XIV Training Course on Strongly Correlated Systems Vietri Sul Mare, Salerno, Italy, October 5-16, 2009

Stochastic Series Expansion (quantum Monte Carlo)

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Introduction; path integrals and series representation

SSE algorithm for the S=1/2 Heisenberg model

- all details needed to make a simple butvery efficient program
- essentially lattice-independent (bipartite) formulation

Examples: properties of chains, ladders, planes

- critical state of the Heisenberg chain and odd number of coupled chains
- gapped (quantum diordered) state of even number of coupled chains
- long-range order in 2D

Path integrals in quantum statistical mechanics

We want to compute a thermal expectation value

 $\langle A \rangle = \frac{1}{Z} \operatorname{Tr} \{ A \mathrm{e}^{-\beta H} \}$

where $\beta = 1/T$ (and possibly $T \rightarrow 0$)

"Time slicing" of the partition function

$$Z = \operatorname{Tr}\{\mathrm{e}^{-\beta H}\} = \operatorname{Tr}\left\{\prod_{l=1}^{L} \mathrm{e}^{-\Delta_{\tau} H}\right\} \qquad \Delta_{\tau} = \beta/L$$

Choose a basis and insert complete sets of states;

$$Z = \sum_{\alpha_0} \sum_{\alpha_1} \cdots \sum_{\alpha_L - 1} \langle \alpha_0 | e^{-\Delta_\tau H} | \alpha_{L-1} \rangle \cdots \langle \alpha_2 | e^{-\Delta_\tau H} | \alpha_1 \rangle \langle \alpha_1 | e^{-\Delta_\tau H} | \alpha_0 \rangle$$

Use approximation for imaginary time evolution operator. Simplest way

$$Z \approx \sum_{\{\alpha\}} \langle \alpha_0 | 1 - \Delta_\tau H | \alpha_{L-1} \rangle \cdots \langle \alpha_2 | 1 - \Delta_\tau H | \alpha_1 \rangle \langle \alpha_1 | 1 - \Delta_\tau H | \alpha_0 \rangle$$

Leads to error $\propto \Delta_{\tau}$. Limit $\Delta_{\tau} \to 0$ can be taken

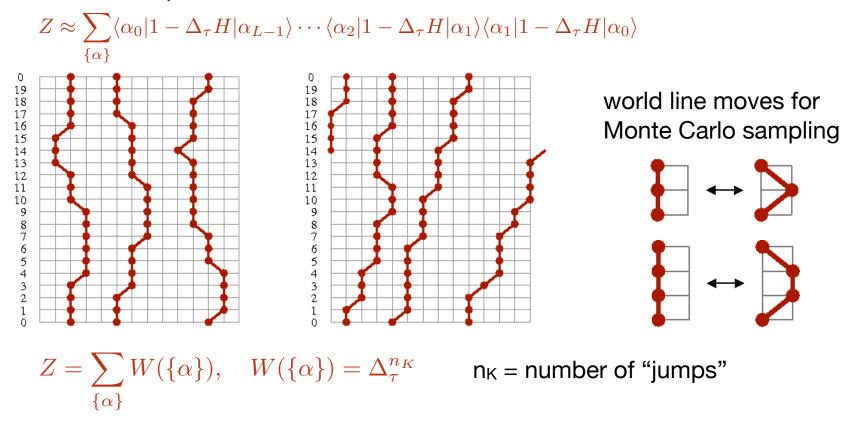
Example: hard-core bosons

$$H = K = -\sum_{\langle i,j \rangle} K_{ij} = -\sum_{\langle i,j \rangle} (a_j^{\dagger} a_i + a_i^{\dagger} a_j) \qquad n_i = a_i^{\dagger} a_i \in \{0,1\}$$

Equivalent to S=1/2 XY model

$$H = -2\sum_{\langle i,j \rangle} (S_i^x S_j^x + S_i^y S_j^y) = -\sum_{\langle i,j \rangle} (S_i^+ S_j^- + S_i^- S_j^+), \quad S^z = \pm \frac{1}{2} \sim n_i = 0, 1$$

"World line" representation of



Expectation values

$$\langle A \rangle = \frac{1}{Z} \sum_{\{\alpha\}} \langle \alpha_0 | e^{-\Delta_\tau} | \alpha_{L-1} \rangle \cdots \langle \alpha_2 | e^{-\Delta_\tau H} | \alpha_1 \rangle \langle \alpha_1 | e^{-\Delta_\tau H} A | \alpha_0 \rangle$$

We want to write this in a form suitable for MC importance sampling

 $\langle A \rangle = \frac{\sum_{\{\alpha\}} A(\{\alpha\}) W(\{\alpha\})}{\sum_{\{\alpha\}} W(\{\alpha\})} \longrightarrow$

For any quantity diagonal in the occupation numbers (spin z)

$$\langle A \rangle = \langle A(\{\alpha\}) \rangle_W$$

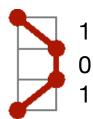
 $W(\{\alpha\}) = \text{weight}$ $A(\{\alpha\}) = \text{estimator}$

$$A(\{\alpha\}) = A(\alpha_n) \text{ or } A(\{\alpha\}) = \frac{1}{L} \sum_{l=0}^{-1} A(\alpha_l)$$

