

A Short Introduction to Probability Theory

Probability is one of the basic concepts in science, appearing in quantum mechanics, statistical mechanics, and all branches of statistics.

It is essential for analyzing any scientific data.

Unfortunately, we shall be able only to touch upon very few points of this important topic.

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Experimental probability

Rolling a die n times.

What is the chance to get an odd number?

n	10	50	100	400	1000	10,000
m	7	29	46	207	504	5,036

Relative frequency: $f(n)=m/n$

0.7 0.58 0.46 0.517 0.5040 0.5036

$f(n) \rightarrow P = 0.5$; $P = \text{experimental probability}$

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In many problems there is an interest in P and other properties. To predict them, it is useful to define for each problem an *idealized model* - a probability space.

Sample space

Elementary event:

Tossing a coin – A happened, or B happened.

Rolling a die - 1, 2, 3, 4, 5, or 6 happened.

Event: any combination of elementary events.

An even number happened; one of the following happened: (2,4,6); a number larger than 3 happened (4,5,6).

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The empty event: impossible event – \emptyset

($2 < a \text{ number} < 3$).

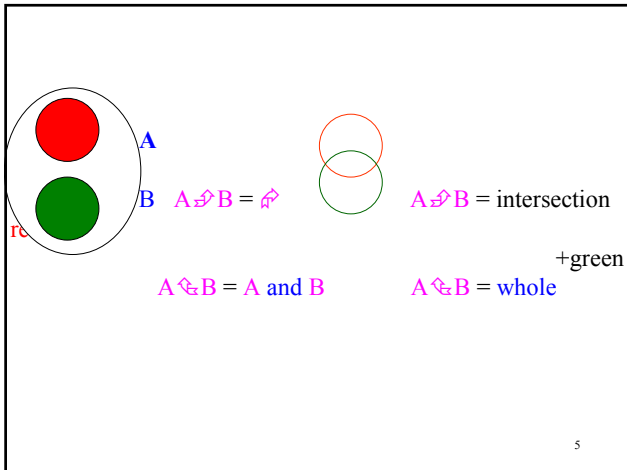
The certain event – Ω (Coin: A or B happened).

Complementary event - $\bar{A} = \Omega - A$ (1,2,3,4,5,6) - (2,4,6) = (1,3,5).

Union – (1,2,3) \cup (2,3,5) = (1,2,3,5).

Intersection – (1,2,4) \cap (2,5,6) = (2)

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Elementary probability space

- The sample space consists of a finite number n of points (elementary events) B .
- Every partial set is an event.
- A probability $P(A)$ is defined for each event A .
- The probability of an elementary event B is $P(B)=1/n$.
- $P(A)=m/n$; m - # of points in event A .

Properties of P

- $0 \leq P(A) \leq 1$
- $P(A \cup B) \leq P(A) + P(B)$
- $\sum_i P(A_i) = 1$ (A_i , elementary events).

Examples: a symmetric coin; an exact die.

However, in the experimental world a die is not exact and its rolling is not random; thus, the probabilities of the elementary events are not equal.

On the other hand, the probability space constitutes an ideal model with equal P 's.

Comment: In general, elementary events can have different probabilities (e.g., a non-symmetric coin).

Example:

A box contains 20 marbles, 9 white, 11 black. A marble is drawn at random.

What is the probability that it is white?

Elementary event (EE): selection of one of the 20 marbles.

Probability of EE: $1/20$

The event A – a white marble was chosen contains 9 EE,

→ $P=9/20$ This consideration involves the ideal probability space; the real world significance: P is a result of many experiments, $P=f(n)$, $n \rightarrow \infty$.

A problem related to the experimental world (solution requires carrying out experiments: probability from statistics)



Probability Space



Answer by analytical techniques, if possible

analytical solution difficult



Simulations in prob. space

(computer experiments: probability from statistics)

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More complicated examples:

What is the number of ways to arrange r different balls in n cells?

Every cell can contain any number of balls.

Each ball can be put in n cells

$$\# \text{ ways} = \underbrace{n \cdot n \cdot n \cdot \dots \cdot n}_n = n^r$$

n^r = the number of words of length r (with repetitions) based on n letters. A,B,C \rightarrow AA, BB, AB, BA, CC, CA, AC, BC, CB
 $= 3^2 = 9$

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Permutations:

of samples of r objects out of n objects without repetitions (the order is considered) ($n!=1 \cdot 2 \cdot 3 \cdot \dots \cdot n$, $0!=1$):

$$(n)_r = n(n-1) \dots (n-r+1) = \frac{1 \cdot 2 \cdot \dots (n-r)(n-r+1) \dots n}{1 \cdot 2 \cdot \dots (n-r)} = \frac{n!}{(n-r)!}$$

$$(n)_n = n!$$

$(3)_2 \oplus (1,2), (1,3), (2,1), (2,3), (3,1), (3,2) \quad (1,3) \oplus (3,1)$

of r (2) letter words from n (3) letters: AB, BA, CA, AC, BC, CB
 $= 6$

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Problem:

Find the probability that r people ($r \leq 365$) selected at random will have different birthdays?

