

MONTE CARLO METHODS FOR ELECTROMAGNETICS



Matthew N. O. Sadiku



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Monte Carlo Methods for Electromagnetics Matthew N.O. Sadiku, 2018-10-03 Until now novices had to painstakingly dig through the literature to discover how to use Monte Carlo techniques for solving electromagnetic problems Written by one of the foremost researchers in the field Monte Carlo Methods for Electromagnetics provides a solid understanding of these methods and their applications in electromagnetic computation Including much of his own work the author brings together essential information from several different publications Using a simple clear writing style the author begins with a historical background and review of electromagnetic theory After addressing probability and statistics he introduces the finite difference method as well as the fixed and floating random walk Monte Carlo methods The text then applies the Exodus method to Laplace's and Poisson's equations and presents Monte Carlo techniques for handling Neumann problems It also deals with whole field computation using the Markov chain applies Monte Carlo methods to time varying diffusion problems and explores wave scattering due to random rough surfaces The final chapter covers multidimensional integration Although numerical techniques have become the standard tools for solving practical complex electromagnetic problems there is no book currently available that focuses exclusively on Monte Carlo techniques for electromagnetics Alleviating this problem this book describes Monte Carlo methods as they are used in the field of electromagnetics Computational

Electromagnetics with MATLAB, Fourth Edition Matthew N.O. Sadiku, 2018-07-20 This fourth edition of the text reflects the continuing increase in awareness and use of computational electromagnetics and incorporates advances and refinements made in recent years Most notable among these are the improvements made to the standard algorithm for the finite difference time domain FDTD method and treatment of absorbing boundary conditions in FDTD finite element and transmission line matrix methods It teaches the readers how to pose numerically analyze and solve EM problems to give them the ability to expand their problem solving skills using a variety of methods and to prepare them for research in electromagnetism Includes new homework problems in each chapter Each chapter is updated with the current trends in CEM Adds a new appendix on CEM codes which covers commercial and free codes Provides updated MATLAB code **Monte Carlo Methods** Malvin H. Kalos, Paula A. Whitlock, 2009-06-10 This introduction to Monte Carlo methods seeks to identify and study the unifying elements that underlie their effective application Initial chapters provide a short treatment of the probability and statistics needed as background enabling those without experience in Monte Carlo techniques to apply these ideas to their research The book focuses on two basic themes The first is the importance of random walks as they occur both in natural stochastic systems and in their relationship to integral and differential equations The second theme is that of variance reduction in general and importance sampling in particular as a technique for efficient use of the methods Random walks are introduced with an elementary example in which the modeling of radiation transport arises directly from a schematic probabilistic description of the interaction of radiation with matter Building on this example the relationship

between random walks and integral equations is outlined The applicability of these ideas to other problems is shown by a clear and elementary introduction to the solution of the Schrödinger equation by random walks The text includes sample problems that readers can solve by themselves to illustrate the content of each chapter This is the second completely revised and extended edition of the successful monograph which brings the treatment up to date and incorporates the many advances in Monte Carlo techniques and their applications while retaining the original elementary but general approach

Monte Carlo Methods for Applied Scientists Ivan Dimov, 2008 The Monte Carlo method is inherently parallel and the extensive and rapid development in parallel computers computational clusters and grids has resulted in renewed and increasing interest in this method At the same time there has been an expansion in the application areas and the method is now widely used in many important areas of science including nuclear and semiconductor physics statistical mechanics and heat and mass transfer This book attempts to bridge the gap between theory and practice concentrating on modern algorithmic implementation on parallel architecture machines Although a suitable text for final year postgraduate mathematicians and computational scientists it is principally aimed at the applied scientists only a small amount of mathematical knowledge is assumed and theorem proving is kept to a minimum with the main focus being on parallel algorithms development often to applied industrial problems A selection of algorithms developed both for serial and parallel machines are provided Sample Chapter s Chapter 1 Introduction 231 KB Contents Basic Results of Monte Carlo Integration Optimal Monte Carlo Method for Multidimensional Integrals of Smooth Functions Iterative Monte Carlo Methods for Linear Equations Markov Chain Monte Carlo Methods for Eigenvalue Problems Monte Carlo Methods for Boundary Value Problems BVP Superconvergent Monte Carlo for Density Function Simulation by B Splines Solving Non Linear Equations Algorithmic Efficiency for Different Computer Models Applications for Transport Modeling in Semiconductors and Nanowires Readership Applied scientists and mathematicians **Monte Carlo and Quasi-Monte Carlo Methods**, 1996 **Quantum Monte Carlo Methods** James Gubernatis, Naoki Kawashima, Philipp Werner, 2016-06-02 Featuring detailed explanations of the major algorithms used in quantum Monte Carlo simulations this is the first textbook of its kind to provide a pedagogical overview of the field and its applications The book provides a comprehensive introduction to the Monte Carlo method its use and its foundations and examines algorithms for the simulation of quantum many body lattice problems at finite and zero temperature These algorithms include continuous time loop and cluster algorithms for quantum spins determinant methods for simulating fermions power methods for computing ground and excited states and the variational Monte Carlo method Also discussed are continuous time algorithms for quantum impurity models and their use within dynamical mean field theory along with algorithms for analytically continuing imaginary time quantum Monte Carlo data The parallelization of Monte Carlo simulations is also addressed This is an essential resource for graduate students teachers and researchers interested in quantum Monte Carlo techniques *Quantum Monte Carlo Methods in Physics and Chemistry* M.P. Nightingale, Cyrus J.