Kinetic energy (here full energy). Use

$$K e^{-\Delta_{\tau} K} \approx K \qquad K_{ij}(\{\alpha\}) = \frac{\langle \alpha_1 | K_{ij} | \alpha_0 \rangle}{\langle \alpha_1 | 1 - \Delta_{\tau} K | \alpha_0 \rangle} \in \{0, 1\}$$

L-1



Average over all slices \rightarrow count number of kinetic jumps

$$\langle K_{ij} \rangle = \frac{\langle n_{ij} \rangle}{\beta}, \quad \langle K \rangle = \frac{\langle n_K \rangle}{\beta}, \qquad \langle K \rangle \propto N \to \langle n_K \rangle \propto \beta N$$

There should be of the order βN "jumps" (regardless of approximation used)

Including interactions

For any diagonal interaction V

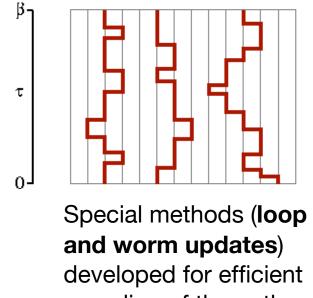
$$e^{-\Delta_{\tau}H} = e^{-\Delta_{\tau}K}e^{-\Delta_{\tau}V} + \mathcal{O}(\Delta_{\tau}^2) \to \langle \alpha_{l+1} | e^{-\Delta_{\tau}H} | \alpha_l \rangle \approx e^{-\Delta_{\tau}V_l} \langle \alpha_{l+1} | e^{-\Delta_{\tau}K} | \alpha_l \rangle$$

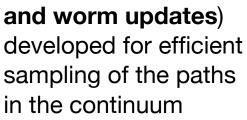
Product over all times slices \rightarrow

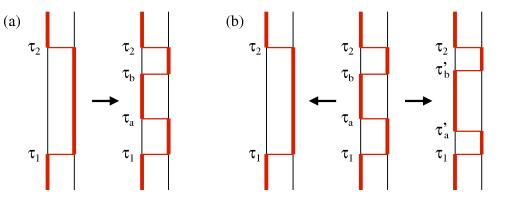
$$W(\{\alpha\}) = \Delta_{\tau}^{n_{K}} \exp\left(-\Delta_{\tau} \sum_{l=0}^{L-1} V_{l}\right)$$

The continuous time limit

Limit $\Delta_{\tau} \rightarrow 0$: number of kinetic jumps remains finite, store events only







local updates

consider probability of inserting/removing events within a time window

⇐ Evertz, Lana, Marcu (1993), Prokofev et al (1996) Beard & Wiese (1996)

Series expansion representation

Start from the Taylor expansion $e^{-\beta H} = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} H^n$ $Z = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\{\alpha\}_n} \langle \alpha_0 | H | \alpha_{n-1} \rangle \cdots \langle \alpha_2 | H | \alpha_1 \rangle \langle \alpha_1 | H | \alpha_0 \rangle$

Very similar to the path integral; $1 - \Delta \tau H \rightarrow H$ and weight factor outside For hard-core bosons the (allowed) path weight is $W(\{\alpha\}_n) = \beta^n/n!$ For any model, the energy is

$$E = \frac{1}{Z} \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\{\alpha\}_{n+1}} \langle \alpha_0 | H | \alpha_{n+1} \rangle \cdots \langle \alpha_2 | H | \alpha_1 \rangle \langle \alpha_1 | H | \alpha_0 \rangle$$
$$= -\frac{1}{Z} \sum_{n=1}^{\infty} \frac{(-\beta)^n}{n!} \frac{n}{\beta} \sum_{\{\alpha\}_n} \langle \alpha_0 | H | \alpha_n \rangle \cdots \langle \alpha_2 | H | \alpha_1 \rangle \langle \alpha_1 | H | \alpha_0 \rangle = \frac{\langle n \rangle}{\beta}$$
$$C = \langle n^2 \rangle - \langle n \rangle^2 - \langle n \rangle$$

From this follows: narrow n-distribution with $\langle n \rangle \propto N\beta$, $\sigma_n \propto \sqrt{N\beta}$ Fixed-length scheme: cut-off at N=L, fill in with unit operators I

$$Z = \sum_{S} \frac{(-\beta)^n (L-n)!}{L!} \sum_{\{\alpha\}_L} \sum_{\{S_i\}} \langle \alpha_0 | S_L | \alpha_{L-1} \rangle \cdots \langle \alpha_2 | S_2 | \alpha_1 \rangle \langle \alpha_1 | S_1 | \alpha_0 \rangle, \quad S_i \in \{0, H\}$$