Sample space: all arrangements of r objects (people) in 365 cells (days) (EE) – their number = 365^r $\rightarrow p(\text{EE}) = 1/365^r$

Event A: not two birthdays fall on the same day-

of points in A = $365 \cdot 364 \cdot \dots \cdot (365-r+1) = (n)_r$

$$P(A) = \frac{(n)_r}{365^r} = \frac{365!}{(365-r)! 365^r}$$

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Combinations

of ways to select r out of n objects if the order is not considered.

of combinations = # of permutations / $r!$

$$\binom{n}{r} = \frac{(n)_r}{r!} = \frac{n!}{(n-r)!r!}$$

$n=3; r=2$

Permutations/2

(1,2) (2,1) /2

(1,3) (3,1) /2

(2,3) (3,2) /2

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Problem: In how many ways can n objects be divided into k groups of r_1, r_2, \dots, r_k ; $\sum r_k = n$ without considering the order in each group but considering the order between the groups?

$$\binom{n}{r_1} \cdot \binom{n-r_1}{r_2} \cdot \binom{n-r_1-r_2}{r_3} \dots = \frac{n!}{r_1! r_2! \dots r_k!}$$

Multinomial coefficient: $(x_1 + x_2 + x_3 + \dots + x_k)^n = x_1^{r_1} x_2^{r_2} x_3^{r_3} \dots x_k^{r_k}$

Problem: How many events are defined in a sample space of n elementary events?

$$\binom{n}{0} + \binom{n}{1} + \binom{n}{2} + \dots + \binom{n}{n} = 2^n \quad \binom{n}{r} \text{ Binomial coefficient}$$

$$(1+x)^n = \binom{n}{0} + \binom{n}{1}x + \binom{n}{2}x^2 + \dots + \binom{n}{n}x^n$$

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Problem:

23 chess players are divided into 3 groups of 8, 8, and 7 players. What is the probability that players A, B, and C are in the same group (event A)?

EE – an arrangement of the players in 3 groups.

EE = $23!/(8!8!7!)$

If A, B, and C in the first group the # of arrangs. $20!/(5!8!7!)$ etc. ♡

$$P(A) = \frac{20! \cdot 2}{5!8!7!} + \frac{20!}{8!8!4!} \cdot \frac{23!}{8!8!7!} = \frac{21}{253}$$

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Problem:

What is the number of ways to arrange n objects that $r_1, r_2, r_3, \dots, r_k$ of them are identical, $\sum r_i = n$?

A permutation of the n objects can be obtained in $r_1! r_2! \dots r_k!$ times ♡ the $n!$ permutations should be divided by this factor ♡

$$\# \text{ ways} = \frac{n!}{r_1! r_2! \dots r_k!}$$

$\frac{6}{555} \frac{6}{111} \frac{24}{2222}$ one permutation
 $\frac{6}{511} \frac{6}{525} \frac{24}{1222}$ another permutation

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Problem: 52 cards are divided among 4 players. What is the probability that every player will have a king?

EE – a possible division of the cards to 4 groups of 13.

EE $52!/(13!)^4$

If every player has a king, only 48 cards remained to be distributed into 4 groups of 12 ♠ # of EE(A) = $48!/(12!)^4$

$$P(A) = [4!48!/(12!)^4] / [52!/(13!)^4]$$

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Product Spaces

So far the probability space modeled a single experiment – tossing a coin, rolling a die, etc. In the case of n experiments we define a product space:

Coin; two EE: 0, 1
 $P=1/2$

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \times \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} \times \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} \times \dots \times \begin{pmatrix} n \\ 1 \\ 0 \end{pmatrix}$$

$$\begin{matrix} 1 & 2 & \dots & n & 1 & \dots & n \\ \text{EE: } (1, 0, 0, 1, \dots, 1); & (0, 1, 1, 1, \dots, 0); & (\dots); & \#(\text{EE})=2^n \end{matrix}$$

If the experiments are independent, $P(\text{EE}) = (1/2)^n$

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Die: EE are: 1, 2, 3, 4, 5, 6

$$\begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix} \times \begin{pmatrix} 2 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix} \times \begin{pmatrix} 3 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix} \times \dots \times \begin{pmatrix} n \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix}$$

$$\begin{matrix} 1 & \dots & n & 1 & \dots & n \\ \text{EE} = (1, 5, 2, 4, \dots, 3, 6); & (2, 3, 2, 5, \dots, 1, 1); & (4, \dots); & \#(\text{EE})=6^n \end{matrix}$$

In the cases of independent experiments, $P(\text{EE}) = (1/6)^n$

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Problem:

15 dice are rolled. Find the probability to obtain three times the numbers 1, 2, and 3 and twice, 4, 5, and 6?

EE: all possible outcomes of 15 experiments, $\#(\text{EE}) = 6^{15}$

#(A): according to formula on p. 16: $15! / [(3!)^3 (2!)^3]$

$$\text{♠} \quad P(A) = \frac{15!}{6^{15} (3!)^3 (2!)^3}$$

Also: 1 can be chosen in $(15 \triangleleft 14 \triangleleft 13) / 3!$ ways.

2 in $(12 \triangleleft 11 \triangleleft 10) / 3!$ ways etc.

