

*Supercomputer Numerical Simulation of
Astrophysical Processes*

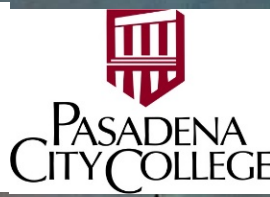
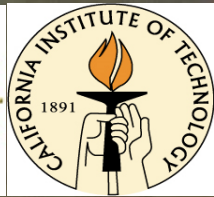
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Molecular
Cloud

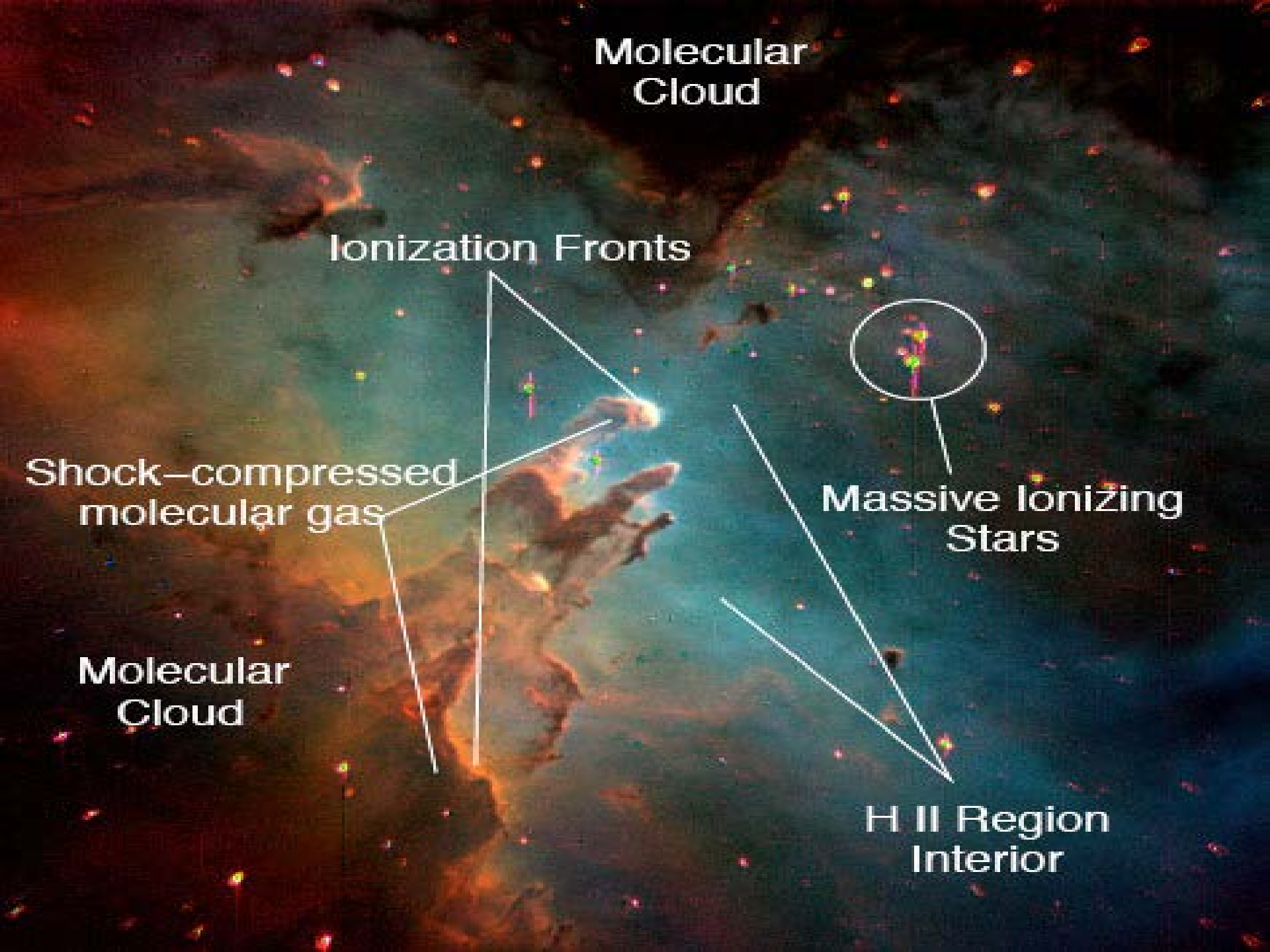
Ionization Fronts

Shock-compressed
molecular gas

Molecular
Cloud

Massive Ionizing
Stars

H II Region
Interior



Two Pure Research Topics

- Pure Mathematics-Monte Carlo Analysis
- Stellar Formation
- Follow up work for Hubble, Spitzer
- Prelude for James Webb Space Telescope