Here **n** is the number of $S_i=H$ instances in the sequence $S_1,...,S_L$

Stochastic Series expansion (SSE): S=1/2 Heisenberg model

Write H as a bond sum for arbitrary lattice

$$H = J \sum_{b=1}^{N_b} \mathbf{S}_{i(b)} \cdot \mathbf{S}_{j(b)},$$

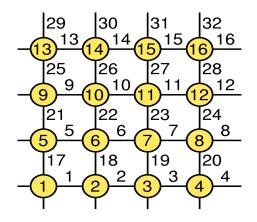
Diagonal (1) and off-diagonal (2) bond operators

$$H_{1,b} = \frac{1}{4} - S_{i(b)}^{z} S_{j(b)}^{z},$$

$$H_{2,b} = \frac{1}{2} (S_{i(b)}^{+} S_{j(b)}^{-} + S_{i(b)}^{-} S_{j(b)}^{+}).$$

$$H = -J \sum_{b=1}^{N_{b}} (H_{1,b} - H_{2,b}) + \frac{JN_{b}}{4}$$

2D square lattice bond and site labels



Four non-zero matrix elements

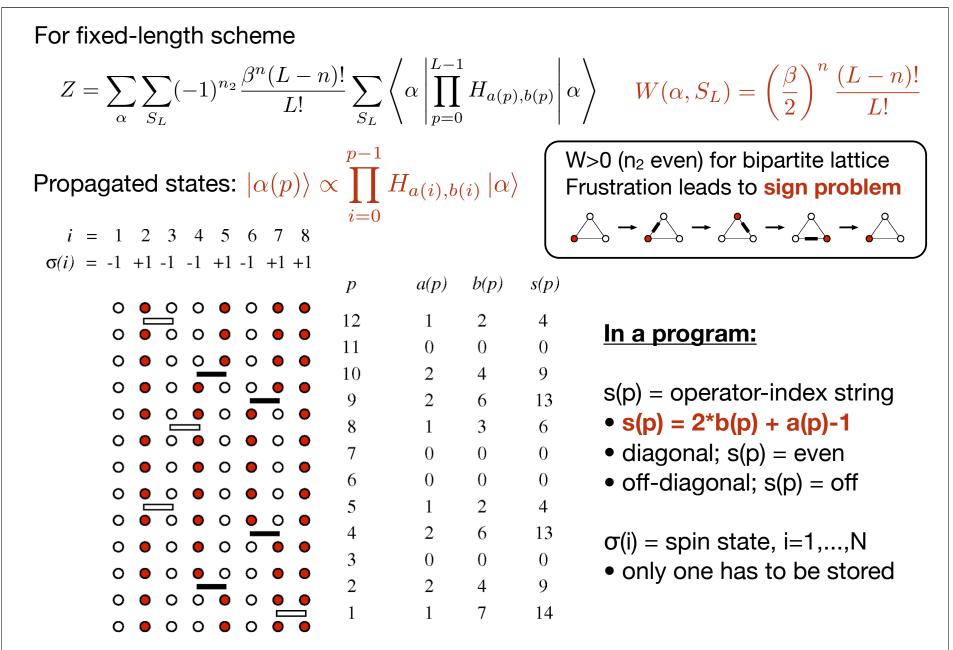
$$\langle \uparrow_{i(b)} \downarrow_{j(b)} | H_{1,b} | \uparrow_{i(b)} \downarrow_{j(b)} \rangle = \frac{1}{2} \qquad \langle \downarrow_{i(b)} \uparrow_{j(b)} | H_{2,b} | \uparrow_{i(b)} \downarrow_{j(b)} \rangle = \frac{1}{2} \\ \langle \downarrow_{i(b)} \uparrow_{j(b)} | H_{1,b} | \downarrow_{i(b)} \uparrow_{j(b)} \rangle = \frac{1}{2} \qquad \langle \uparrow_{i(b)} \downarrow_{j(b)} | H_{2,b} | \downarrow_{i(b)} \uparrow_{j(b)} \rangle = \frac{1}{2}$$

Partition function

$$Z = \sum_{\alpha} \sum_{n=0}^{\infty} (-1)^{n_2} \frac{\beta^n}{n!} \sum_{S_n} \left\langle \alpha \left| \prod_{p=0}^{n-1} H_{a(p),b(p)} \right| \alpha \right\rangle \qquad \begin{array}{c} n_2 = n_2 \\ \text{(off-disc}) \\ \text{in the set} \end{array} \right\rangle$$

n₂ = number of a(i)=2 (off-diagonal operators) in the sequence

Index sequence: $S_n = [a(0), b(0)], [a(1), b(1)], \dots, [a(n-1), b(n-1)]$

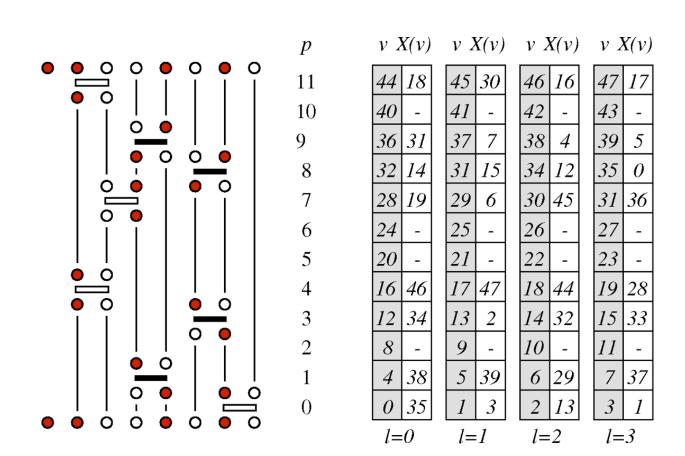


SSE effectively provides a discrete representation of the time continuum

computational advantage; only integer operations in sampling

Linked vertex storage

The "legs" of a vertex represents the spin states before (below) and after (above) an operator has acted



