

Simulations numériques de marches aléatoires : programmes en Python

Pour une bonne compréhension, ces programmes doivent être étudiés successivement. Il est important d'exécuter le code Python et même de tester des petites modifications.

Génération de nombres aléatoires

01_random.py

```
#!/usr/bin/python
# -*- coding: utf-8 -*-
"""
cf. documentation cf http://docs.python.org/library/random.html
random number generation - génération de nombres aléatoires
functions of interest : choice, randint, seed
"""

from random import *

facepiece = ['pile', 'face']
valeurpiece = [0.01, 0.02, 0.05, 0.1, 0.2, 0.5, 1., 2.]

for i in range(1):
    # choice : random choice of an element from a list
    print(choice(facepiece), choice(valeurpiece))
    # randint : return a random integer number between 2 values
    (including limits)
    print(randint(0,10)) # imprime un nombre aléatoire entre 0 et
10
    print(choice(range(0,11,1))) # same function, using choice and
range to create the list

# seed(ANY_DATA) : seeding of the random number generator with any
(constant) data
# in order to generate reproducible random sequences.
# seed() - without data - uses internal clock value to "randomly"
initiate the generator !

for j in range(3):
    #seed('ma chaîne personnelle') # reproducible initialization
    seed() # to randomly initiate the generator
```

```
for i in range(10):  
    print(randint(1000,9999))  
print(" ")
```

Histogrammes de nombres aléatoires

02_random_histogram.py

```
#!/usr/bin/env python  
# -*- coding: utf-8 -*-  
  
from random import * # cf. documentation cf  
http://docs.python.org/library/random.html  
import numpy as np  
import matplotlib.pyplot as plt #  
http://matplotlib.sourceforge.net/api/pyplot\_api.html#module-matplotlib  
.pyplot  
import matplotlib.mlab as mlab #  
http://matplotlib.sourceforge.net/api/mlab\_api.html#module-matplotlib.m  
lab  
  
#seed('ma chaîne personnelle') # reproducible initialization  
seed()  
  
rval = []  
for j in range(100000):  
    rval.append(randint(0,99)) # append to the list a random  
(integer) number between 0 and 99  
  
# print rval # uncomment just to see the list of random numbers  
  
# analysis - histogram - see  
http://matplotlib.sourceforge.net/examples/api/histogram\_demo.html  
# http://fr.wikipedia.org/wiki/Histogramme  
xh = np.array(rval) # see http://www.scipy.org/Cookbook/BuildingArrays  
transforme une liste en un tableau numérique de Numpy  
# print(xh)  
  
fig = plt.figure()  
ax = fig.add_subplot(111)  
  
n, bins, patches = ax.hist(xh, 50, facecolor='green', alpha=0.75)  
print(n) # les nombres d'occurrences par classe  
print(bins) # les classes, de largeur identique  
  
# modifier le nombre de nombres générés, les nombres de classes-bins,
```

```
plt.show()
```

Représenter le déplacement d'un objet

```
<sxh python; title : 03_tkinter_simple_move.py> #!/usr/bin/python # -*- coding: utf-8 -*-  
  
from Tkinter import * import time  
  
window = Tk() sizex=400 sizey=100 canvas = Canvas(window, width = sizex, height = sizey)  
canvas.pack() x = 100 # initial left-most edge of first ball y = 30 # initial top-most edge of first ball  
r=20 # ball diameter depx=2 # displacement at each move in x direction depy=0 # displacement at  
each move in y direction  
  
ball=canvas.create_oval(x,y,x+r,y+r,fill="blue")  
  
#moves no_moves=10 for j in range(no_moves):  
  
    canvas.move(ball, depx, depy)  
    canvas.after(10) # time delay in milliseconds  
    canvas.update()  
  
time.sleep(5) # on attend quelques secondes window.destroy()  
  
</sxh>
```

