INTRODUCTION TO COMPUTATIONAL SCIENCE

MODELING AND SIMULATION FOR THE SCIENCES

Angela B. Shiflet and George W. Shiflet

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Overview

Many significant applied and basic research questions in science today are interdisciplinary in nature, involving physical and/or biological sciences, mathematics, and computer science in an area called **computational science**. Frequently, a research project has a team of professionals from a variety of fields. The ability to understand various perspectives and perform interdisciplinary work can aid communication and speed the progress of a project. Moreover, the use of computers has become an essential ingredient to many of such projects.

Much scientific investigation now involves computing as well as theory and experiment. Computing can often stimulate the insight and understanding that theory and experiment alone cannot achieve. With computers, scientists can study problems that previously would have been too difficult, time consuming, or hazardous; and, virtually instantaneously, they can share their data and results with scientists around the world.

The increasing speed and memory of computers, the emergence of distributed processing, the explosion of information available through the World Wide Web, the maturing of the area of scientific visualization, and the availability of reasonably priced computational tools all contribute to the increasing importance of computation to scientists and of computational science in education.

Introduction to Computational Science: Modeling and Simulation for the Sciences prepares the student to understand and utilize fundamental concepts of computational science, the modeling process, computer simulations, and scientific applications. The text considers **two major approaches to computational science problems: system dynamics models and cellular automaton simulations**. System dynamics models provide global views of major systems that change with time. For example, one such model considers changes over time in the numbers of predators and prey, such as hawks and squirrels. To model such dynamic systems, students using the text can employ any one of several tools, such as STELLA®, Vensim® Personal Learning Edition (PLE) (free for personal and educational use), and Berkeley Madonna®. With the tool, the student can create pictorial representations of models, develop relationships, run simulations, and generate graphs of the results.

In contrast to system dynamics, cellular automaton simulations provide local views of individuals affecting individuals. The world under consideration consists of a rectangular grid of cells, and each cell has a state that can change with time according to rules. For example, the state of one cell could represent a squirrel and the state of an adjacent cell could correspond to a hawk. One rule could be that, when adjacent, a hawk gets a squirrel with a probability of 25%. Thus, on the average at the next time step, a 25% chance exists that the particular squirrel will be no more. The text employs a generic approach for cellular automaton simulations and scientific visualizations of the results, so that students can employ any one of a variety of computational tools, such as $Maple^{\circledR}$, $Mathematica^{\circledR}$, $MATLAB^{\O}$, and $Excel^{\circledcirc}$.

xx Preface

Tutorials, package-specific Quick Review Questions and answers, and files to accompany the text material are **available from the text's website in various system dynamics tools**—such as *STELLA*, *Vensim* Personal Learning Edition (PLE), and *Berkeley Madonna*—and in several computational tools—such as *Maple*, *Mathematica*, *MATLAB*, and *Excel*. Typically, an instructor picks one system dynamics tool and one computational tool for class use during the term.

Prerequisites

Prerequisites for Introduction to Computational Science are minimal. While including projects for students who have had programming, the text does not require computer programming experience. The concept of rate of change, or derivative, from a first course in calculus is used throughout the text. For the student who has not had Calculus I or who would like a review of the material, the text provides two modules on fundamental calculus concepts. One of these modules, "Rate of Change," is important for understanding the remainder of the text, while the other module, "Fundamental Concepts of Integral Calculus," is optional. The required calculus background is minimal, and students do not need to know derivative formulas to understand the material or develop the models.

Learning Features

One of the positive aspects and challenges of computational science is its interdisciplinary nature. This challenge is particularly acute with students who have not had extensive experience in computer science, mathematics, and all areas of the sciences. Thus, the text provides the background that is necessary for the student to understand the material and confidently succeed in the course. Each module involving a scientific application **covers the prerequisite science without overwhelming the reader** with excessive detail. The **numerous application areas** for examples, exercises, and projects include astronomy, biology, chemistry, economics, engineering, finance, geology, medicine, physics, and psychology.

Introduction to Computational Science has chapters consisting of several modules. The text's website contains **two tutorials on system dynamics tools**—such as STELLA, Vensim, and Berkeley Madonna—and six tutorials on computational tools—such as Maple, Mathematica, MATLAB, and Excel. The text presents the tutorials in a just-in-time fashion, covering the features needed in the immediately subsequent material.

Module 1.2 introduces the **modeling process**, and the text consistently uses the process to guide the reader through numerous scientific examples. For instance, after covering the prerequisite scientific background, Module 6.5 develops a model of malaria by following the modeling process in a step-by-step fashion. Thus, the text helps students to learn how modelers model.