X() = vertex list

3

1

• •

O ● I I

0

• operator at
$$p \rightarrow X(v)$$

3

T

1

0

0

0

v=4p+i, i=0,1,2,3

 links to next and previous leg

Spin states between operations are redundant; represented by linksnetwork of linked vertices will be used for loop updates of vertices/operators

3

1

1

0

1

• •

0

0

Ο

0

Monte Carlo sampling scheme

• generate by flipping spins when off-diagonal operator

$$P_{\text{select}}(a = 0 \to a = 1) = 1/N_b, \quad (b \in \{1, \dots, N_b\})$$

 $P_{\text{select}}(a = 1 \to a = 0) = 1$

$$\frac{W(a=1)}{W(a=0)} = \frac{\beta/2}{L-n} \qquad \frac{W(a=0)}{W(a=1)} = \frac{L-n+1}{\beta/2}$$

n is the current power

• $n \rightarrow n+1$ (a=0 \rightarrow a=1) • $n \rightarrow n-1$ (a=1 \rightarrow a=0)

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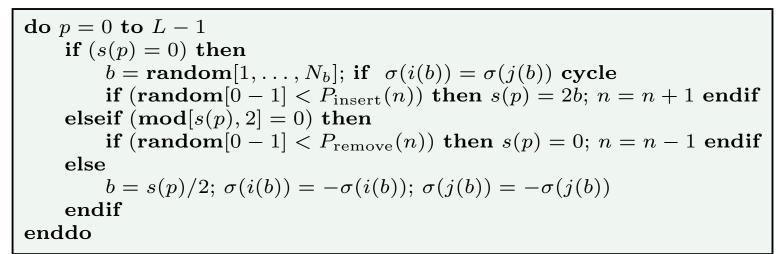
0 0 0 0 0 0

0

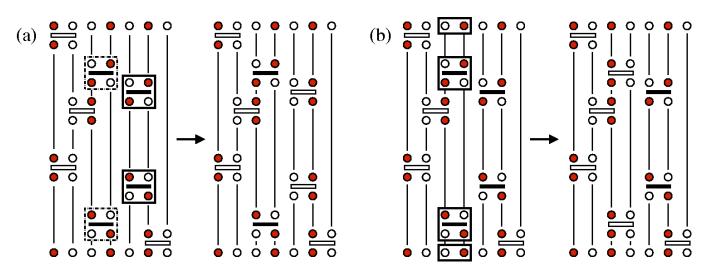
Acceptance probabilities

$$P_{\text{accept}}([0,0] \to [1,b]) = \min\left[\frac{\beta N_b}{2(L-n)}, 1\right]$$
$$P_{\text{accept}}([1,b] \to [0,0]) = \min\left[\frac{2(L-n+1)}{\beta N_b}, 1\right]$$

Diagonal update; pseudocode implementation



Local off-diagonal update

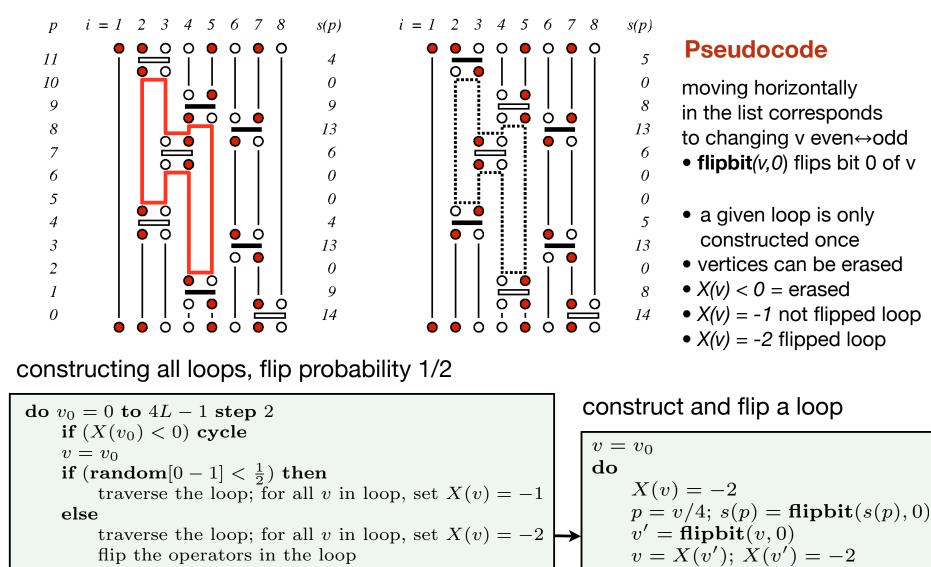


Switch the type (a=1 \leftrightarrow a=2) of two operators on the same spins

- constraints have to be satisfied
- inefficient, cannot change the winding number