Représenter le déplacement de nombreux points

```
<sxh python; title : 04_tkinter_many_moves.py> #!/usr/bin/python # -*- coding: utf-8 -*-  
  
from Tkinter import * import time  
  
window = Tk() sizex=400 sizey=600 canvas = Canvas(window, width = sizex, height = sizey)  
canvas.pack() x = 100 # initial left-most edge of first ball y = 30 # initial top-most edge of first ball  
r=20 # ball diameter depx=2 # displacement at each move in x direction depy=0 # displacement at  
each move in y direction  
  
# create balls: no_particles= 20 dy = (sizey-2.)/(no_particles+1) # y initial separation between balls  
print dy ball_list=[] for i in range(no_particles):  
  
    ball=canvas.create_oval(x,y,x+r,y+r,fill="blue")  
    y = y+dy  
    ball_list.append(ball)  
  
#moves no_moves=100 for j in range(no_moves):  
  
    for ball in ball_list:
```

```
canvas.move(ball, depx, depy)
canvas.after(10)
canvas.update()
```

```
time.sleep(5) # on attend quelques secondes window.destroy() </sxh>
```

Marche aléatoire d'un petit nombre de pas

```
<sxh python; title : 05_tkinter_random_walk_few_steps_1D.py> #!/usr/bin/env python # -*- coding:
utf-8 -*-
```

```
from Tkinter import * from random import choice # http://docs.python.org/library/random.html import
numpy as np import matplotlib.pyplot as plt #
http://matplotlib.sourceforge.net/api/pyplot\_api.html#module-matplotlib.pyplot import
matplotlib.mlab as mlab #
http://matplotlib.sourceforge.net/api/mlab\_api.html#module-matplotlib.mlab
```

```
window = Tk() sizex=200 sizey=600 canvas = Canvas(window, width = sizex, height = sizey)
canvas.pack() x = 100 # initial left-most edge of first ball y = 1 # initial top-most edge of first ball
r=4 # ball diameter depx=10 # displacement at each move in x direction depy=0
```

```
# create balls: no_particles= 100 dy = (sizey-2.)/(no_particles+1) # y initial separation between balls
print dy ball_list=[] for i in range(no_particles):
```

```
ball=canvas.create_oval(x,y,x+r,y+r,fill="red")
y = y+dy
ball_list.append(ball)
```

```
#moves no_moves=4 # number of moves for j in range(no_moves):
```

```
for ball in ball_list:
    canvas.move(ball, choice([-1,1])*depx, depy)
canvas.after(1)
canvas.update()
```

```
#analysis - histogram # see http://matplotlib.sourceforge.net/examples/api/histogram\_demo.html
xpos=[] for ball in ball_list:
```

```
posi=canvas.coords(ball)
xpos.append(((no_moves+1.)/no_moves)*(posi[0]-x)/depx)
# le facteur (no_moves+1.)/no_moves permet de gérer la largeur des barres
de l'histogramme
```

```
xh=np.array(xpos) # see http://www.scipy.org/Cookbook/BuildingArrays #print xh
```

```
fig = plt.figure() ax = fig.add_subplot(111) n, bins, patches = ax.hist(xh, (no_moves)+1,
facecolor='green', alpha=0.75) print n,bins, patches
```

```
plt.show()

#window.mainloop()

</sxh>
```

