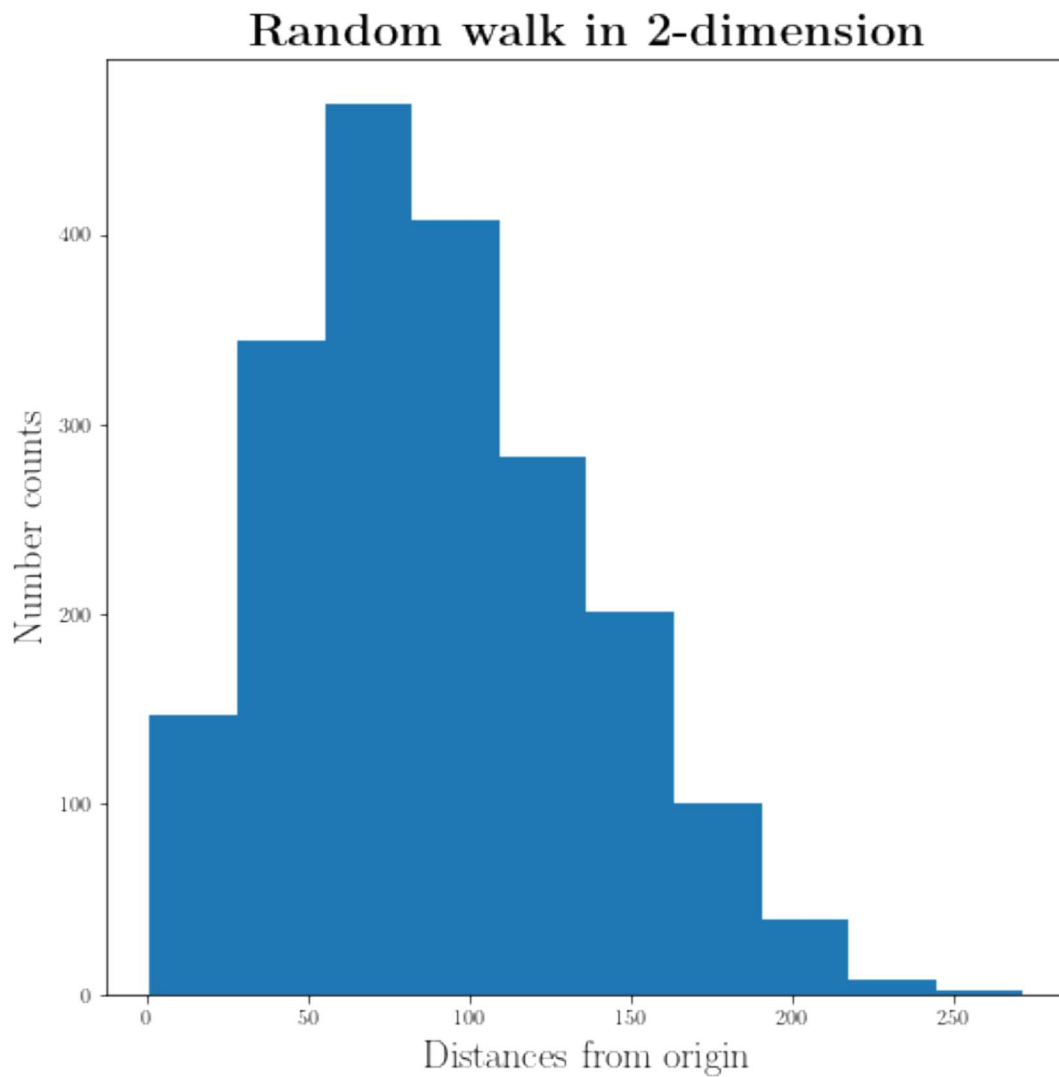
```
In [44]: hist_rw = plt.figure(figsize=(8,8))
```

```
plt.hist(distance)

plt.title(r"\textbf{Random walk in 2-dimension}", fontsize=22)

plt.xlabel(r"Distances from origin", fontsize=18)
plt.ylabel(r"Number counts", fontsize=18)

plt.show()
```



```
In [45]: np.sqrt(Number_of_walks_in_each_simulation)
```

```
Out[45]: 100.0
```

The \sqrt{N} in which N is number of steps is very close to the most likely value. Something to check and think about later.

