## Practical guide to computer simulations

(World Scientific 2009, ISBN 978-981-283-415-7)
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Misprints, corrections and extensions September 27, 2012
I am grateful to the following persons for communicating mistakes, making useful suggestions and providing extensions of the book: Jan Christoph Bernack, Nikolai Gagunashvili, Oliver Melchert, Marc Mézard, Christoph Norrenbrock, Tom Seren, Verena Sterr, A. Peter Young.

- Preface, page ix, line 7
it served as seed for the this book $\rightarrow$
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 $\rightarrow$ Arithmetic

- page 13 , line 6
reminder $\rightarrow$ 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
$\mathrm{a} \mid \mathrm{b} \rightarrow \mathrm{a} \mathrm{b}$
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 $\rightarrow$ 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 $\rightarrow$ 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 $\rightarrow$ number1
- page 78 , exercise (4)
via the rectangle rule $\rightarrow$ via the trapezoid rule
- page 217, in lin_eq.c
\#include <gsl/gsl_linalg.h>
is missing
- page 231, in Def. 7.9
$p_{X}(x)=\ldots(1-p)^{(n-k)} \quad \rightarrow \quad p_{X}(x)=\ldots(1-p)^{(n-x)}$
- page 232, below Eq. (7.27)
$\sum_{i} \frac{\mu^{x}}{x!} \rightarrow \sum_{k} \frac{\mu^{k}}{k!}$
- page 234, Eq. (7.33)

$$
\int_{\infty}^{-\infty}(x-\mathrm{E}[X])^{2} p_{X}(x) \quad \rightarrow \quad \int_{-\infty}^{\infty} d x(x-\mathrm{E}[X])^{2} p_{X}(x)
$$

- page 234, Def. 7.34
$F\left(x_{\mathrm{med}}\right) \rightarrow F_{X}\left(x_{\mathrm{med}}\right)$
- 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)

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

- page 237, Def. 7.19
with real-valued parameters $\lambda>0, x_{0}$
$\rightarrow$ with real-valued parameter $\lambda>0$
- page 238
add after
$X=\lim _{n \rightarrow \infty} \max \left\{X^{(1)}, X^{(2)}, \ldots, X^{(n)}\right\}$
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 $\rightarrow$ such that the maximum is at $x=0$
- page 245 , line 8
$(a=, c=11) \quad \rightarrow \quad(a=25214903917, c=11)$
- page 245 , line 3 of Sec. 7.2.2
$p_{X}\left(x_{i}\right) \quad \rightarrow \quad p_{i}=p_{X}\left(x_{i}\right)$
- page 245 , line 7 of Sec. 7.2.2
such that the sum $s_{j} \equiv \sum_{i=1}^{j} p_{X}\left(x_{i}\right)$ of the probabilities is larger than $u$, but $s_{j-1} \equiv \sum_{i=1}^{j-1} p_{X}\left(i_{i}\right)<u$.
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.

| $\mathrm{p}_{\mathrm{i}}$ | 1/8 | 1/4 |  | 1/2 | 1/8 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\sum_{i} \mathrm{p}$ | 0 |  | 3/8 |  | 7/8 |

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
$u=u_{\alpha}\left(x_{0}, x_{1}, \ldots, x_{n-1}\right) \quad \rightarrow \quad u_{\alpha}=u_{\alpha}\left(x_{0}, x_{1}, \ldots, x_{n-1}\right)$
- page 257, line 4 (in calculation $1-\alpha=$ )
$P\left(-\bar{X}-z \sigma_{\bar{X}} \leq-\mu \leq-\bar{X} z \sigma_{\bar{X}}\right)$
$P\left(-\bar{X}-z \sigma_{\bar{X}} \leq-\mu \leq-\bar{X}+z \sigma_{\bar{X}}\right)$
- page 258, last paragraph of 7.3.2
$y_{i}=\left(x_{i}-\bar{x}\right) \quad \rightarrow \quad y_{i}=\left(x_{i}-\bar{x}\right)^{2}$
- page 262 , second item
over some some distance $\rightarrow$ over some distance
- page 264, Eq. (7.66)
should read

$$
\begin{equation*}
F_{H^{*}}\left(h_{u}\right)=F_{H^{*}}\left(h_{l}\right)=1-\alpha / 2 . \tag{1}
\end{equation*}
$$

- page 265 , line 7

After the sentence ending in $\alpha=0.32$ uncertainty add
The quantity corresponding to the standard error bar is $\sqrt{\operatorname{Var}[H]}$.

- page 267 , line 11
knwoledge $\rightarrow$ knowledge
- page 286, line8 from bottom
whetheror $\rightarrow$ 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]

$$
\chi^{2}=\frac{1}{n \hat{n}} \sum_{k}^{\prime} \frac{\left(\hat{n} h_{k}-n \hat{h}_{k}\right)^{2}}{h_{k}+\hat{h}_{k}}
$$

- page 297, lines from bottom
for eaxample $\rightarrow$ for example
- page 313 , footnote 18

The "error bars" are calculated incorrectly in case the data points come with error bars and these are included in the fit, e.e.g when doing fit $f(x)$ "sg_e0_L.dat', using 1:2:3 via e,a,b. In this case one has to divide the given Asymptotic Standard Error by the (stdfit) value.

- page 314 , top

Instead of using the given C program, one can calculate $Q$ directly inside gnuplot:
ndf $=$ FIT_NDF
chisq $=$ FIT_STDFIT $* * 2 *$ ndf
$\mathrm{Q}=1$ - igamma( $0.5 *$ ndf, $0.5 *$ chisq)

- page 316, line 6 of the comment box for rand_discrete()
/** PARAMETERS: (*) = return-paramter **/
$\longrightarrow$
/** PARAMETERS: (*) = return-parameter **/
(also in the corresponding boxes for init_poisson(), rand_fisher_tippett(), variance() and bootstrap_ci() on pages 316-318)
- page 316, line 6 of the comment box for rand_poisson()
$/ * * \mathrm{p}(\mathrm{k})=\mathrm{mu}^{\wedge} \mathrm{k} * \exp (-\mathrm{mu}) / \mathrm{x}$ ! **/
$\rightarrow$
$/ * * \mathrm{p}(\mathrm{k})=\mathrm{mu} \mathrm{k} * \exp (-\mathrm{mu}) / \mathrm{k}$ ! $\quad * * /$
- page 318, end of exercise (3), line below formula for $s^{2}$
rounding erros $\rightarrow$ rounding errors
- page 319, 1st line
cc -o bt bootstrap_test.c bootstrap_ci.c mean.c -lm -DSOLUTION
$\rightarrow$
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 $\rightarrow$ Hints: Use the function

## References

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