Marche aléatoire d'un grand nombre de pas

```
<sxh python; title : 06_tkinter_random_walk_many_steps_1D.py> #!/usr/bin/env python # -*- coding:
utf-8 -*-
```

```
from Tkinter import * from random import choice # http://docs.python.org/library/random.html import
numpy as np import matplotlib.pyplot as plt #
http://matplotlib.sourceforge.net/api/pyplot\_api.html#module-matplotlib.pyplot import
matplotlib.mlab as mlab #
http://matplotlib.sourceforge.net/api/mlab\_api.html#module-matplotlib.mlab
```

```
window = Tk() sizex=400 sizey=400 canvas = Canvas(window, width = sizex, height = sizey)
canvas.pack() x = 200 # initial left-most edge of first ball y = 1 # initial top-most edge of first ball
r=4 # ball diameter depx=1 # displacement at each move in x direction depy=0
```

```
# create balls: no_particles= 2000 dy = (sizey-2.)/(no_particles+1) # y initial separation between
balls print dy ball_list=[] for i in range(no_particles):
```

```
    ball=canvas.create_oval(x,y,x+r,y+r,fill="blue")
    y = y+dy
    ball_list.append(ball)
```

```
#moves no_moves=1000 for j in range(no_moves):
```

```
    for ball in ball_list:
        canvas.move(ball, choice([-1,1])*depx, depy)
    canvas.after(1)
    canvas.update()
```

```
#analysis - histogram # see http://matplotlib.sourceforge.net/examples/api/histogram\_demo.html
xpos=[] for ball in ball_list:
```

```
    posi=canvas.coords(ball)
    xpos.append((posi[0]-x)/depx)
```

```
xh=np.array(xpos) # see http://www.scipy.org/Cookbook/BuildingArrays # compute the mean mu and
sigma from xh (and/or theoretical value from random walk result) mu=np.mean(xh) sigma=np.std(xh)
fig = plt.figure() ax = fig.add_subplot(111) # print xh n, bins, patches = ax.hist(xh, 10,
facecolor='green', alpha=0.75) print n,bins, patches # hist uses np.histogram to create 'n' and 'bins'.
cf. http://docs.scipy.org/doc/numpy/reference/generated/numpy.histogram.html
```

```
ax.set_xlabel('X positions') ax.set_ylabel('Occurences')
```

```
ax.grid(True)
```

```
plt.show()
```

```
#window.mainloop() </sxh>
```

Avec analyse de la distribution :

```
<sxh python; title : 07_tkinter_random_walk_many_steps_1D-analysis.py> #!/usr/bin/env python # -*- coding: utf-8 -*-
```

```
from Tkinter import * from random import choice # http://docs.python.org/library/random.html import numpy as np import matplotlib.pyplot as plt # http://matplotlib.sourceforge.net/api/pyplot\_api.html#module-matplotlib.pyplot import matplotlib.mlab as mlab # http://matplotlib.sourceforge.net/api/mlab\_api.html#module-matplotlib.mlab
```

```
window = Tk() sizex=400 sizey=400 canvas = Canvas(window, width = sizex, height = sizey) canvas.pack() x = 200 # initial left-most edge of first ball y = 1 # initial top-most edge of first ball r=4 # ball diameter depx=1 # displacement at each move in x direction depy=0
```

```
# create balls: no_particles= 1000 dy = (sizey-2)/(no_particles+1) # y initial separation between balls #print dy ball_list=[] for i in range(no_particles):
```

```
    ball=canvas.create_oval(x,y,x+r,y+r,fill="blue")
    y = y+dy
    ball_list.append(ball)
```

```
#moves no_moves=900 for j in range(no_moves):
```

```
    for ball in ball_list:
        canvas.move(ball, choice([-1,-1,-1,-1,-1,1,1,1,1,1])*depx, depy)
    canvas.after(1)
    canvas.update()
```

```
#analysis - histogram # see http://matplotlib.sourceforge.net/examples/api/histogram\_demo.html
xpos=[] for ball in ball_list:
```

```
    posi=canvas.coords(ball)
    xpos.append(posi[0]-x)
```

```
xh=np.array(xpos) # see http://www.scipy.org/Cookbook/BuildingArrays # compute the mean mu and sigma from xh (and/or theoretical value from random walk result) mu=np.mean(xh) sigma=np.std(xh) fig = plt.figure() ax = fig.add_subplot(111) # print xh n, bins, patches = ax.hist(xh, 20, facecolor='green', alpha=0.75) print mu, sigma print n,bins, patches # hist uses np.histogram to create 'n' and 'bins'. # np.histogram returns the bin edges, so there will be ii probability # density values in n, ii+1 bin edges in bins and ii patches. To get # everything lined up, we'll compute the bin centers bincenters = 0.5*(bins[1:]+bins[:-1]) # add a 'best fit' line for the normal PDF yh = (bins[1]-bins[0])*no_particles*mlab.normpdf( bincenters, mu, sigma) # http://matplotlib.sourceforge.net/api/mlab\_api.html#matplotlib.mlab.normpdf l = ax.plot(bincenters,
```

```
yh, 'r-', linewidth=1) #print n ax.set_xlabel('X positions') ax.set_ylabel('Occurences')  
ax.grid(True)  
plt.show()  
  
#window.mainloop() </sxh>
```

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Last update: **2018/11/05 11:37**