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Dependent and independent events

Event **A** is independent of **B** if $P(A)$ is not affected if **B** occurred.

$$P(A/B)=P(A)$$

$P(A/B)$ – conditional probability. For example, die:

Independent:

$P(\text{even})=1/2$; $P(\text{even/square})=1/2$ [$P(\{2,4,6\}/\{1,4\})=1/2$]

Dependent:

$P(2)=1/6$; $P(2/\text{even})=1/3$
 $P(\text{even/odd})=0$, while $P(\text{even})=1/2$ (disjoint)

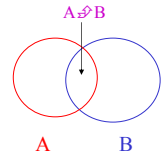
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Bayes Formula

$$P(A/B) = P(A \cap B)/P(B); \quad P(B/A) = P(A \cap B)/P(A);$$

$$P(A) > 0; \quad P(B) > 0$$

$$P(A/B) = \frac{P(B/A) \cdot P(A)}{P(B)}$$



$A=\{2\}$ $B=\text{even } \{2,4,6\}$ $\Rightarrow P(A/B)=1/3$.

Using formula: $P(A)=1/6$; $P(B)=1/2$; $P(A \cap B)=1/6$ \Rightarrow

$$P(A/B) = \frac{1/6}{1/2} = 1/3$$

Independency:

$$P(A \cap B) = P(A)P(B)$$

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If an event **A** must result in a mutually exclusive events, A_1, \dots, A_n , i.e., $A = A \cap A_1 + A \cap A_2 + \dots + A \cap A_n$ then

$$P(A) = P(A_1)P(A/A_1) + \dots + P(A_n)P(A/A_n)$$

Problem: Two cards are drawn successively from a deck.
 What is the probability that both are red?

EE- product space: $(r,r), (r,no), (no,r), (no,no)$

$A \odot$ first card is red $\{(r,r); (r,no)\}$

$B \odot$ second card is red $\{(no,r); (r,r)\}$

$$P(A \cap B) = P(r,r) = P(A)P(B/A) = 1/2 \cdot (25/51)$$

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Summary

We have defined experimental probability as a limit of relative frequency, and then defined an elementary probability space, where **P** is known exactly. This space enables addressing and solving complicated problems without the need to carry out experiments.

We have defined permutations, combinations, product spaces, and conditional probability and described a **systematic** approach for solving problems.

However, in many cases solving problems analytically in the framework of a probability space is not possible and one has to use experiments or computer experiments, such as **Monte Carlo** methods.

Random variables

For a given probability space with a set of elementary events $\{\omega\}$, a random variable is a function $X=X(\omega)$ on the real line $-\infty < X(\omega) < \infty$.

Examples:

Coin: p - head; q- tail. One can define $X(p)=1$; $X(q)=0$. However, any other definition is acceptable - $X(p)=15$ $X(q)=2$, etc., where the choice is dictated by the problem.

Tossing a coin n times, the sample space is vectors $(1,0,0,1\dots)$ with $P(1,0,0,1\dots)$. One can define $X=m$, where m is the number of successes (heads).

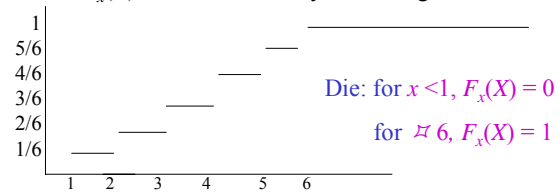
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Distribution Function (DF) or Cumulative DF

For a random variable X $-\infty < X(\omega) < \infty$

$$F_x(X) = P[X(\omega) \leq x]$$

$F_x(X)$ is a monotonically increasing function



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Random variable of Poisson

$$P(x=m) = \frac{\lambda^m}{m!} \exp(-\lambda) \quad m=0,1,2,3,\dots$$

$$F(x) = \sum_{m \leq x} \frac{\lambda^m}{m!} \exp(-\lambda)$$

So far we have discussed **discrete** random variables.

Continuous random variable – if $F(x)$ continuous and its derivative $f(x) = F'(x)$ is also continuous. $f(x)$ is called the **probability density function**; $f(x)dx$ is the probability between x and $x+dx$.

$$F(x) = \int_{-\infty}^x f(t)dt; \int_{-\infty}^{\infty} f(t)dt = F(\infty) = 1$$

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The normal random variable

$$P(X \leq x) = F_x(X) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x \exp(-\frac{t^2}{2})dt$$

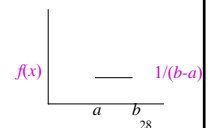
$$f(x) = \frac{1}{\sqrt{2\pi}} \exp(-\frac{x^2}{2})$$

The uniform random variable

$$f(x) = \begin{cases} \text{const.} & a \leq x \leq b \\ 0 & \text{otherwise} \end{cases} \quad f(x) \text{ is constant between } a \text{ and } b$$

$$1 = \int_{-\infty}^{+\infty} f(x) = c \int_a^b dx = c(b-a) \Rightarrow f(x) = \frac{1}{(b-a)}$$

$$F_x(X) = \int_{-\infty}^x f(t)dt = \begin{cases} 0 & x < a \\ \frac{x-a}{b-a} & a \leq x \leq b \\ 1 & x \geq b \end{cases}$$



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Expectation Value

X is a discrete random variable with n values, x_1, x_2, \dots, x_n , and $P(x_1), P(x_2), \dots, P(x_n)$, the expectation value $E(X)$ is:

$$E(X) = \sum_{i=1}^n P(x_i) x_i$$

Other names are: mean, statistical average.

