PHYS 516: METHODS OF COMPUTATIONAL PHYSICS  
Spring 2018 (class number: 50614R)

Instructor: Aiichiro Nakano: VHE 610; (213) 821-2657; anakano@usc.edu

Lecture: 9:00-9:50 am M W F, KAP 138

Office Hour: 4:00-4:50 pm F

Course Page: http://cacs.usc.edu/education/phys516.html

Textbooks: T. Pang, An Introduction to Computational Physics, 2nd Ed. (Cambridge Univ. Press, 2006)—sample C, Fortran 77, and Fortran 90 programs at www.physics.unlv.edu/~pang/cp.html

Prerequisites: Basic knowledge of calculus and undergraduate physics; familiarity with a programming language such as C or Fortran.

Course Description
Students will learn basic elements of computational methods and acquire hands-on experience in their practical use in the context of computer simulations to solve physics problems.

Syllabus
1. Monte Carlo (MC) simulation of spins—Ising model
   • Numerical vs. MC integration: Simpson’s rule, Gaussian quadrature (orthogonal functions—recursive function evaluation, generating functions)
   • Probability: Importance sampling, Markov chain, Metropolis algorithm
   • Random number generation (RNG)
   • Statistics: Variance, standard deviation, standard deviation of the MC mean
   • Cluster analysis: Graphs, search, stack
2. MC simulation of stock price—geometric Brownian motion
   • Random walk: Einstein’s law, central-limit theorem
   • Random variable: Black-Scholes analysis
   • Coordinate transformation: Jacobian, Box-Muller algorithm for RNG of normal distribution
   • Interpolation: Least square fit of data
   • Quantum MC and kinetic MC simulations
3. Molecular dynamics (MD) simulation of particles—Newton’s second law of motion
   • Numerical differentiation
   • Ordinary differential equation (ODE): Symplectic integrators
   • Minimization of functions: Conjugate gradient method
   • Hybrid MD/MC simulation
4. Quantum dynamics simulation of an electron—time-dependent Schrödinger equation
   • Partial differential equation (PDE)
   • Fourier analysis: Spectral analysis, fast Fourier transform (FFT)
5. Electronic structures of molecules—quantum mechanical eigenvalue problem
   • Linear algebra: Matrix, orthogonal transformation, rank, singular value decomposition, Krylov subspace
   • Matrix eigensystems: Householder transformation, QL decomposition
   • Root finding: Newton-Raphson method

Grading Scheme
Homework assignments (6-7 assignments), 85%; final project, 15%
A (100-90%); A– (90-85%); B+ (85-80%); B (80-75%); B– (75-70%); C (70-60%); D (60-50%)