Operator-loop update

Many spins and operators can be changed simultaneously



if $(v = v_0)$ exit

enddo

endif

enddo

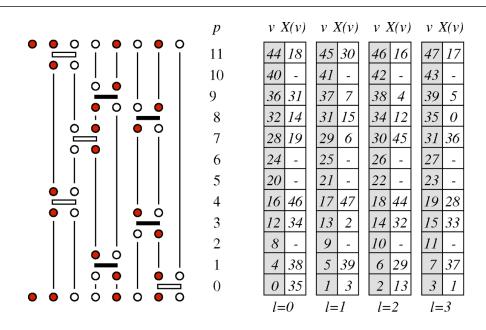
Constructing the linked vertex list

Traverse operator list s(p), p=0,...,L-1

• vertex legs v=4p,4p+1,4p+2,4p+3

Use arrays to keep track of the first and last (previous) vertex leg on a given spin

- V_{first}(i) = location v of first leg on site i
- V_{last}(i) = location v of last (currently) leg
- these are used to create the links
- initialize all elements to -1



$$\begin{split} V_{\rm first}(:) &= -1; \ V_{\rm last}(:) = -1 \\ {\bf do} \ p &= 0 \ {\bf to} \ L - 1 \\ &\quad {\bf if} \ (s(p) = 0) \ {\bf cycle} \\ &\quad v_0 &= 4p; \ b = s(p)/2; \ s_1 = i(b); \ s_2 = j(b) \\ &\quad v_1 = V_{\rm last}(s_1); \ v_2 = V_{\rm last}(s_2) \\ &\quad {\bf if} \ (v_1 \neq -1) \ {\bf then} \ X(v_1) = v_0; \ X(v_0) = v_1 \ {\bf else} \ V_{\rm first}(s_1) = v_0 \ {\bf endif} \\ &\quad {\bf if} \ (v_2 \neq -1) \ {\bf then} \ X(v_2) = v_0; \ X(v_0) = v_2 \ {\bf else} \ V_{\rm first}(s_2) = v_0 + 1 \ {\bf endif} \\ &\quad V_{\rm last}(s_1) = v_0 + 2; \ V_{\rm last}(s_2) = v_0 + 3 \\ &\quad {\bf enddo} \end{split}$$

creating the last links across the "time" boundary

do i = 1 to N $f = V_{\text{first}}(i)$ if $(f \neq -1)$ then $l = V_{\text{last}}(i)$; X(f) = l; X(l) = f endif enddo We also have to modify the stored spin state after the loop update

- we can use the information in V_{first}() and X() to determine spins to be flipped
- spins with no operators, $V_{first}(i) = -1$, flipped with probability 1/2

do $i = 1$ to N
$v = V_{\mathrm{first}}(i)$
if $(v = -1)$ then
if $(random[0-1] < 1/2) \sigma(i) = -\sigma(i)$
else
$\mathbf{if} \ (X(v) = -2) \ \sigma(i) = -\sigma(i)$
endif
enddo

v is the location of the first vertex leg on spin i

- flip it if X(v)=-2
- (do not flip it if X(v)=-1)
- no operation on i if v_{first}(i)=-1

Determination of the cut-off L

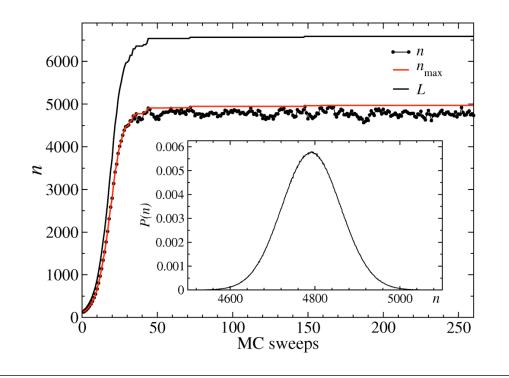
- adjust during equilibration
- start with arbitrary (small) n

Keep track of number of operators n

increase L if n is close to current L
e.g., L=n+n/3

Example; 16×16 system, β =16 \Rightarrow

- evolution of L
- n distribution after equilibration
- truncation is no approximation

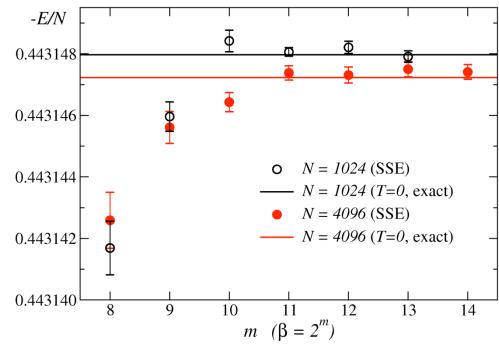


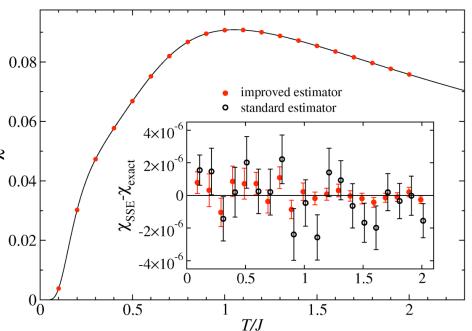
Does it work? Compare with exact results