Coin:

$X \in \{1, 0\}$ with P and $1-P$.

$$E(X) = P \cdot 1 + (1-P) \cdot 0 = P$$

Die: $X \in \{1, 2, 3, 4, 5, 6\}$ with $P=1/6$ for all.

$$E(X) = (1/6) \cdot (1+2+3+4+5+6) = 21/6 = 3.5$$

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Continuous random variable with $f(x)$

$$E(X) = \int_{-\infty}^{\infty} x f(x) dx$$

Provided that the integral converges.

Uniform random variable

$$E(X) = \int_a^b x \frac{1}{b-a} dx = \frac{x^2}{2(b-a)} \Big|_a^b = \frac{b^2 - a^2}{2(b-a)} = \frac{b+a}{2}$$

Properties of $E(X)$: If X and Y are defined on the same space

$$E(X+Y) = E(X) + E(Y); \quad E(CX) = CE(X) \quad C = \text{const.}$$

$$E[X(\cdot) + Y(\cdot)]P(\cdot) = E(X(\cdot))P(\cdot) + E(Y(\cdot))P(\cdot)$$

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Arithmetic average

X_1, X_2, \dots, X_n are n random variables defined on the same sample space with the same expectation value $\mu = E(X_i)$, then the arithmetic average:

$$\bar{X} = \frac{X_1 + X_2 + \dots + X_n}{n}$$

is also a random variable with $E(\bar{X}) = \mu$

$$E(\bar{X}) = E\left(\frac{X_1 + X_2 + \dots + X_n}{n}\right) = \frac{1}{n} E(X_1 + X_2 + \dots + X_n) =$$

$$= \frac{1}{n} [E(X_1) + E(X_2) + \dots + E(X_n)] = \frac{n\mu}{n} = \mu$$

Notice: \bar{X} is defined over the product space (X_1, X_2, \dots, X_n) with $P(X_1, X_2, \dots, X_n)$. \bar{X} is important in simulations.

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Variance

$$V(X) \equiv \sigma^2(X) = E[(X - \mu)^2] = \int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx$$

$$\begin{aligned} V(X) &= E[(X - \mu)^2] = E[X^2 + \mu^2 - 2X\mu] = \\ &= E(X^2) + \mu^2 - 2\mu E(X) = E(X^2) - \mu^2 = E(X^2) - E(X)^2 \end{aligned}$$

Standard deviation: $\sigma(X) = \sqrt{V(X)}$

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Example: Random variable with an expectation value but without variance.

$$P(x=n) = \frac{c}{n^3} ;;; E = \sum_n n \cdot \frac{c}{n^3} = c \sum_n \frac{1}{n^2} \leftarrow \text{converges}$$

$$E(X^2) = \sum_n n^2 \cdot \frac{c}{n^3} = c \sum_n \frac{1}{n} \leftarrow \text{diverges}$$

Independence: random variables X and Y defined on the same space are called independent if

$$P(X,Y)=P(X)P(Y)$$

Tossing a coin twice: (1,1), (0,1), (0,0), (1,0) – the probability of the second toss is independent of the first.

In a product space: $P(X_1, X_2, \dots, X_n) = P(X_1)P(X_2) \dots P(X_n)$
 $P(X_1, X_2, \dots, X_n)$ – Joint probability

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Uncorrelated random variables

If X and Y are independent random variables defined on the same sample space \Rightarrow they are uncorrelated, i.e.,

$$E(X \triangleleft Y) = E(X) \triangleleft E(Y)$$

$$\begin{aligned} \text{Proof: } E(X \triangleleft Y) &= \sum_{ij} x_i y_j P(x_i y_j) = \sum_{ij} x_i y_j P(x_i) P(y_j) = \\ &= \sum_i x_i P(x_i) \triangleleft \sum_j y_j P(y_j) = E(X) \triangleleft E(Y) \end{aligned}$$

X, Y independent $\Rightarrow X, Y$ uncorrelated. The opposite is not always true. X, Y uncorrelated defined on the same sample space then

$$V(X+Y) = V(X) + V(Y)$$

$$V(CX) = E(C^2 X^2) - E^2(CX) = C^2 E(X^2) - [CE(X)]^2 = C^2 V(X)$$

$\Rightarrow V$ is not a linear operator.

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Variance of the arithmetic average

X_1, X_2, \dots, X_n are uncorrelated random variables with the same \bigcirc and $\bullet^2 \Rightarrow$

$$\sigma^2(\bar{X}) = V(\bar{X}) = V\left(\frac{X_1 + X_2 + \dots + X_n}{n}\right) =$$

$$\frac{1}{n^2} V(X_1 + X_2 + \dots + X_n) = \frac{1}{n^2} \cdot nV = \frac{V}{n} = \frac{\sigma^2}{n}$$

\Rightarrow While the expectation value of the arithmetic average is also \bigcirc , the variance decreases with increasing n !