The text presents material in a clear manner with ample use of examples and figures. Most sections of a module end with **Quick Review Questions** that provide fast checks of the student's comprehension of the material. **Answers**, often with

explanations, at the end of the module give immediate feedback and reinforcement to the student. In the case of system dynamics or computational tool-dependent questions, the questions and answers are on the text's website in pdf files for several tools, such as *STELLA*, *Vensim*, and *Berkeley Madonna* in the former case and *Maple*, *Mathematica*, *MATLAB*, and *Excel* in the latter case.

To further aid in understanding the material, most modules include a number of **exercises** that correlate directly to the material and that the student usually is to complete with pencil and paper. Answers to selected problems, whose exercise numbers are in color, appear in an appendix.

A subsequent "**Projects**" section provides numerous project assignments for students to develop individually or in teams. While a module, such as "Modeling Malaria," might develop one model for an application area, the projects section suggests many other refinements, approaches, and applications. The ability to work well with an interdisciplinary team is important for a computational scientist. **Chapters 7 and 13 provide modules of additional, substantial projects** from a variety of scientific areas that are particularly appropriate for teams of students. These modules indicate prerequisite text material, and earlier modules forward reference appropriate projects from Chapters 7 and 13.

Another section on "**References**," which occurs at the end of most modules, provides a list of hyperlinks, books, and articles for further study.

Appendixes include a **glossary** of scientific, modeling, and simulation terms for quick reference. The text's website provides links to **downloadable tutorials**, **models**, **pdf files**, **and datasets** for various tool-dependent quick review questions and answers, examples, and projects.

The Material

Because the area is emerging, a variety of departments offer introductory computational science courses; and professors approach the material in diverse ways. Thus, *Introduction to Computational Science* provides **several pathways through the material**, and the text's website suggests various alternatives. Moreover, the text provides an abundance of discipline-specific applications so that the text is suitable either for an **introductory course generally in computational science or**, with appropriate selection of applications, **specifically in computational biology**.

The text begins with an introduction to computational science and the modeling process. With computational estimates, the modeler should always be aware of sources of computational error. Thus, after a beginning tutorial on a tool we can use for computation and cellular automaton simulations, such as *Maple*, *Mathematica*, *MATLAB*, or *Excel* (tutorial versions on the text's website), Chapter 2 on "Fundamental Considerations" contains a module on "Errors." Another module in the chapter, which is on "Rate of Change," covers all the calculus required to study the material in the text.

Chapter 3 commences the discussion of system dynamics and models where the rate of change of the quantity is proportional to the quantity. Two tutorials available in a choice of several tools (such as *STELLA*, *Vensim*, and *Berkeley Madonna*) lead the student step by step through the process of implementing a model with the software. "Unconstrained Growth and Decay" discusses models that exhibit exponential growth

xxii Preface

or decay and introduces concepts of time-driven simulations. The module also develops the analytical solution to unconstrained growth and decay problems for students who have had integral calculus and for those who have not. The module "Constrained Growth" considers situations in which the quantity under change, such as a population, has a maximum value, or carrying capacity. In this context, we introduce the concepts of equilibrium and stability. The module on "Drug Dosage," which includes geometric series, provides other examples where rate is proportional to amount.

For those interested in physics models, Chapter 4 on "Force and Motion" provides modules on falling and skydiving, bungee jumping (springs), pendulum clocks, and rocket motion.

After a second computational tool tutorial (such as *Maple*, *Mathematica*, *MAT-LAB*, or *Excel*) from the text's website, Chapter 5 covers the simulation techniques of Euler's, Runge-Kutta 2 (Euler's Predictor-Corrector), and Runge-Kutta 4 methods. One or more of these techniques can be covered at any time after Chapter 3's module on "Unconstrained Growth and Decay." For example, the instructor may choose to discuss Euler's Method immediately after that module and delay consideration of the other two techniques until later in the term.

Numerous system models involve interactions, such as with population dynamics or chemical reactions. Chapter 6 considers such models with discussions of "Competition," "Spread of SARS," "Enzyme Kinetics," "Predator-Prey Models," and "Modeling Malaria."

Chapter 7 provides opportunities for students to learn systems dynamics modeling by completing additional extensive projects. Unlike earlier chapters, the modules of this chapter do not include examples. Instead, each module contains sufficient background in a scientific application area for students to develop their own dynamic systems models, which projects suggest. Each module lists the prerequisite material, so that students can do Chapter 7's projects at any time after covering the earlier material. These projects, and some of the more extensive projects in previous chapters, provide excellent opportunities for teamwork. The chapter includes the following topics: radioactive chains, blood cell populations, scuba diving, carbon cycle, global warming, cardiovascular system, electrical circuits, carbohydrate metabolism, mercury pollution, and economics of commercial fishing.