Here we are writing a function to simulate N simulations with n steps:

```
In [48]: def Simulate_walks(number_of_steps, number_of_simulations):
        simulation={}
        for i in range(number_of_simulations):
            simulation[i]=random_walk_2d(number_of_steps)
        return simulation
```

5.1.4 Now let's make a random walker which can move along different angles.

```
In [54]: def random_walk_2d_degree_free(n):
        x,y = 0, 0
        degree=0

        import random
        import numpy as np

        positions_dic={}
        positions_dic["x"]=np.zeros(n)
        positions_dic["y"]=np.zeros(n)

        for i in range(1, n):
            # Choose a degree in radian between [0, 2*pi] with 100000 choices for angles
            degree = random.choice(np.linspace(0, 2*np.pi, 100000))
            (dx, dy) = (np.cos(degree), np.sin(degree))
            x,y=x+dx,y+dy
            positions_dic["x"][i]=x
            positions_dic["y"][i]=y
        return positions_dic
```

```
In [67]: positions_walker_deg_0 = random_walk_2d_degree_free(1000)
```

```
positions_walker_deg_1 = random_walk_2d_degree_free(1000)
```

```
In [102]: fig_2d_deg_rw = plt.figure(figsize=(8,8))
```

```
plt.plot(positions_walker_deg_0["x"], positions_walker_deg_0["y"], label="Walker 0")
plt.plot(positions_walker_deg_1["x"], positions_walker_deg_1["y"], label="Walker 1")
```