The above result, $\sigma(\bar{X}) = \frac{\sigma}{\sqrt{n}}$ is extremely important, playing a central role in statistics & analysis of simulation data.

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Sampling

So far we have dealt with probability spaces (ideal world), where the probability of an elementary event is known exactly and probabilities of events A could be calculated.

We defined the notion of a random variable (X) which is a function from the objects of a sample space to the real line, where the function can be defined according to the problem of interest. Cumulative distribution function and probability density function (for a continuous random variable) were defined.

This enables one, at least in principle, to calculate expectation values $E(X)$ and variances $V(X)$.

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It is important to calculate $E(\circ)$ and V of the normal distribution (also called the Gaussian distribution), see p. 28.

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left[-\frac{x^2}{2\sigma^2}\right]$$

It can be shown that $f(x)$ is normalized,

$$\int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{\infty} \frac{1}{\sigma\sqrt{2\pi}} \exp\left[-\frac{x^2}{2\sigma^2}\right] dx = 1$$

and its expectation value is 0, because f is symmetric & x is an odd function

$$E(X) = \int_{-\infty}^{\infty} xf(x) dx = 0$$

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The variance is therefore:

$$V(X) = \int_{-\infty}^{\infty} x^2 f(x) dx =$$

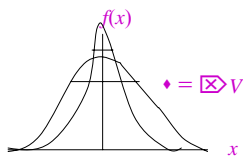
$$= \frac{1}{\sigma\sqrt{2\pi}} \int_{-\infty}^{\infty} x^2 \exp\left[-\frac{x^2}{2\sigma^2}\right] dx = \frac{\sqrt{\pi}(2\sigma^2)^{\frac{3}{2}}}{2} \frac{1}{\sigma\sqrt{2\pi}} = \sigma^2$$

Here we used the integral:

$$\int_{-\infty}^{\infty} x^2 \exp[-ax^2] dx = \frac{\sqrt{\pi}}{2a^{3/2}}$$

Thus, a Gaussian is defined by *only* two parameters, $E(X)$ and $V(X)$ - in the above case, 0 and σ^2 , respectively. In the general case, $f(x) \sim \exp[-(x-\circ)^2/(2\cdot^2)]$. \cdot defines the width of the distribution.

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$$E=\circ=0$$

The integral of $f(x)$ from $\circ - \cdot$ to $\circ + \cdot$ provides $\sim 68\%$ of the total probability = 1; the integral over $\circ - 2\cdot$ to $\circ + 2\cdot$ covers $\sim 95\%$ of the total area.

Unlike the ideal case (i.e., known probabilities) sometimes a distribution is known to be Gaussian but \circ and \cdot are unknown. To estimate \circ one can sample an x value from the distribution - the smaller is \cdot the larger the chance that x is closer to \circ .

We shall discuss later how to sample from a distribution without knowing its values. One example is a coin with unknown p (1) and $1-p$ (0); tossing this coin will produce a sample of relative frequencies $\blacksquare(1) \bullet p, \blacksquare(0) \bullet 1-p$.

Also, $E(X) = p$ and $V(X) = p(1-p)$ are unknown a-priori. If $p \bullet 0$ or $p \bullet 1$, $V(X) \bullet 0$ and even a single tossing experiment would lead (with high chance) to 0 and 1, respectively, and thus to the value of $E(X)$.

To estimate an unknown $E(X)$ in a rigorous and systematic way it is useful to use the structure of probability spaces developed thus far, in particular the product spaces and the properties of the arithmetic average, $\bar{X} = \frac{X_1 + X_2 + \dots + X_n}{n}$.

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Thus, if X_1, X_2, \dots, X_n are random variables with the same μ and σ^2 ($E(\bar{X}) = \mu$) and if these random variables are also *uncorrelated* then

$$V(\bar{X}) = \frac{\sigma^2}{n}$$

For example: one can toss a coin [p (1), $1-p$ (0), p unknown] n times independently. The result of this experiment is one term (vector) denoted (x_1, x_2, \dots, x_n) , [e.g., (1,0,0,1,...,1,0)] out of the 2^n vectors in the product space. Estimation of $E(\bar{X}) = \mu$ by $(x_1 + x_2 + \dots + x_n)/n$ is improved in the statistical sense as the variance $V(\bar{X})$ is decreased by increasing n , the number of experiments; for $n \rightarrow \infty$ the estimation becomes exact because $V(\bar{X}) \rightarrow 0$.

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Thus, to estimate μ (and other properties) one has to move to the *experimental* world using the theoretical structure of probability spaces. Notice again that while the value of P [or $f(x)$] is unknown, one should be able to sample according to P ! (see the above example for the coin).

This is the basic theory of sampling that is used in *Monte Carlo* techniques and *molecular dynamics*. However, notice that with these methods the random variables in most cases are *correlated*; therefore, to use the equation $V(\bar{X}) = \frac{\sigma^2}{n}$, the # of samples generated, n' should be larger, sometimes significantly larger than n , the number of uncorrelated samples used in the above equation. This topic will be discussed in more detail later.

