

CONTENTS

Preface	viii
1 Introduction	1
2 Python programming for physicists	8
2.1 Getting started	8
2.1.1 IDLE	9
2.1.2 Jupyter	11
2.2 Basic programming	14
2.2.1 Variables and assignments	14
2.2.2 Variable types	15
2.2.3 Output and input statements	19
2.2.4 Arithmetic	23
2.2.5 Functions, packages, and modules	30
2.2.6 Other packages	35
2.2.7 Built-in functions	35
2.2.8 Comment statements	37
2.3 Controlling programs with “if” and “while”	39
2.3.1 The if statement	39
2.3.2 The while statement	41
2.3.3 Break and continue	43
2.4 Lists and arrays	46
2.4.1 Lists	46
2.4.2 Arrays	51
2.4.3 Reading an array from a file	55
2.4.4 Arithmetic with arrays	56
2.4.5 Slicing	62
2.4.6 Set, dicts, and other containers	63
2.5 For loops	65
2.6 User-defined functions	72
2.6.1 Recursion	78
2.7 Good programming style	81

3	Graphics and visualization	86
3.1	Graphs	86
3.2	Scatter plots	96
3.3	Density plots	99
3.4	Drawing	107
3.5	Animation	111
4	Accuracy and speed	120
4.1	Variables and ranges	120
4.2	Numerical error	122
4.3	Program speed	126
5	Integrals and derivatives	133
5.1	Fundamental methods for evaluating integrals	133
5.1.1	The trapezoidal rule	133
5.1.2	Simpson's rule	136
5.2	Errors on integrals	141
5.2.1	Practical estimation of errors	145
5.3	Choosing the number of steps	147
5.4	Romberg integration	150
5.5	Higher-order integration methods	154
5.6	Gaussian quadrature	155
5.6.1	Nonuniform sample points	155
5.6.2	Sample points for Gaussian quadrature	158
5.6.3	Weights for Gaussian quadrature	160
5.6.4	Errors on Gaussian quadrature	167
5.7	Choosing an integration method	169
5.8	Integrals over infinite ranges	171
5.9	Multiple integrals	174
5.10	Derivatives	179
5.10.1	Forward and backward differences	179
5.10.2	Errors	180
5.10.3	Central differences	182
5.10.4	Higher-order approximations for derivatives	185
5.10.5	Richardson extrapolation	187
5.10.6	Second derivatives	189
5.10.7	Partial derivatives	191
5.10.8	Derivatives of noisy data	191
5.11	Automatic differentiation	194
5.12	Interpolation	198
5.12.1	Interpolation in two or more dimensions	201
6	Solution of linear and nonlinear equations	215
6.1	Simultaneous linear equations	215

6.1.1	Gaussian elimination	216
6.1.2	Backsubstitution	218
6.1.3	Pivoting	221
6.1.4	LU decomposition	222
6.1.5	The inverse and determinant of a matrix	230
6.1.6	Tridiagonal and banded matrices	231
6.2	Eigenvalues and eigenvectors	239
6.2.1	Calculating the leading eigenvector	239
6.2.2	Inverse iteration	242
6.2.3	Calculating all eigenvectors	244
6.3	Nonlinear equations	252
6.3.1	The relaxation method	252
6.3.2	Error on the relaxation method	256
6.3.3	Relaxation method for two or more variables	261
6.3.4	Binary search	263
6.3.5	Newton's method	268
6.3.6	The secant method	272
6.3.7	Hybrid methods	274
6.3.8	Newton's method for two or more variables	275
6.4	Maxima and minima of functions	277
6.4.1	Golden ratio search	278
6.4.2	Gradient descent	284
7	Fourier transforms	294
7.1	Fourier series	294
7.2	The discrete Fourier transform	297
7.2.1	Physical interpretation of the Fourier transform	301
7.2.2	Positions of the sample points	303
7.2.3	Two-dimensional Fourier transforms	305
7.3	Discrete cosine and sine transforms	307
7.3.1	Technological applications of cosine transforms	310
7.4	Fast Fourier transforms	312
7.4.1	Implementing the FFT	315
7.4.2	Sample sizes that are not a power of two	316
7.4.3	Python functions for fast Fourier transforms	318
7.4.4	Fast cosine and sine transforms	321
8	Ordinary differential equations	330
8.1	First-order differential equations with one variable	330
8.1.1	Euler's method	331
8.1.2	The Runge–Kutta method	334
8.1.3	The fourth-order Runge–Kutta method	338
8.1.4	Solutions over infinite ranges	342

8.2	Differential equations with more than one variable	344
8.3	Second-order differential equations	348
8.4	Varying the step size	355
8.4.1	Local extrapolation	362
8.5	Other methods for differential equations	363
8.5.1	The leapfrog method	363
8.5.2	Time-reversal symmetry and energy conservation	365
8.5.3	The Verlet method	368
8.5.4	The modified midpoint method	372
8.5.5	The Bulirsch–Stoer method	373
8.5.6	Interval size for the Bulirsch–Stoer method	382
8.6	Boundary value problems	383
8.6.1	The shooting method	383
8.6.2	The relaxation method	386
8.6.3	Eigenvalue problems	387
9	Partial differential equations	399
9.1	Boundary value problems	400
9.1.1	The Laplacian operator	401
9.1.2	The relaxation method	402
9.1.3	Types of boundary conditions	407
9.1.4	Non-square grids	411
9.2	Faster methods for boundary value problems	418
9.2.1	Overrelaxation	418
9.2.2	The Gauss–Seidel method	419
9.3	Initial value problems	421
9.3.1	The FTCS method	422
9.3.2	Numerical stability	429
9.3.3	The implicit and Crank–Nicolson methods	434
9.3.4	Spectral methods	439
10	Random processes and Monte Carlo methods	450
10.1	Random numbers	450
10.1.1	Random number seeds	454
10.1.2	Random numbers and secret codes	455
10.1.3	Probabilities and biased coins	458
10.1.4	Nonuniform random numbers	461
10.1.5	Gaussian random numbers	464
10.2	Monte Carlo integration	467
10.2.1	The mean value method	471
10.2.2	Integrals in many dimensions	472
10.2.3	Importance sampling	475
10.3	Monte Carlo simulation	479

10.3.1	Monte Carlo simulation and statistical mechanics	479
10.3.2	The Markov chain method	482
10.4	Simulated annealing	491
11	Data science	503
11.1	Reading data from a file	503
11.2	Basic statistics	507
11.3	Model fitting	514
11.3.1	Fitting distributions	514
11.3.2	Bayes' rule and MAP estimation	517
11.4	Making predictions	521
11.5	Curve fitting	523
11.5.1	Nonlinear curve fitting	528
11.5.2	Logistic regression	530
11.6	Mixture models and clustering	533
11.6.1	The k -means algorithm	534
11.6.2	Clustering in higher dimensions	537
11.6.3	Fitting a general mixture model	538
11.6.4	The EM algorithm	540
12	Using what you have learned	550
 Appendices		
A	Technical results	555
A.1	Gauss-Kronrod quadrature	555
A.2	Fast Fourier transforms without recursion	557
A.3	Cotangent form for the Laplacian operator	560
A.4	Convergence of Markov chain Monte Carlo calculations	564
B	The qdraw package	568
C	Useful programs	572
C.1	Integration points and weights for Gaussian quadrature	572
C.2	Solution of tridiagonal or banded systems of equations	573
C.3	Discrete cosine and sine transforms	575
C.4	Plotting data on triangulated grids	577
C.5	Color schemes	578
D	Differences between Python versions	580
	Index	584