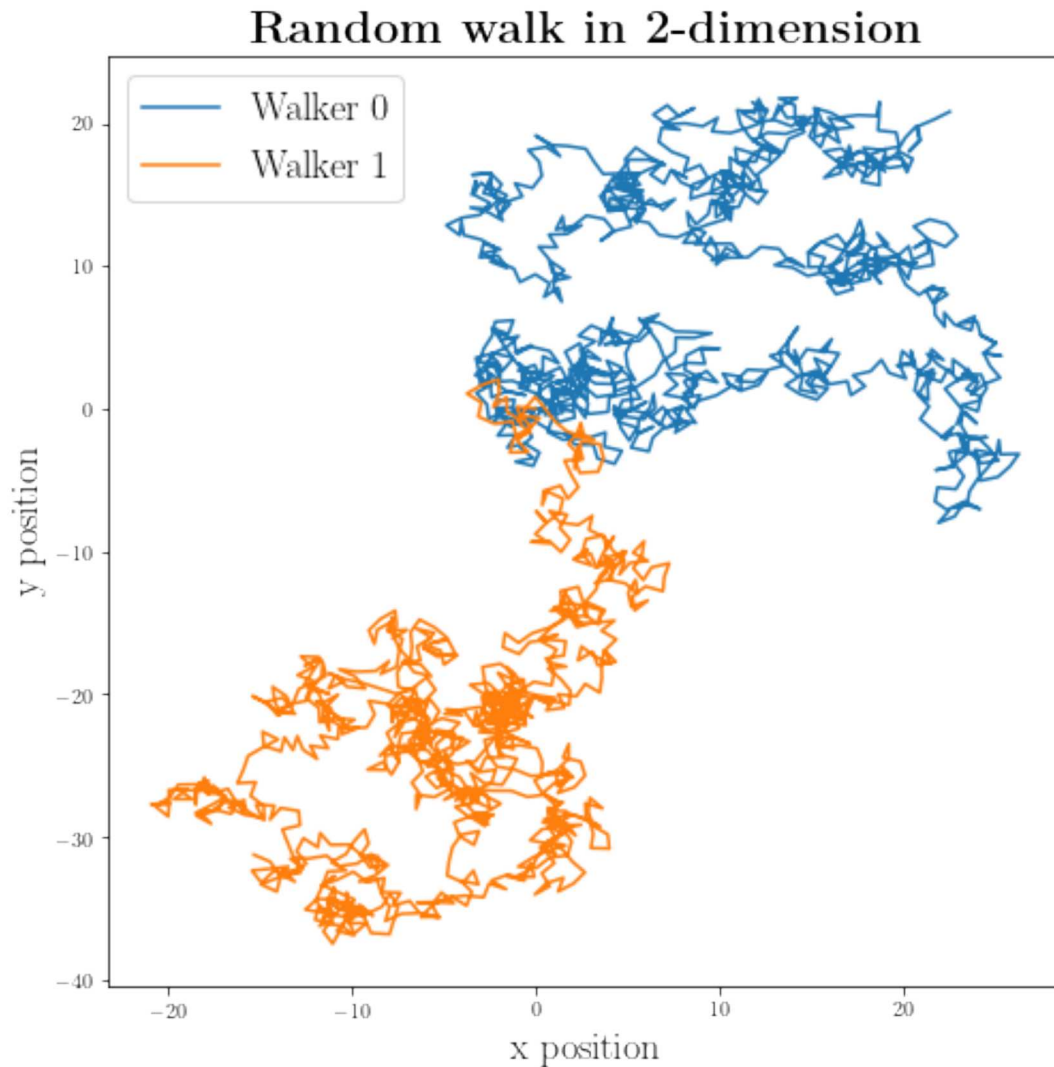
```
plt.title(r"\textbf{Random walk in 2-dimension}", fontsize=22)
```

```
plt.xlabel(r"x position", fontsize=18)
```

```
plt.ylabel(r"y position", fontsize=18)
```

```
plt.legend(fontsize=18, markerscale=10)
```

```
plt.show()
```



6 Let's implement the random walk in a object-oriented method:

6.0.1 First we need to define few classes:

First one is the position class which act as our position tracker and have few methods: `move`, `findX`, `findY`, and `distance`

```
In [104]: class position(object):
          def __init__(self, x, y):
              """x,y are float type"""
```

```

        # assigning the initial position
        self.x = x
        self.y = y

    def move(self,dx,dy):
        """dx,dy are float type: function to make a new position object at the new c
        return position(self.x+dx, self.y+dy)

    def findX(self):
        """Give the x coordinate of the object"""
        return self.x

    def findY(self):
        """Give the y coordinate of the object"""
        return self.y

    def distance(self, other):
        """other is an object from position class: function will calculate their rel
        delta_x = self.x - other.findX()
        delta_y = self.y - other.findY()
        return (delta_x**2+delta_y**2)**0.5

    def __str__(self):
        return "({},{})".format(self.x, self.y)

```

Here I just defined two points (a, b) and I will use the distance method:

```
In [105]: a = position(1,2)
          b = position(4,5)
```

```
In [106]: b.distance(a)
```

```
Out[106]: 4.242640687119285
```

```
In [107]: a.distance(b)
```

```
Out[107]: 4.242640687119285
```

Great! It seems to work fine!

6.0.2 This is the base class and it's not something useful by itself and it will be inherited.

```
In [108]: # we are going to pass this class to another classes below
```

```

class walker(object):
    def __init__(self, name= None):
        """assume name is a string"""
        self.name = name

```



```

def __str__(self):
    if self.name != None:
        return self.name
    return "Unkown"

```

6.0.3 Here we are going to make two types of walker:

1. Normal walker: which has no preference for any directions.
2. Biased walker: which has some bias toward a particular direction. (in our case in y direction)

In [109]: `import random`

```

class Normal_walker(walker):
    def take_step(self):
        """Taking a random choice out of all the possible moves"""
        choices_of_steps = [(0,1), (1,0), (0,-1), (-1,0)]
        return random.choices(choices_of_steps)[0]

class Biased_walker(walker):
    """Taking a random choice out of all the possible moves"""
    def take_step(self):
        choices_of_steps = [(0,1.5), (1,0), (0,-0.5), (-1,0)]
        return random.choices(choices_of_steps)[0]

```

Notice that we have the same name for take_step methods under different sub-classes of walker which is different when the class is different.