Umrigar, 1998-12-31 In recent years there has been a considerable growth in interest in Monte Carlo methods and quantum Monte Carlo methods in particular. Clearly the ever increasing computational power available to researchers has stimulated the development of improved algorithms and almost all fields in computational physics and chemistry are affected by their applications. Here we just mention some fields that are covered in the lecture notes contained in this volume viz electronic structure studies of atoms, molecules and solids, nuclear structure and low or zero temperature studies of strongly correlated quantum systems both of the continuum and lattice variety and cooperative phenomena in classical systems. Although each area of application may have its own peculiarities requiring specialized solutions, all share the same basic methodology. It was with the intention of bringing together researchers and students from these various areas that the NATO Advanced Study Institute on Quantum Monte Carlo Methods in Physics and Chemistry was held at Cornell University from 12 to 24 July 1998. This book contains material presented at the Institute in a series of mini courses in quantum Monte Carlo methods. The program consisted of lectures predominantly of a pedagogical nature and of more specialized seminars. The levels varied from introductory to advanced and from basic methods to applications; the program was intended for an audience working towards the Ph.D. level and above. Despite the essentially pedagogic nature of the Institute, several of the lectures and seminars contained in this volume present recent developments not previously published.

Monte Carlo Methods Neal Noah Madras, 2000 This volume contains the proceedings of the Workshop on Monte Carlo Methods held at The Fields Institute for Research in Mathematical Sciences, Toronto, 1998. The workshop brought together researchers in physics, statistics and probability. The papers in this volume of the invited speakers and contributors to the poster session represent the interdisciplinary emphasis of the conference. Monte Carlo methods have been used intensively in many branches of scientific inquiry. Markov chain methods have been at the forefront of much of this work, serving as the basis of many numerical studies in statistical physics and related areas since the Metropolis algorithm was introduced in 1953. Statisticians and theoretical computer scientists have used these methods in recent years working on different fundamental research questions yet using similar Monte Carlo methodology. This volume focuses on Monte Carlo methods that appear to have wide applicability and emphasizes new methods, practical applications and theoretical analysis. It will be of interest to researchers and graduate students who study and/or use Monte Carlo methods in areas of probability, statistics, theoretical physics or computer science.

Monte Carlo Methods in Statistical Physics Kurt Binder, 2012-12-06 In the seven years since this volume first appeared, there has been an enormous expansion of the range of problems to which Monte Carlo computer simulation methods have been applied. This fact has already led to the addition of a companion volume, *Applications of the Monte Carlo Method in Statistical Physics*, Topics in Current Physics Vol. 36, edited in 1984 to this book. But the field continues to develop further; rapid progress is being made with respect to the implementation of Monte Carlo algorithms, the construction of special purpose computers dedicated to execute Monte Carlo programs and new methods to analyze the data.

generated by these programs Brief descriptions of these and other developments together with numerous additional references are included in a new chapter Recent Trends in Monte Carlo Simulations which has been written for this second edition Typographical corrections have been made and fuller references given where appropriate but otherwise the layout and contents of the other chapters are left unchanged Thus this book together with its companion volume mentioned above gives a fairly complete and up to date review of the field It is hoped that the reduced price of this paperback edition will make it accessible to a wide range of scientists and students in the fields to which it is relevant theoretical physics and physical chemistry condensed matter physics and materials science computational physics and applied mathematics etc

Introduction to Monte Carlo Methods for Transport and Diffusion Equations Bernard Lapeyre, Etienne