Chapter 8 shifts away from systems modeling. After a third tutorial on a computational tool, a tutorial covers functions that often appear in modeling. With this background, empirical models, which are based only on data and are used to predict and not to explain a system, are considered.

Monte Carlo simulations of Chapter 9 form the basis for most of the remainder of the text. The chapter considers area estimation using this technique and, after an appropriate tutorial, implementation. An instructor interested in doing so can also cover how to generate random numbers in other probability distributions for computer simulations and details of the multiplicative linear congruential method to generate uniformly distributed random numbers.

The next chapter covers the random walk method that occurs in numerous computer simulations. Chapter 11, "Diffusion," considers many applications of cellular automata. A computational tool tutorial leads into a module involving applications, such as spreading fire, as well as fundamental concepts, such as periodic boundary conditions. A module on "Movement of Ants" provides another in-depth cellular automaton simulation.

Preface XXIII

Some modeling and simulation projects require massive computational power beyond the capabilities of present-day sequential workstations. Thus, Chapter 12 provides an introduction to "High Performance Computing" (HPC). The chapter covers the basic concepts and hardware configurations of HPC as well as some parallel-processing algorithms. With this background, the student can gain an appreciation of some of HPC's potential and challenges.

As with Chapter 7, Chapter 13 provides opportunities for students, perhaps in teams, to enhance their computational science problem-solving abilities through completion of additional extensive projects that they can do at any time after covering prerequisite material. The modules do not have examples but do have sufficient scientific background for the projects. The applications of computational science empirical models, random walk and cellular automaton simulations, and high performance computing in Chapter 13 are as follows: polymers, solidification, foraging, pit vipers and heat diffusion, mushroom fairy rings, spread of disease, HIV in the body, predator-prey relationships, clouds, and fish schooling.

Supplementary Materials

Instructors and students can link to the text's website through Princeton University Press's website (http://pup.princeton.edu/) or Wofford College's Computational Science website (http://www.wofford.edu/ecs/). The following **resources** are available on the text's site:

- Two system dynamics tool tutorials in several tools, such as STELLA, Vensim PLE, and Berkeley Madonna
- Six computational toolbox tutorials in several tools, such as Maple, Mathematica, MATLAB, and Excel
- For a variety of tools, pdf files that contain system-dependent Quick Review Questions and answers
- In a variety of tools, files that contain models, as indicated in the "Download" sections of modules.
- · Datasets
- · References with links to other websites

The text's website also has an **online** *Instructor's Manual*, which contains the following material:

- · Solutions to all text exercises
- Solutions to the two system dynamics tool tutorials using several tools, such as STELLA, Vensim PLE, and Berkeley Madonna
- Solutions to the six computational toolbox tutorials and a function tutorial using several tools, such as Maple, Mathematica, MATLAB, and Excel
- · Test problems with answers
- Model solutions for selected projects in various tools
- · PowerPoint files of key figures and algorithms
- · Suggested pathways through the material

Instructors who adopt the text may obtain a password from Princeton University Press to access the online *Instructor's Manual*.

xxiv Preface

Acknowledgments

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CONTENTS

Preface	xix
1 OVERVIEW	
Module 1.1 Overview of Computational Science	3
Projects	5
References	5
Module 1.2 The Modeling Process	6
Introduction	6
Model Classifications	7
Steps of the Modeling Process	8
Exercises	11
References	11
2 FUNDAMENTAL CONSIDERATIONS	
Module 2.1 Computational Toolbox—Tools of the Trade:	
Tutorial 1	15
Download	15
Introduction	16
Module 2.2 Errors	17
Introduction	17
Data Errors	17
Modeling Errors	17
Implementation Errors	18
Precision	18
Absolute and Relative Errors	19
Round-off Error	21
Overflow and Underflow	22
Arithmetic Errors	23
Error Propagation	24
Violation of Numeric Properties	27
Comparison of Floating Point Numbers Truncation Error	27
Exercises	29
Projects	31
Answers to Quick Review Questions	32
References	34
	35
Module 2.3 Rate of Change	36
Introduction	36
Velocity Derivative	36
	41
Slope of Tangent Line	42