6.0.4 Now we need to define a class for the space that we need to put the walkers in:

```

In [110]: class Space(object):
    def __init__(self):
        self.walkers={}

    def addWalker(self, walker, pos):
        """Takes a walker and position class and will add it to our dictionary of wa
        if walker in self.walkers:
            raise ValueError("Walker already exist")
        else:
            self.walkers[walker]=pos

    def getPos(self, walker):
        """Will take a walker class and give back the position class assigned to it"""
        if walker not in self.walkers:
            raise ValueError("No such Walker exist in our space!")
        return self.walkers[walker]

    def moveWalker(self, walker):

```

```

"""Take a walker class and dependent on what subclass was chosen in defining
if walker not in self.walkers:
    raise ValueError("No such Walker exist in our space!")
Delta_x, Delta_y = walker.take_step()
# moving the walker to new position (class)
self.walkers[walker] = self.walkers[walker].move(Delta_x, Delta_y)

```

Now that we built up our position, walker, and Space we can make a random walk:

```

In [112]: def walk(space, walker, number_of_steps, log_pos=False):
""" function for performing a random walk for a given walker
INPUT:
-----
    space is from Space cls
    walker is from Walker cls
    number_of_steps is integer>=0

OUTPUT:
-----
    IF log_pos == False:
        Function will produce the distance between starting
        position of the walker and the last location.

    IF log_pass == True:
        Function will produce a list of all the positions
        walker was during the walk.

"""
# Find the initial position of the walker in the space
starting_position = space.getPos(walker)

# Move the walker in the space
save_all_pos = []
for i in range(number_of_steps):
    pos_=space.getPos(walker)
    if log_pos:
        save_all_pos.append((pos_.findX(), pos_.findY()))
    space.moveWalker(walker)
if log_pos:
    return save_all_pos
return starting_position.distance(space.getPos(walker))

```

In the following we are going to define a function to perform several random walks:

```

In [115]: def simulate_walks(number_of_steps, number_of_simulations, walker_class_type, origin
"""
This is function that runs simulation for given variables:

```

INPUT:

number_of_steps: How many step the walker should take
number_of_simulations: How many simulation to run
walker_class_type: The type of walker class (a subclass of walker)
origin: Should be an instance of the class position

Output:

A list of distances from origins

"""

```
our_walker = walker_class_type("walker_1")
distances=[]
for i in range(number_of_simulations):
    space = Space()
    space.addWalker(our_walker, origin)
    distances.append(walk(space, our_walker, number_of_steps))
return distances
```

```
def test_simulation(walk_lenght_array, number_of_simulations, walker_class_type):
```

"""