- 4×4 exact diagonalization
- Bethe Ansatz; long chains

Susceptibility of the 4×4 lattice $\Rightarrow \approx$

- SSE results from 10¹⁰ sweeps
- improved estimator gives smaller error bars at high T (where the number of loops is larger)





⇐ Energy for long 1D chains

- SSE results for 10⁶ sweeps
- Bethe Ansatz ground state E/N
- SSE can achieve the ground state limit (T→0)

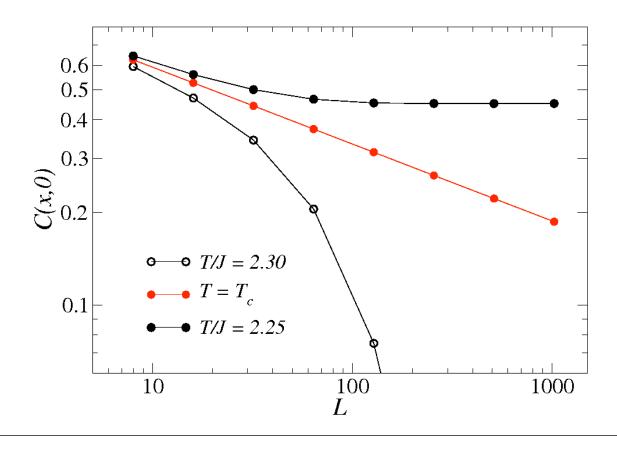
Correlations, criticality and long-range order

Example: 2D Ising model. Correlation function $C(r_{ij}) = \langle \sigma_i \sigma_j \rangle$

Three different behaviors

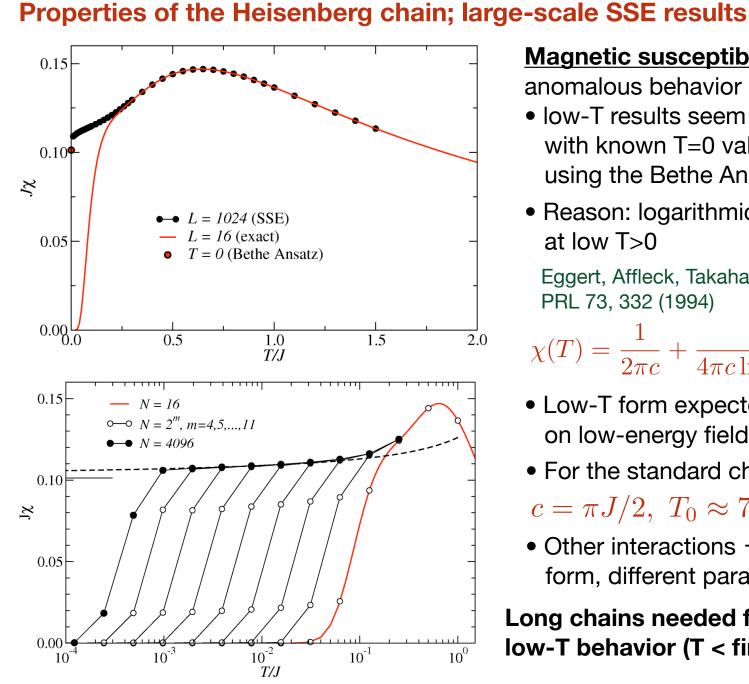
$$C(r) = \begin{cases} e^{-r/\xi}, & T > T_c \\ r^{-(2-D+\eta)}, & T = T_c \\ m^2 + e^{-r/\xi}, & T < T_c \end{cases} \qquad \eta = 1/8$$

The correlation length diverges at T_c: $\xi \sim |T - T_c|^{-\nu}$



In **quantum system** we can have ordered, disordered, and critical ground states

- quantum phase transitions versus some parameter
- nature of the ground state reflected in finite-T properties



