

MATH089 Project 5 - Monte Carlo Simulation

Posted: 11/1/21

Due: 11/8/21, 11:55PM

Tasks:

- Estimate how quickly random walk moments converge to their expected values (at least for first moment, and centered second moment). Do this both for time averages and space averages.
- Estimate from data the standard deviation of two-dimensional, unit-step random walks, and plot as a function of the number of steps (in log coordinates).

1 Introduction

2 Methods

3 Diffusion experiment

4 Results

5 Discussion