Modeling Photonic, Atomic or Nuclear Processes Requires Doing Numerical Integration-*Curse of Dimensionality*

- 7 dimensions typically required to specify just one single particle state-non excited
- 3 x,y,z position, 3 v_x, v_y, v_z velocity and time
- Integrals 7 dimensional or higher $\iiint d x_1 \dots d x_7$
- Error proportional to the seventh root! $\frac{1}{\sqrt[7]{n}}$
- *Two decimal point improvement* $\downarrow 10^{14}$ more computations! (About 200,000 years or $\frac{1}{2}$ of a management meeting)

Ulam, Feynman, von Neumann to the rescue!!!

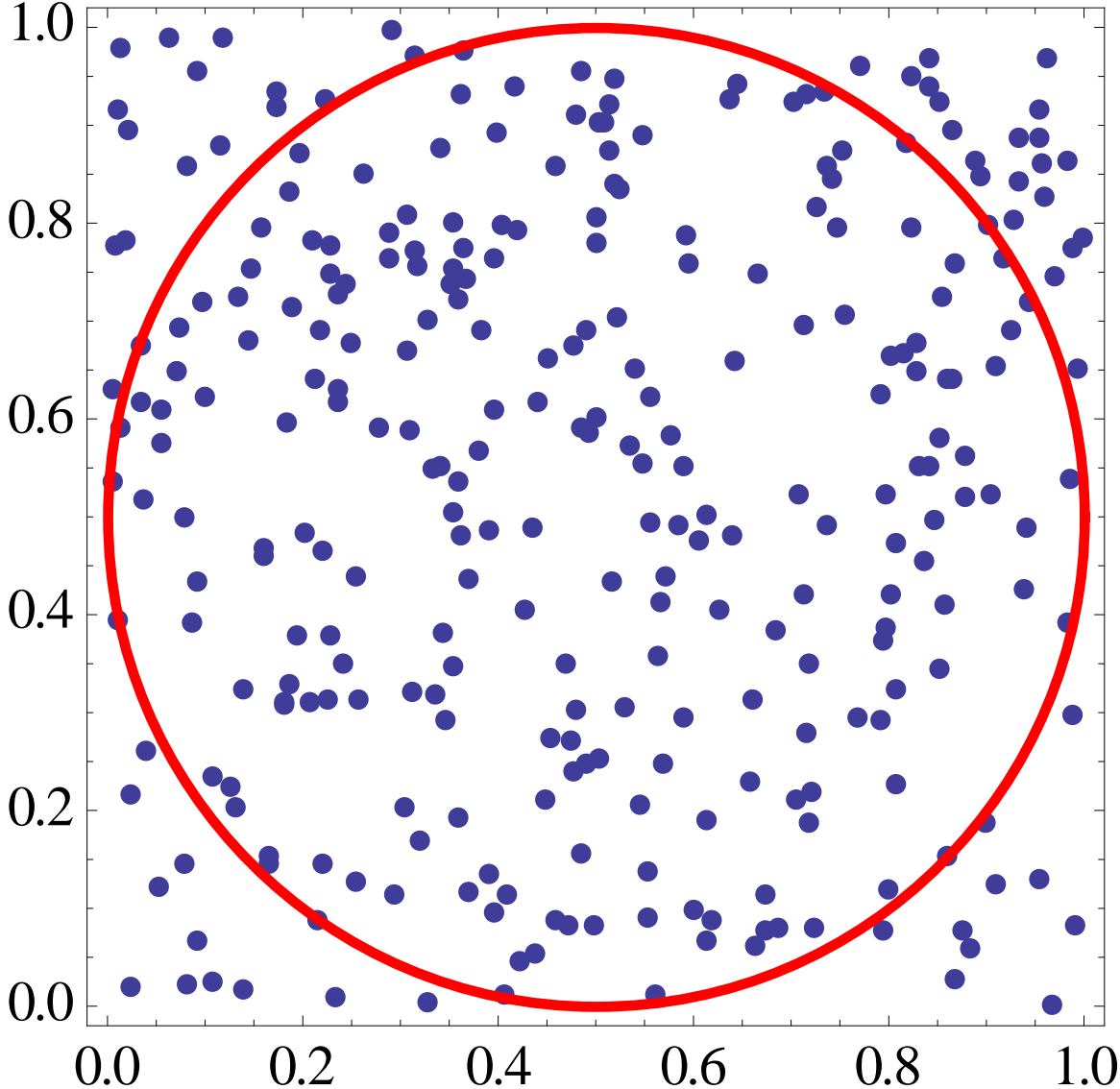


Scanned at the American Institute
of Physics

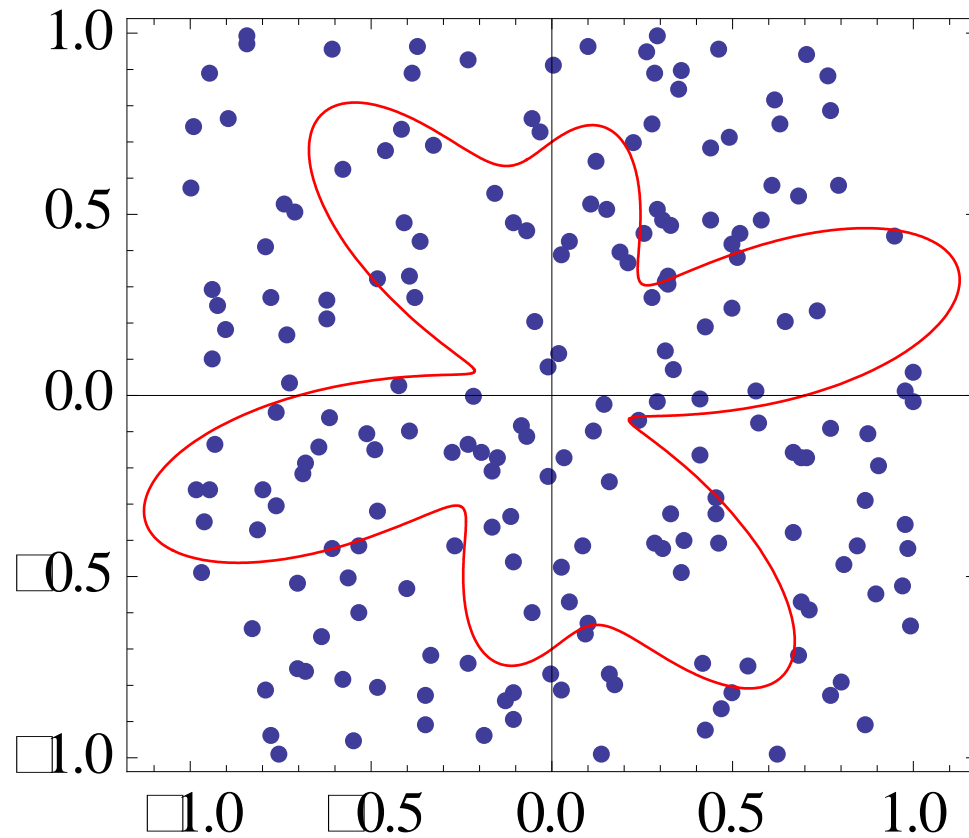
Monte Carlo Method

- $\frac{1}{s\sqrt{n}}$ vs $\frac{1}{2\sqrt{n}}$ by the Central Limit Theorem
- Major advance and problems then become dimension free
- Drawback: Solutions are Probabilistic NOT Deterministic
- Pseudo-random number generation difficult mathematical topic