Pardoux, Rémi Sentis, 2003 Monte Carlo methods is the generic term given to numerical methods that use sampling of random numbers This text is aimed at graduate students in mathematics physics engineering economics finance and the biosciences that are interested in using Monte Carlo methods for the resolution of partial differential equations transport equations the Boltzmann equation and the parabolic equations of diffusion It includes applied examples particularly in mathematical finance along with discussion of the limits of the methods and description of specific techniques used in practice for each example This is the sixth volume in the Oxford Texts in Applied and Engineering Mathematics series which includes texts based on taught courses that explain the mathematical or computational techniques required for the resolution of fundamental applied problems from the undergraduate through to the graduate level Other books in the series include Jordan and Smith Nonlinear Ordinary Differential Equations An introduction to Dynamical Systems Sobey Introduction to Interactive Boundary Layer Theory Scott Nonlinear Science Emergence and Dynamics of Coherent Structures Tayler Mathematical Models in Applied Mechanics Ram Mohan Finite Element and Boundary Element Applications in Quantum Mechanics Elishakoff and Ren Finite Element Methods for Structures with Large Stochastic Variations Monte Carlo Methods Isabel

Beichl, Francis Sullivan, 2006 *A Guide to Monte Carlo Simulations in Statistical Physics* David P. Landau, Kurt Binder, 2000-08-17 This book describes all aspects of Monte Carlo simulation of complex physical systems encountered in condensed matter physics and statistical mechanics as well as in related fields such as polymer science and lattice gauge theory The authors give a succinct overview of simple sampling methods and develop the importance sampling method In addition they introduce quantum Monte Carlo methods aspects of simulations of growth phenomena and other systems far from equilibrium and the Monte Carlo Renormalization Group approach to critical phenomena The book includes many applications examples and current references and exercises to help the reader *Monte Carlo Methods in Quantum*

Problems M.H. Kalos, 2012-12-06 Monte Carlo methods have been a tool of theoretical and computational scientists for many years In particular the invention and percolation of the algorithm of Metropolis Rosenbluth Rosenbluth Teller and Teller sparked a rapid growth of applications to classical statistical mechanics Although proposals for treatment of quantum

systems had been made even earlier only a few serious calculations had been carried out. Such calculations are generally more consuming of computer resources than for classical systems and no universal algorithm had or indeed has yet emerged. However with advances in techniques and in sheer computing power Monte Carlo methods have been used with considerable success in treating quantum fluids and crystals, simple models of nuclear matter and few body nuclei. Research at several institutions suggest that they may offer a new approach to quantum chemistry one that is independent of basis and yet capable of chemical accuracy. That Monte Carlo methods can attain the very great precision needed is itself a remarkable achievement. More recently new interest in such methods has arisen in two new areas as Particle theorists in particular K Wilson have drawn attention to the rich analogy between quantum field theory and statistical mechanics and to the merits of Monte Carlo calculations for lattice gauge theories. This has become a rapidly growing sub field. A related development is associated with lattice problems in quantum physics particularly with models of solid state systems. There is much ferment in the calculation of various one dimensional problems such as the Hubbard model.

Monte Carlo Methods Malvin H. Kalos, Paula A. Whitlock, 1986-10-29. This introduction to Monte Carlo Methods seeks to identify and study the unifying elements that underlie their effective application. It focuses on two basic themes. The first is the importance of random walks as they occur both in natural stochastic systems and in their relationship to integral and differential equations. The second theme is that of variance reduction in general and importance sampling in particular as a technique for efficient use of the methods. Random walks are introduced with an elementary example in which the modelling of radiation transport arises directly from a schematic probabilistic description of the interaction of radiation with matter. Building on that example the relationship between random walks and integral equations is outlined. The applicability of these ideas to other problems is shown by a clear and elementary introduction to the solution of the Schrodinger equation by random walks. The detailed discussion of variance reduction includes Monte Carlo evaluation of finite dimensional integrals. Special attention is given to importance sampling partly because of its intrinsic interest in quadrature partly because of its general usefulness in the solution of integral equations. One significant feature is that Monte Carlo Methods treats the Metropolis algorithm in the context of sampling methods clearly distinguishing it from importance sampling. Physicists chemists statisticians mathematicians and computer scientists will find Monte Carlo Methods a complete and stimulating introduction.

Monte Carlo methods J.M. Hammersley, 1979 **An Overview of Monte Carlo Techniques for Solution of Simultaneous Linear Equations and Definite Integrals** Matthew Arnold Grove, 1985 **The Monte Carlo Method** I. M. Sobol, 1975 **Quantum Monte Carlo Methods in Condensed Matter Physics** Masuo Suzuki, 1998 **Monte Carlo Methods** Malvin H. Kalos, 1976

The Monte Carlo Method Ilia Meerovich Sobol, 1974

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