

Practical guide to computer simulations

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Misprints, corrections and extensions

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

- Preface, page ix, line 7
it served as seed for the this book →
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
addressB will point 4 bytes ahead of addressA
→
addressB will point 4 bytes behind addressA
- page 15, third table
 $a|b$ → 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
counter == n_max → counter != 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
variable1 → 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
 $p_X(x) = \dots(1-p)^{(n-k)} \rightarrow p_X(x) = \dots(1-p)^{(n-x)}$
- page 232, below Eq. (7.27)
 $\sum_i \frac{\mu^x}{x!} \rightarrow \sum_k \frac{\mu^k}{k!}$
- page 234, Eq. (7.33)
 $\int_{-\infty}^{-\infty} (x - E[X])^2 p_X(x) \rightarrow \int_{-\infty}^{\infty} dx (x - E[X])^2 p_X(x)$

- 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

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

- page 236, Def. 7.17, Eq. (7.39)

$$p_X(x) = \frac{1}{\mu} \exp(-x/\mu)$$

→

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

- page 237, Def. 7.19
 with real-valued parameters $\lambda > 0, x_0$
 → with real-valued parameter $\lambda > 0$

- page 238
 add after

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

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 → such that the maximum is at $x = 0$

- page 245, line 8
 $(a =, c = 11) \rightarrow (a = 25214903917, c = 11)$

- 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 $s_{j-1} \equiv \sum_{i=1}^{j-1} p_X(x_i) < u$.

→

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.

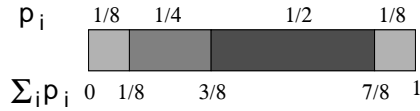


Fig. X: A discrete distribution with four outcomes with probabilities $p_1 = 1/8$, $p_2 = 1/4$, $p_3 = 1/2$ and $p_4 = 1/8$. The probabilities are represented in the interval $[0, 1]$ by sub intervals which have lengths equal to the probabilities, respectively. This allows to draw random numbers according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

$$\begin{aligned} P(-\bar{X} - z\sigma_{\bar{X}} \leq -\mu \leq -\bar{X} + z\sigma_{\bar{X}}) \\ \rightarrow \\ P(-\bar{X} - z\sigma_{\bar{X}} \leq -\mu \leq -\bar{X} + z\sigma_{\bar{X}}) \end{aligned}$$

- page 258, last paragraph of 7.3.2

$$y_i = (x_i - \bar{x}) \rightarrow y_i = (x_i - \bar{x})^2$$

- page 262, second item

over some some distance \rightarrow over some distance

- page 264, Eq. (7.66)

should read

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

- page 265, line 7

After the sentence ending in $\alpha = 0.32$ uncertainty add

The quantity corresponding to the standard error bar is $\sqrt{\text{Var}[H]}$.

- page 267, line 11

knowledge \rightarrow knowledge

- page 286, line 8 from bottom
whetheror → 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 eaxample → for example
- page 316, line 6 of the comment box for `rand_discrete()`

```
/** PARAMETERS: (*)= return-paramter          **/
→
/** PARAMETERS: (*)= return-parameter         **/
```

(also in the corresponding boxes for `init_poisson()`, `rand_fisher_tippett()`, `variance()` and `bootstrap_ci()` on pages 316–318)
- page 318, end of exercise (3), line below formula for s^2
rounding erros → rounding errors
- page 319, 1st line

```
cc -o bt bootstrap_test.c bootstrap_ci.c mean.c -lm -DSOLUTION
→
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

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