Differential Equations	47
Second Derivative	48
Exercises	49
Project	51
Answers to Quick Review Questions	51
Reference	52
Module 2.4 Fundamental Concepts of Integral Calculus	53
Introduction	53
Total Distance Traveled and Area	53
Definite Integral	60
Total Change	61
Fundamental Theorem of Calculus	62
Differential Equations Revisited	64
Exercises	64
Project	66
Answers to Quick Review Questions	66
References	67
3 SYSTEM DYNAMICS PROBLEMS WITH	
RATE PROPORTIONAL TO AMOUNT	
Module 3.1 System Dynamics Tool: Tutorial 1	71
Download	7
Introduction	71
Module 3.2 Unconstrained Growth and Decay	73
Introduction	73
Differential Equation	73
Difference Equation	74
Simulation Program	78
Analytical Solution Introduction	79
Analytical Solution: Explanation with Indefinite Integrals	79
Analytical Solution: Explanation without Indefinite Integrals	80
Completion of Analytical Solution	80
Further Refinement	82
Unconstrained Decay	82
Exercises	84
Projects	85
Answers to Quick Review Questions	86
Reference	- 86
Module 3.3 Constrained Growth	83
Introduction	87
Carrying Capacity	87
Revised Model	89
Equilibrium and Stability	91
Exercises	92
Projects	93
Answers to Quick Review Questions	95
References	96

Contents ix

Module 3.4 System Dynamics Tool: Tutorial 2	97
Download	97
Introduction	97
Module 3.5 Drug Dosage	98
Downloads	98
Introduction	98
One-Compartment Model of Single Dose	99
One-Compartment Model of Repeated Doses	101
Mathematics of Repeated Doses	103
Sum of Finite Geometric Series	106
Two-Compartment Model	106
Exercises	107
Projects	108
Answers to Quick Review Questions	109
References	110
4 FORCE AND MOTION	
Module 4.1 Modeling Falling and Skydiving	113
Downloads	113
Introduction	113
Acceleration, Velocity, and Position	114
Physics Background	117
Friction During Fall	120
Modeling a Skydive	122
Assessment of the Skydive Model	124
Exercises	125
Projects	125
Answers to Quick Review Questions	127
References	128
Module 4.2 Modeling Bungee Jumping	129
Downloads	129
Introduction	129
Physics Background	130
Vertical Springs	132
Modeling a Bungee Jump	135
Exercises	137
Projects	137
Answers to Quick Review Questions	138
References	139
Module 4.3 Tick Tock—The Pendulum Clock	140
Download	140
Introduction	140
Simple Pendulum	141
Linear Damping	144
Pendulum Clock	144
Exercises	145
Projects	146

x Contents

Answers to Quick Review Questions References	147 147
Module 4.4 Up, Up, and Away—Rocket Motion	149 149
Download	149
Introduction	
Physics Background	150
System Dynamics Model	152
Exercises	154
Projects	155
Answers to Quick Review Questions References	157 157
5 SIMULATION TECHNIQUES	
Module 5.1 Computational Toolbox—Tools of the Trade: Tutorial 2	161
Download	161
Introduction	161
Module 5.2 Euler's Method	162
Download	162
Introduction	162
Reasoning behind Euler's Method	162
Algorithm for Euler's Method	164
Error	165
Exercises	167
Projects	167
Answers to Quick Review Questions	168
References	169
Module 5.3 Runge-Kutta 2 Method	170
Introduction	170
Euler's Estimate as a Predictor	170
Corrector	170
Runge-Kutta 2 Algorithm	173
Error	174
Exercises	175
Projects	175
Answers to Quick Review Questions	175
References	175
Module 5.4 Runge-Kutta 4 Method	176
Introduction	176
First Estimate ∂_1 Using Euler's Method	176
Second Estimate ∂_2	177
Third Estimate ∂_3	179
Fourth Estimate ∂_4	181
Using the Four Estimates	183
Runge-Kutta 4 Algorithm	184
Error	185
Exercises	186
Projects	186

Contents xi

Answers to Quick Review Questions	186
References	187
6 SYSTEM DYNAMICS MODELS WITH INTERACTIONS	
Module 6.1 Competition	191
Download	191
Community Relations	191
Competition Introduction	191
Modeling Competition	192
Exercises	195
Projects	195
Answers to Quick Review Questions	197
References	197
Module 6.2 Spread of SARS	198
Downloads	198
Introduction	198
SIR Model	199
SARS Model	202
Reproductive Number Exercises	207
Projects	208 208
Answers to Quick Review Questions	210
References	211
Module 6.3 Enzyme Kinetics	213
Download	213
Introduction	213
Michaelis-Menten Equation	214
Differential Equations	217
Model	218
Exercises	219
Projects	221
Answers to Quick Review Questions	222
References	223
Module 6.4 Predator-Prey Model	224
Download	224
Introduction	224
Lotka-Volterra Model	225
Particular Situations	227
Exercises	230
Projects	231
Answers to Quick Review Questions	235
References	235
Module 6.5 Modeling Malaria	237
Download	237
Introduction	237
Background Information	238
Analysis of Problem	238