Magnetic susceptibility

anomalous behavior as $T \rightarrow 0$

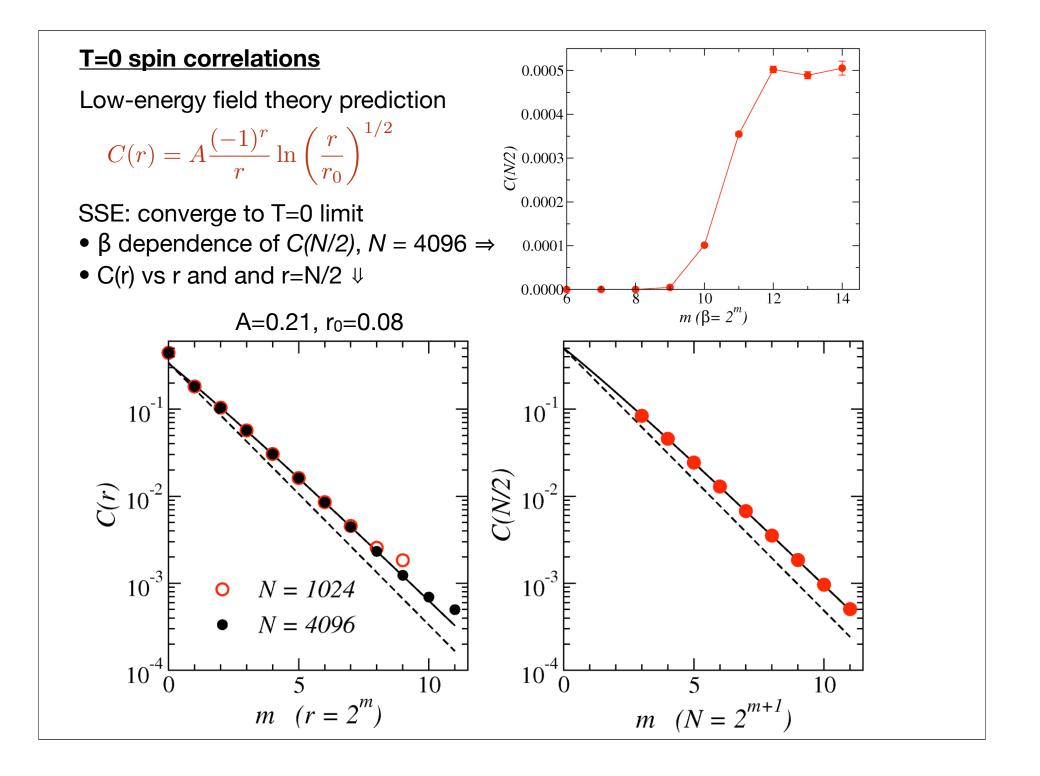
- low-T results seem to disagree with known T=0 value obtained using the Bethe Ansatz method
- Reason: logarithmic correction at low T>0

Eggert, Affleck, Takahashi, PRL 73, 332 (1994)

$$\chi(T) = \frac{1}{2\pi c} + \frac{1}{4\pi c \ln(T_0/T)}$$

- Low-T form expected based on low-energy field theory
- For the standard chain $c = \pi J/2, T_0 \approx 7.7$
- Other interactions \rightarrow same form, different parameters

Long chains needed for studying low-T behavior (T < finite-size gap)



Ladder systems

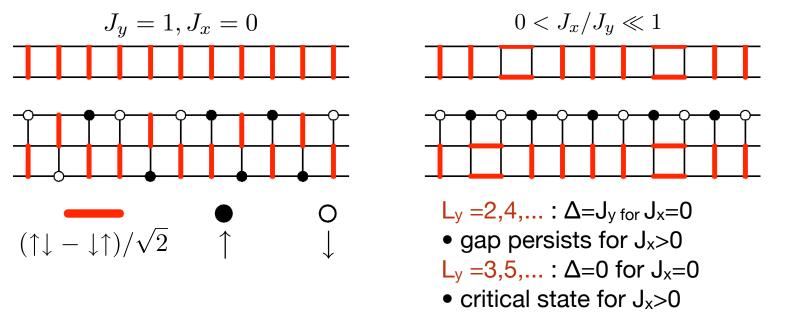
E. Dagotto and T. M. Rice, Science 271, 618 (1996)

Coupled Heisenberg chains; $L_x \times L_y$ spins, $L_y \rightarrow \infty$, L_x finite

- systems with even and odd Ly have qualitatively different properties
 - spin gap $\Delta > 0$ for L_y even, $\Delta \rightarrow 0$ when $L_x \rightarrow \infty$
 - critical state, similar to single chain, for odd Ly
 - the 2D limit is approached in different ways

Consider anisotropic couplings; J_x and J_y

- the correct physics for all J_y/J_x can be understood based on large J_y/J_x
- short-range valence bond states (more later)



Properties of Heisenberg ladders; large-scale SSE results

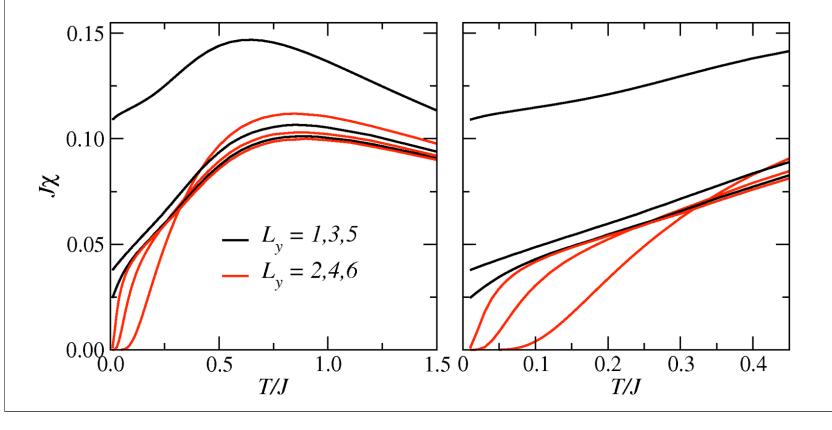
Magnetic susceptibility Low-T theoretical forms:

Odd L_y: from nonlinear -sigma model Eggert, Affleck, Takahashi, PRL 73, 332 (1994)

$$\chi(T) = \frac{1}{2\pi c} + \frac{1}{4\pi c \ln(T_0/T)}$$

$$\chi(T) = \frac{a}{\sqrt{T}} e^{-\Delta/T}$$

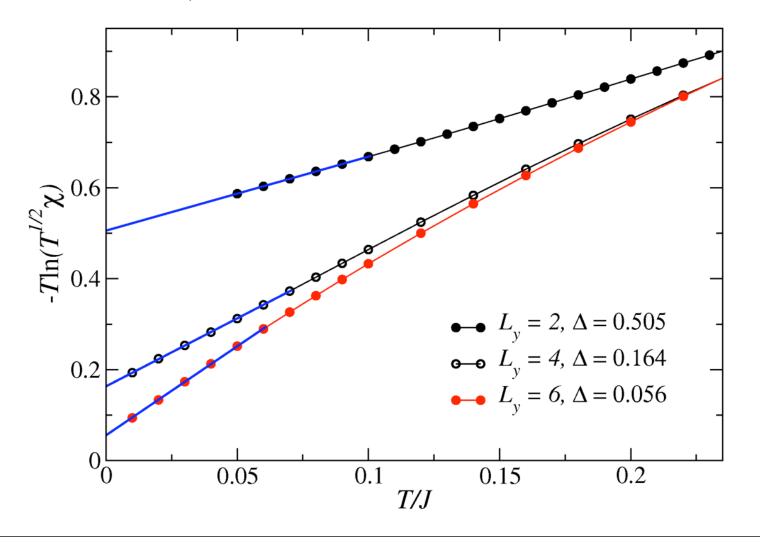
SSE results for large L_x (up to 4096, giving $L_x \rightarrow \infty$ limit for T shown);



Extracting the gap for evel-Ly systems

From the low-T susceptibility form:

$$\chi(T) = \frac{a}{\sqrt{T}} e^{-\Delta/T} \Rightarrow -T \ln(\sqrt{T}\chi) = \Delta - T \ln(a)$$

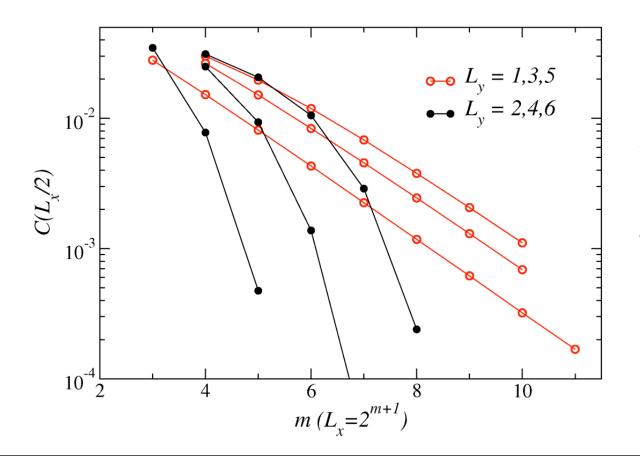


T=0 spin correlations of ladders

Expected asymptotic behaviors

$$C(r) = A \frac{(-1)^r}{r} \ln\left(\frac{r}{r_0}\right)^{1/2} \quad \text{(odd Ly)} \quad C(r) = A e^{-r/\xi} \quad \text{(even Ly)}$$

We also expect short-distance behavior reflecting 2D order for large Ly



short-long distance cross-over behavior starts to become visible, but larger Ly needed to see signs of 2D order for r<Ly

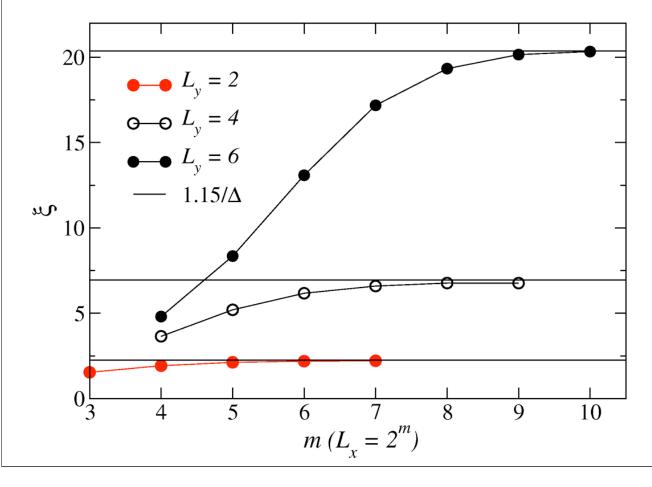
• L×L lattices used to study 2D case

Correlation length for even-Ly

 $C(r) \propto e^{-r/\xi}, \quad \xi \propto \frac{1}{\Delta}$

We need system lengths $L_x >> \xi$ to compute ξ reliably. Use:

$$\xi^{2} = \frac{1}{q^{2}} \left(\frac{S(\pi, \pi)}{S(\pi - q, \pi)} - 1 \right)$$



Correlation length versus J_y/J_x for $L_y=2$

the single chain is critical (1/r correlations) $\rightarrow \xi$ diverges as $J_y/J_x \rightarrow 0$