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Monte Carlo simulations –the Metropolis method

Markov chains

We have discussed n *independent* experiments of tossing a coin, with elementary events (outcomes) i and j , i.e., the probabilities p_i and $p_j = 1 - p_i$ of experiment t do not depend on the outcome of experiment $t-1$. Assume a different situation where $p_i(t)$ depends on the outcome at $t-1$.

$t-1$	t	
$i \rightarrow$	$p(j i); p(i i)$	$p(j i) + p(i i) = 1$
$j \rightarrow$	$p(j j); p(i j)$	$p(j j) + p(i j) = 1$

The $p(i|j)$ are conditional probabilities and the process is called a *Markov chain*.

For simplicity we change the notation $p(i|j) = p(j \rightarrow i) = p_{ji}$, where p_{ji} is a *transition probability* - the probability to obtain i after having j in the previous experiment.

Assume now that only one experiment was carried out, such that at time 0 we have P_i^0 and P_j^0 where $P_i^0 + P_j^0 = 1$ - like for an independent coin. What is P_i^1 and P_j^1 of the next experiment?

$$P_i^1 = P_i^0 p_{ii} + P_j^0 p_{ji}$$

$$P_j^1 = P_i^0 p_{ij} + P_j^0 p_{jj}$$

or in a matrix form:

$$\begin{pmatrix} P_i^1 & P_j^1 \end{pmatrix} = \begin{pmatrix} P_i^0 & P_j^0 \end{pmatrix} \begin{pmatrix} p_{ii} & p_{ij} \\ p_{ji} & p_{jj} \end{pmatrix} \leftarrow M$$

where M is a stochastic matrix - all its components ≥ 0 & the sum of probabilities in a line = 1 ($p_{ii} + p_{ij} = 1; p_{ji} + p_{jj} = 1$)⁴⁴

One can ask: What is P_i^2 and P_j^2 - the same procedure:

$$(P_i^2, P_j^2) = (P_i^1, P_j^1)M = (P_i^0, P_j^0)M^2$$

and in general, after n experiments:

$$(P_i^n, P_j^n) = (P_i^0, P_j^0)M^n = (P_i^0, P_j^0) \begin{pmatrix} p_{ii} & p_{ij} \\ p_{ji} & p_{jj} \end{pmatrix}^n$$

This derivation is performed in the probability space (a product space of n experiments) with transition probabilities. The significance of this result in the experimental world is the following: If one repeats the series of n experiments many times always starting from P_i^0 and P_j^0 , the number of times i and j will be obtained at the n^{th} experiment is proportional to P_i^n and P_j^n , respectively.

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One can define Markov chains with a larger number of states (EE) than 2 defined for a coin. If the number of states is N , the stochastic matrix will be of size $N \times N$.

The interesting question is whether for a large number of experiments, i.e., a long Markov chain, the set of probabilities $\{P_i^n\}$ converge to values that are not changed for larger n and are independent of the initial set $\{P_i^0\}$.

The answer is positive. For “well behaved” Markov chains (i.e., all states are irreducible and aperiodic – not explained here), one obtains a **unique** set of **stationary** probabilities $\{\pi_i\}$

$$\lim_{n \rightarrow \infty} P_i^n = \pi_i \quad (\text{independent of the initial } \{P_i^0\}).$$

$$\pi_i > 0; \quad \sum_i \pi_i = 1; \quad \pi_j = \sum_i \pi_i p_{ij}$$

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The existence of stationary transition probabilities is important. First, it is easy to carry out realizations of n experiments of a Markov chain using a computer (a realization is one term in the product space). One only has to know the matrix M of transition probabilities. A realization is obtained with the help of a random number generator.

The fact that $\{P_i^n\}$ converges to $\{\pi_i\}$ for a large n means that for $n' > n$ the states are chosen with $\{\pi_i\}$ - so, one can estimate expectation values defined with these stationary probabilities of random variables, such as the energy, from a **single** realization of the Markov chain (one term of the product space) in the same way it is done in the case of independent sampling (e.g., a regular coin or a die).

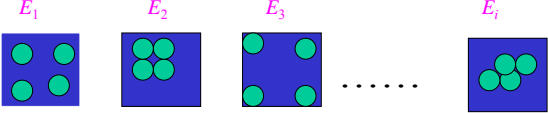
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Two main points differentiate between independent and dependent sampling with a Markov chain. In an independent sampling of a coin, for example, all the experiments starting from the first one are considered, and due to independence the variance of any random variable decreases as $\sigma_n^2 = \sigma^2/n$.

In the case of a Markov chain one has to ignore the first m experiments, where the probabilities relax to their stationary values. Also, because the experiments are not independent the random variables are correlated. If the correlation disappears after l experiments the variance decreases slower than in an independent sampling, i.e. only as $\sigma_n^2 = \sigma^2/(n/l)$.

So, why to use a Markov chain if it is inferior to independent sampling? The reason is that a Markov chain enables one to sample with the **Boltzmann** probability $P_i^B = \pi_i$.