xii Contents

Formulating a Model: Gather Data	239
Formulating a Model: Make Simplifying Assumptions	240
Formulating a Model: Determine Variables and Units	241
Formulating a Model: Establish Relationships	242
Formulating a Model: Determine Equations and Functions	243
Solving the Model	244
Verifying and Interpreting the Model's Solution	247
Exercises	249
Projects	249
Answers to Quick Review Questions	251
References	251
7 ADDITIONAL DYNAMIC SYSTEMS PROJECTS	
Overview	253
Module 7.1 Radioactive Chains—Never the Same Again	255
Introduction	255
Modeling the Radioactive Chain	255
Projects	257
Answers to Quick Review Question	258
Reference	258
Module 7.2 Turnover and Turmoil—Blood Cell Populations	259
Introduction	259
Formation and Destruction of Blood Cells	259
Basic Model	260
Model Parameters	260
Projects	262
Answers to Quick Review Questions	263
References	264
Module 7.3 Deep Trouble—Ideal Gas Laws and Scuba Diving	265
Pressure	265
Ideal Gas	266
Dalton's Law	266
Boyle's Law	267
Charles' Law	268
Henry's Law	269
Rate of Absorption	270
Decompression Sickness	271
Projects	271
Answers to Quick Review Questions	272
References	273
Module 7.4 What Goes Around Comes Around—	
The Carbon Cycle	274
Introduction	274
Flow between Subsystems	274
Fossil Fuels	275
Projects	276
References	276

Contents xiii

Module 7.5 A Heated Debate—Global Warming	278
Greenhouse Effect	278
Global Warming	279
Greenhouse Gases	279
Consequences	279
Projects	280
References	281
Module 7.6 Cardiovascular System—A Pressure-Filled Model	283
Circulation	283
Blood Pressure	284
Heart Rate	284
Stroke Volume	285
Venous Return	285
Systemic Vascular Resistance	285
Blood Flow	285
Projects	286
References	287
Madula 7.7 Floatrical Circuits A Complete Story	288
Module 7.7 Electrical Circuits—A Complete Story	
Defibrillators	288
Current and Potential	288
Resistance	290
Capacitance	291
Inductance	292
Circuit for Defibrillator	292
Kirchhoff 's Voltage Law	293
Kirchhoff 's Current Law	295
Projects	296
Answers to Quick Review Questions	297
References	297
Module 7.8 Fueling Our Cells—Carbohydrate Metabolism	299
Glycolysis	299
Recycling NAD+'s	300
Aerobic Respiration	301
Projects	301
References	301
References	302
Module 7.9 Mercury Pollution—Getting on Our Nerves	303
Introduction	303
Projects	304
References	307
Module 7.10 Managing to Eat—What's the Catch?	308
Introduction	308
Economics Background	309
Gordon-Schaefer Fishery Production Function	
Projects	314
	314
Answers to Quick Review Questions References	316 316
Netelences	316

xiv Contents

8	DATA-DRIVEN MODELS	
	Module 8.1 Computational Toolbox—Tools of the	
	Trade: Tutorial 3	321
	Download	321
	Introduction	321
	Module 8.2 Function Tutorial	322
	Download	322
	Introduction	322
	Linear Function	323
	Quadratic Function	324
	Polynomial Function	325
	Square Root Function	326
	Exponential Function	327
	Logarithmic Functions	328
	Logistic Function	330
	Trigonometric Functions	331
	Module 8.3 Empirical Models	335
	Downloads	335
	Introduction	336
	Linear Empirical Model	336
	Predictions	338
	Linear Regression	339
	Nonlinear One-Term Model	340
	Solving for y in a One-Term Model	346
	Multiterm Models	349
	Exercises	351
	Projects Annuary to Oviek Paview Overtions	351
	Answers to Quick Review Questions References	351 352
	References	332
9	MONTE CARLO SIMULATIONS	
	Module 9.1 Computational Toolbox—Tools of the	
	Trade: Tutorial 4	357
	Download	357
	Introduction	357
	Module 9.2 Simulations	358
	Introduction	358
	Element of Chance	359
	Disadvantages	359
	Genesis of Monte Carlo Simulations	359
	Multiplicative Linear Congruential Method	360
	Different Ranges of Random Numbers	361
	Exercises	364
	Projects	365
	Answers to Quick Review Questions	366
	References	366