The Monte Carlo Method

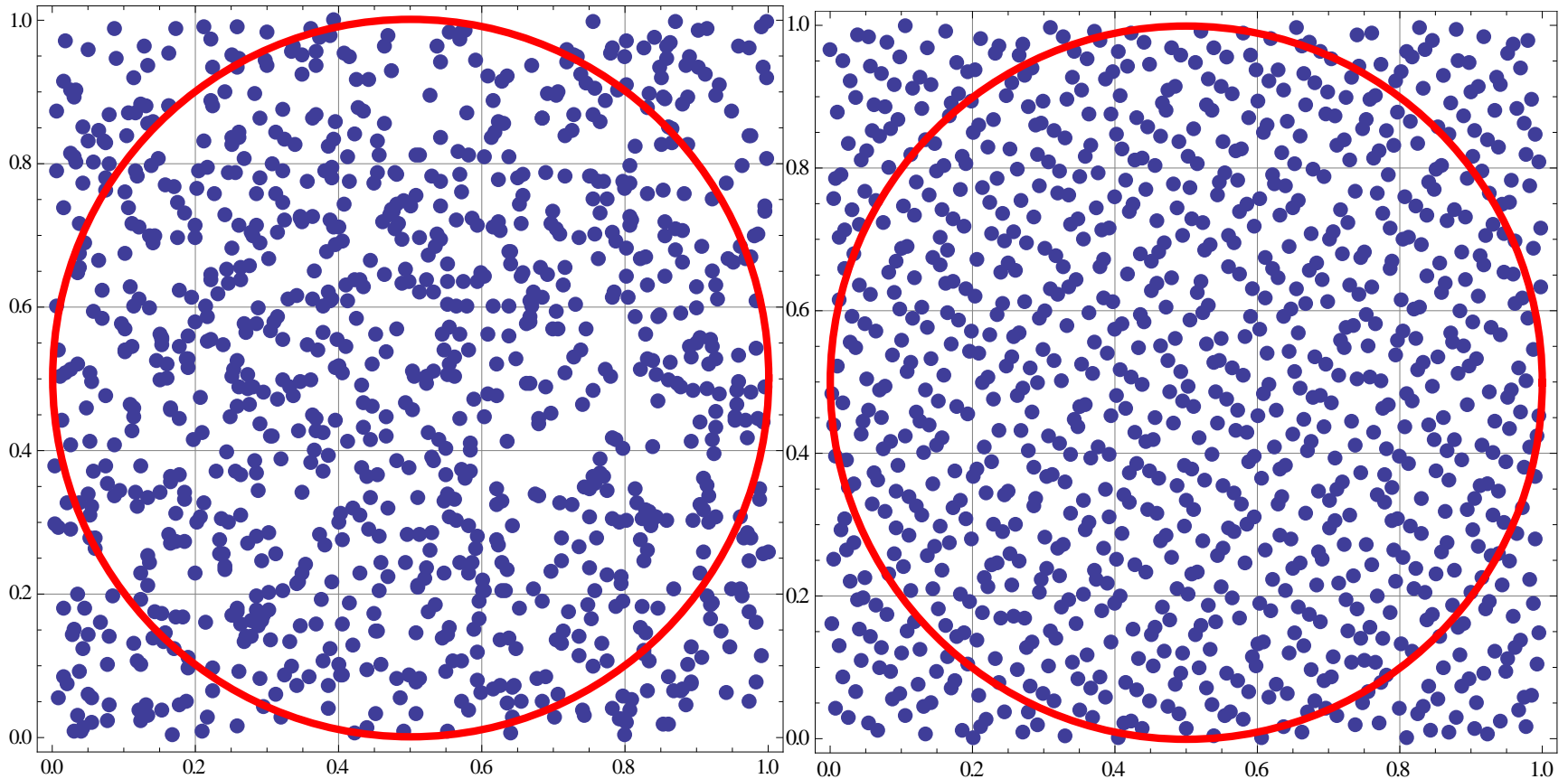


Volume of an Arbitrary Shape



Can do even better converge at $\frac{1}{\sqrt{N}}$ vs $\frac{1}{N}$

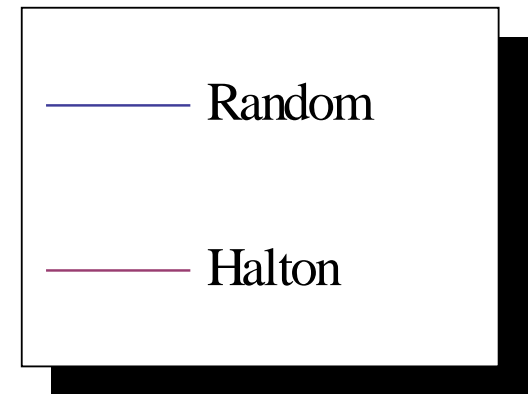
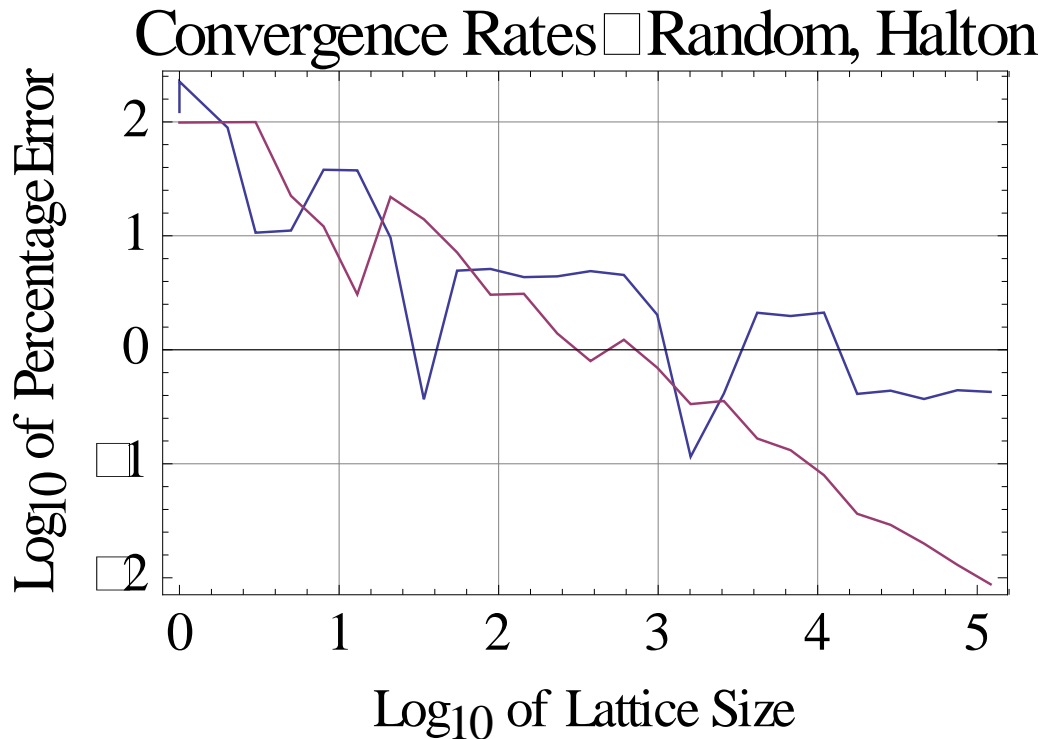
Random sequence on left less uniform than Halton sequence on the right



1-D Convergence with just Random and 1-D Halton =Van der Corput.

$$\int_{I^1} e^y dy$$

Error improved by an order of magnitude!



1-D Koskma Inequality

- Let f be of bounded variation $V(f)$ on $[0,1]$ then for any real numbers $P = \{x_1, x_2, \dots, x_N\}$ with star Discrepancy, $D^*(x_1, x_2, \dots, x_N)$ then

- $$\left| \int_{I^1} f(x) dx - \frac{1}{N} \sum_{k=1}^N f(x_k) \right| \leq V(f) D^*(P)$$

- $V(f)$ constant so only $P = \{x_1, x_2, \dots, x_N\}$ determines the error

- Recall $\left| \int_{I^s} f(x) dx - \frac{1}{N} \sum_{k=1}^N f(x_k) \right| = O(\sigma \cdot N^{-\frac{1}{2}})$

- Make correspondences $V(f) \rightarrow \sigma$ and $D^*(P) \rightarrow N^{-\frac{1}{2}}$

- $\Rightarrow \text{Error} = O\left(\frac{(\text{Log } N)^1}{N^1}\right)$

Weyl Criterion for Uniformity Mod(1)

- Let $P = \{\mathbf{x}_k\}$, $k=1,2,3,\dots$ be a sequence of points in I^s , then $\{\mathbf{x}_k\}$ is uniformly distributed Mod 1 iff for all complex valued functions $f(x)$ on I^s

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N f(\mathbf{x}_k) = \int_{I^s} f(\mathbf{x}) d\mathbf{x}$$

- (Weyl Criterion) $P = \{\mathbf{x}_k\}$ uniformly distributed Mod 1 iff, for all $\mathbf{h} \in \mathbf{Z}^s$, $\mathbf{h} \neq \mathbf{0}$

- $$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N e^{2\pi i(\mathbf{h} \cdot \mathbf{x}_k)} = 0$$

Future Work to be done on the Pleiades SuperComputer

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