The (NVT) ensemble – probability space - *all* possible configurations:



E_i – potential energy of config i (random variable); T - absolute temp, k_B - Boltzmann constant. The Boltzmann probability and partition function Z :

$$P_i^B = \frac{\exp[-E_i/k_B T]}{Z} \quad Z = \sum_i \exp[-E_i/k_B T]$$

P_i^B is unknown because Z is very difficult to calculate. Most of the contribution to Z and P_i^B come from a very small region. We are interested, for example, in the average potential energy,

$$\langle E \rangle = \sum_i P_i^B E_i$$

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With a **Markov chain** one can find the extremely small region in configurational space that provides most of the contribution to the partition function, & sample it.

This is the **Metropolis Monte Carlo (MC)** method described below first as applied to an **1d** Ising model. Before discussing **MC** we describe an important tool for simulation – the random number generator.

Random number generators

Suppose a probability space consisting of two elementary events i and j with probabilities 0.2 and 0.8, respectively. We want to carry out n independent experiments (product space) using a computer. We use a program called **random number generator** that provides numbers within $(0,1]$ distributed uniformly.

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For each experiment a new random number r is generated: If $r \leq 0.2$ event i is chosen; if $r > 0.2$, j is chosen.

Main Program

```

real*8 seed
seed=8957321.d0
.
x=random(seed)      random(seed) is 0 < x < 1
.
end
Function random(seed)
seed=mod(69069.d0*seed/1.d0,232)
random=seed/232      232= 4,294,967,296.d0
return; end
mod(a,b) is the remainder of a/b, e.g., mod(17,5)=2

```

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The **Ising** model defines a probability space. The model is defined on a linear lattice of N sites. At each lattice site k there is a spin that can be in two states, $\sigma_k = +1$ or -1 .

+ - - - + - + - - -

So, there are 2^N possible spin configurations (elementary events). Two *nearest neighbor* spins, k and l interact with energy, $\mathcal{M}_{kl} = -J\sigma_k\sigma_l$ ($J>0$) $\mathcal{M}_{++} = \mathcal{M}_{--} = -J$; $\mathcal{M}_{+-} = \mathcal{M}_{-+} = +J$.

The total energy of spin configuration i , $E_i = \sum_{kl} \mathcal{M}_{kl}(i)$ is a random variable. The (**Boltzmann**) probability of i is,

$$P_i^B = \exp[-E_i/k_B T]/Z \quad Z = \sum_i \exp[-E_i/k_B T]$$

k_B – Boltzmann constant; T - absolute temperature, Z - partition function. Impossible to calculate P_i^B for large N .

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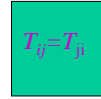
We return now to the MC method applied for simplicity to the 1d Ising model at temperature T . We seek to generate a sample of configurations distributed with the Boltzmann probability.

Our mission is to define a Markov chain that its stationary probabilities are Boltzmannian, $\pi_i = P_i^B = \exp[-E_i/k_B T]/Z$. Ising has 2^N states (as compared to 2 states of a coin). We define transitions only between states that differ by a single spin. For example: $++ \leftrightarrow +\bullet$ therefore instead of the 2^N possible transitions only N are allowed.

Staying in state i we define the same trial transition probability (TP) $T_{ij} = 1/N$ to go to any of the N allowed states j . For two spins the number of states is of $2^2=4$ and a symmetric matrix $T_{ij} = 1/2$ is obtained.

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| | | | | | |
|---|---|-----|-----|-----|-----|
| | | + | - | - | + |
| | | + | - | + | - |
| + | + | | | 1/2 | 1/2 |
| - | - | | | 1/2 | 1/2 |
| - | + | 1/2 | 1/2 | | |
| + | - | 1/2 | 1/2 | | |



For every state transition is defined into two states with TP=1/2. The process starts from an arbitrary configuration i . A site k is selected with $T_{ij} = 1/N$ - Reversing the sign of the spin on the selected site defines configuration j . Second stage: a decision should be made whether to accept j , i.e., to flip the spin on site k . This is done with p_{ij} which was suggested by Metropolis, Rosenbluth² and Teller² (1953).

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They suggested the following prescription which is also called the detailed balance condition

$$\frac{T_{ij} p_{ij}}{T_{ji} p_{ji}} = \frac{P_j^B}{P_i^B} = \exp[-(E_j - E_i)/k_B T]$$

Notice that because of symmetry the ratio of the T_{ij} 's is 1 and there is a freedom to determine the p_{ij} because they are defined up to their ratio.

Indeed, P_i^B are stationary. Using detailed balance one obtains

$$\sum_j P_j^B p_{ji} = \sum_j P_j^B \cdot p_{ij} \frac{P_i^B}{P_j^B} = P_i^B \sum_j p_{ij} = P_i^B \cdot 1 = P_i^B$$

Detailed balance is a sufficient condition for the Boltzmann probabilities to become stationary. Also, one has to verify that

T_{ij} is symmetric (very important) and the Markov chain is irreducible and aperiodic (which guarantees ergodicity). A popular set of p_{ij} is the following:

$$p_{ij} = \begin{cases} 1 & \Delta E_{ji} < 0 \\ \exp[-\Delta E_{ji}/k_B T] & \Delta E_{ji} \geq 0 \end{cases} \quad \Delta E_{ji} = E_j - E_i$$