Some sanity checks on the simulations

"""

```
for walk_lenght in walk_lenght_array:
    _distances_ = simulate_walks(walk_lenght, number_of_simulations, walker_class_type)
    print(walker_class_type.__name__, " random walk of {} steps".format(walk_lenght))
    print(" Mean= {}".format(round(sum(_distances_)/len(_distances_),4)))
    print(" Max= {}".format(round(max(_distances_), 4)))
    print(" Min= {}".format(round(min(_distances_),4)))
```

```
In [116]: test_simulation([0,1,2, 10**3, 10**5], 100, Normal_walker)
```

```
Normal_walker random walk of 0 steps After 100 simulations
```

```
Mean= 0.0
```

```
Max= 0.0
```

```
Min= 0.0
```

```
Normal_walker random walk of 1 steps After 100 simulations
```

```
Mean= 1.0
```

```
Max= 1.0
```

```
Min= 1.0
```

```
Normal_walker random walk of 2 steps After 100 simulations
```

```
Mean= 1.3285
```

```
Max= 2.0
```

```
Min= 0.0
```

```
Normal_walker random walk of 1000 steps After 100 simulations
```

```
Mean= 28.7257
```

```
Max= 91.7061
```

```
Min= 2.8284
```

```
Normal_walker random walk of 100000 steps After 100 simulations
Mean= 286.1797
Max= 830.3794
Min= 30.2655
```

```
In [117]: test_simulation([0,1,2, 10**3, 10**5], 100, Biased_walker)
```

```
Biased_walker random walk of 0 steps After 100 simulations
Mean= 0.0
Max= 0.0
Min= 0.0
Biased_walker random walk of 1 steps After 100 simulations
Mean= 0.965
Max= 1.5
Min= 0.5
Biased_walker random walk of 2 steps After 100 simulations
Mean= 1.3026
Max= 3.0
Min= 0.0
Biased_walker random walk of 1000 steps After 100 simulations
Mean= 250.9924
Max= 303.2375
Min= 196.4688
Biased_walker random walk of 100000 steps After 100 simulations
Mean= 25029.4813
Max= 25708.3555
Min= 24292.8114
```

The next function is going to run the simulation for both walker types, Notice that is general for any number of walker types, here we only defined two but can be extended as well.

```
In [118]: def test_simulate_all_walker_types(walk_lenght_array, number_of_simulations, walker_types):
           for walker in walker_types:
               test_simulation(walk_lenght_array, number_of_simulations, walker)
```

```
test_simulate_all_walker_types([0,1,2], 100, [Biased_walker, Normal_walker])
```

```
Biased_walker random walk of 0 steps After 100 simulations
Mean= 0.0
Max= 0.0
Min= 0.0
Biased_walker random walk of 1 steps After 100 simulations
Mean= 1.07
Max= 1.5
Min= 0.5
Biased_walker random walk of 2 steps After 100 simulations
Mean= 1.2585
```

```

Max= 3.0
Min= 0.0
Normal_walker random walk of 0 steps After 100 simulations
Mean= 0.0
Max= 0.0
Min= 0.0
Normal_walker random walk of 1 steps After 100 simulations
Mean= 1.0
Max= 1.0
Min= 1.0
Normal_walker random walk of 2 steps After 100 simulations
Mean= 1.1681
Max= 2.0
Min= 0.0

```

Here we are running the simulation at will find the average of different simulations for the given (fixed) number of steps. We are going to that for the range of steps

```
In [119]: from time import time
```

```

number_of_simulations=100
number_of_steps_range=300

ti= time()
distances= [np.mean(simulate_walks(n,number_of_simulations, Normal_walker)) for n in
print("Runtime for Normal walker: {} s".format(time()-ti))

ti= time()
distances_biased = [np.mean(simulate_walks(n,number_of_simulations, Biased_walker))
print("Runtime for Biased walker: {} s".format(time()-ti))

```

```

Runtime for Normal walker: 9.139477729797363 s
Runtime for Biased walker: 9.050119876861572 s

```

```
In [120]: fig = plt.figure(figsize=(8,8))
slope=0.25

plt.plot(range(number_of_steps_range), distances_biased, label="Biased walker (0.5)")
plt.plot(range(number_of_steps_range), distances, label="Normal walker")
plt.plot(range(number_of_steps_range), np.sqrt(range(number_of_steps_range)), label="")
plt.plot(range(number_of_steps_range), slope*np.array(range(number_of_steps_range)),

plt.xlabel(r"Number of Steps", size=16)
plt.ylabel(r"Average Distance from origin", size=16)
plt.legend(fontsize=18)

plt.show()

```