It is easy to see that $p_{ij}/p_{ji} = \exp[-(E_j - E_i)/k_B T]$, i.e., the detailed balance condition is satisfied.

$$\begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ 2^N \end{pmatrix} \times \begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ 2^N \end{pmatrix} \times \begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ 2^N \end{pmatrix} \times \dots \times \begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ 2^N \end{pmatrix} \quad n \text{ times}$$

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Performing the process is simple. One starts with an arbitrary configuration; using a random number, a site k is selected with $T_{ij}=1/N$. The energy $E(\uparrow_k)$ of spin \uparrow_k with its nearest neighbor spins is calculated together with $E(\downarrow_k)$; if $E(\downarrow_k) - E(\uparrow_k) < 0$ the spin is flipped to \downarrow_k ; in the other case a random number r is generated: if $r < \exp[-(E_j - E_i)/k_B T]$, $\uparrow_k \rightarrow \downarrow_k$ otherwise \uparrow_k remains and the process continues.

Comments

(1) A very simple method – minimal configurational changes.

(2) Configurations are selected with the Boltzmann probability. Properties such as the energy, that are directly measured on the system can be estimated by the arithmetic average calculated over a sample of size n , $1/n \sum_{i=1}^n E_{it(0)}$.

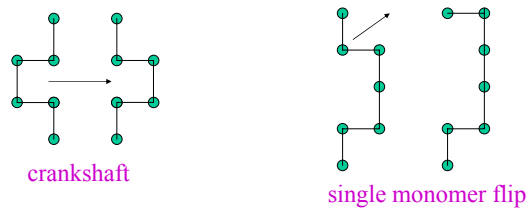
However, the value of P_i^B is unknown and it is difficult to obtain the absolute entropy in a direct manner because it requires, $1/n \sum_{i=1}^n \ln P_{it(i)}^B$.

- (3) The configurations are highly correlated which might need generating large samples.
- (4) The MC method is a dynamical procedure that can model relaxation processes, for example.
- (5) The above MC is very efficient for liquids, magnetic systems, and some MC versions also for polymers.

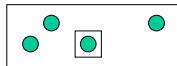
It fails close to phase transition, dense systems, and compact proteins (see later).

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Application of MC to other systems requires defining the basic configurational change & verifying that the detailed balance condition is satisfied. For a self-avoiding walk (SAW) on a square lattice (no energy) one can define a **crankshaft** move and a **single monomer flip**.



For a **Lennard-Jones** liquid one defines a small box around a molecule. A trial move is chosen at random within this box.



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If the system is dense and the box around the molecule is relatively large the trial move in most cases will not be accepted because there is a high chance that the particle will “bump” another one leading to high energy, $E_j \gg E_i$, $\exp[-(E_j - E_i)/k_B T] \approx 0$ no acceptance. Therefore, in this case the size of the box should be decreased until the acceptance rate is 30-40%.

However, very small moves will require a long simulation time to “scramble” the system, i.e., to obtain a reliable sample. Therefore, if the system is very dense almost nothing will happen. MC becomes inefficient.

Thus, even though there is a mathematical guarantee that the simulation will converge to the stationary probabilities (P_{eq}^B)

The relaxation time can be very large and the correlations large as well. No theorem (criterion) exists which would tell us when convergence has been reached.

Therefore, one looks for an apparent stability in the averages. A practical measure is to carry out **several** such runs, starting from different configurations and using different random number sequences - to verify convergence.

Notice that there are many other versions of the **Metropolis MC**, where larger clusters are changed, different T_{ij} and p_{ij} are defined, etc.

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Problems:

1) A die is rolled four times. What is the probability to obtain **6** exactly one time? (answer: 0.3858)

2) A box contains **6** red balls, **4** white balls, and **5** blue balls. **3** balls are drawn successively. Find the probability that they are drawn in the order red, white, and blue if the ball is (a) replaced, (b) not replaced. (a: 0.0356; b:0.044)

3) What is the expectation value of m in the random variable of Poisson:

$$P(X = m) = \frac{e^{-\mu} \mu^m}{m!} \quad (m = 0, 1, 2, \dots).$$

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4) Show that the number of ways n objects can be divided into k groups of r_1, r_2, \dots, r_k ; $\sum r_k = n$ without considering the order in each group but considering the order between the groups is

$$n! / (r_1! r_2! \dots r_k!) \quad (\text{see p. 13})$$

5) Two random variables X and Y are uncorrelated if $E(XY) = E(X)E(Y)$. Show that in this case:

$$V(X+Y) = V(X) + V(Y).$$

V is the variance.

6) Six passengers sit on a bus which visits **9** bus stops. What is the probability that **two** of the passengers will never get off the bus in the same bus stop?

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7) A die is rolled **36** times. What is the probability to obtain **six** times every number?

8) A box contains **6** red balls, **4** white balls, and **5** blue balls. **3** balls are drawn successively. Find the probability that they are drawn in the order, **red, white, and blue**? ($p=0.0440$)

9) A person bought **6** tickets in a lottery of **30** tickets, which has **6** prizes. What is the probability that he wins **at least one** prize? (calculate the complementary event).

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