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# **Quantum Monte Carlo methods**

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#### Path integrals in quantum statistical mechanics

- example: hard-core bosons (equivalent to S=1/2 spins)
- seriex-expansion formulation

#### SSE algorithm for the S=1/2 Heisenberg model

- some details needed to make a simple but very efficient program
- essentially lattice-independent (bipartite) formulation

#### **Examples: properties of 1D chains, ladders, and 2D 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). How to deal with the exponential operator?

"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**

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

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

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

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

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

$$V(\{\alpha\}) = ext{weight}$$
  
 $A(\{\alpha\}) = ext{estimator}$ 

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

Kinetic energy (here full energy). Use

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

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)

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## **Including interactions**

For any diagonal interaction V (Trotter, or split-operator, approximation)

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

Product over all times slices  $\rightarrow$ 

## The continuous time limit

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





**local updates** (problem when  $\Delta_{\tau} \rightarrow 0$ ?)

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

(approximation-free

method from the outset)

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  

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

$$= -\frac{1}{Z} \sum_{n=1}^{\infty} \frac{(-\beta)^n}{n!} \frac{n}{\beta} \sum_{\{\alpha\}_n} \langle \alpha_0 | H | \alpha_{n-1} \rangle \cdots \langle \alpha_2 | H | \alpha_1 \rangle \langle \alpha_1 | H | \alpha_0 \rangle = \frac{\langle n \rangle}{\beta}$$
relabel terms to "get rid of" extra slice  

$$C = \langle n^2 \rangle - \langle n \rangle^2 - \langle n \rangle$$

From this follows: narrow n-distribution with  $\langle n \rangle \propto N\beta$ ,  $\sigma_n \propto \sqrt{N\beta}$ 

## **Fixed-length scheme**

- n fluctuating  $\rightarrow$  varying size of the configurations
- the expansion can be truncated at some n<sub>max</sub>=L (exponentially small error)
- cutt-off at n=L, fill in operator string with unit operators  $H_0=I$

$$n=10 \quad H_4 \quad H_7 \quad H_1 \quad H_6 \quad H_2 \quad H_1 \quad H_8 \quad H_3 \quad H_3 \quad H_5$$

 $\mathbf{M} = 14 \quad \mathbf{H}_4 \quad \mathbf{I} \quad \mathbf{H}_7 \quad \mathbf{I} \quad \mathbf{H}_1 \quad \mathbf{H}_6 \quad \mathbf{I} \quad \mathbf{H}_2 \quad \mathbf{H}_1 \quad \mathbf{H}_8 \quad \mathbf{H}_3 \quad \mathbf{H}_3 \quad \mathbf{I} \quad \mathbf{H}_5$ 

- conisider all possible locations in the sequence
- overcounting of actual (original) strings, correct by combinatorial factor:

$$\binom{L}{n}^{-1} = \frac{n!(L-n)!}{L!}$$

Here n is the number of  $H_i$ , i>0 instances in the sequence of L operators

$$Z = \sum_{\{\alpha\}_L} \sum_{\{H_i\}} \frac{(-\beta)^n (L-n)!}{L!} \langle \alpha_0 | H_{i(L)} | \alpha_{L-1} \rangle \cdots \langle \alpha_2 | H_{i(2)} | \alpha_1 \rangle \langle \alpha_1 | H_{i(1)} | \alpha_0 \rangle$$

## 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

$$Z = \sum_{\alpha} \sum_{n=0}^{\infty} (-1)^{n_2} \frac{\beta^n}{n!} \sum_{S_n} \left\langle \alpha \left| \prod_{p=0}^{n-1} H_{a(p),b(p)} \right| \alpha \right\rangle$$

n<sub>2</sub> = 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 • operator at p→X(v) v=4p+l, l=0,1,2,3

3

0

1

0 **•** | |

0

 links to next and previous leg

Spin states between operations are redundant; represented by links

network of linked vertices will be used for loop updates of vertices/operators

3

0

0

0 **•** | |

#### Monte Carlo sampling scheme

Change the configuration; 
$$(\alpha, S_L) \to (\alpha', S'_L)$$
  
 $P_{\text{accept}} = \min \left[ \frac{W(\alpha', S_L)}{W(\alpha, S_L)} \frac{P_{\text{select}}(\alpha', S'_L \to \alpha, S_L)}{P_{\text{select}}(\alpha, S_L \to \alpha', S'_L)}, 1 \right] \stackrel{\bullet}{\longrightarrow} \stackrel{\bullet}{\longrightarrow}$ 

Diagonal update:  $[0,0]_p \leftrightarrow [1,b]_p$ 

$$\begin{array}{c|c} |\alpha(p+1)\rangle & \bullet & \circ & \bullet & \bullet & \bullet & \circ \\ |\alpha(p)\rangle & \bullet & \circ & \bullet & \bullet & \bullet & \bullet & \bullet \\ \end{array} \rightarrow \begin{array}{c} \bullet & \circ & \circ & \bullet & \bullet & \circ & \bullet & \bullet & \bullet \\ \bullet & \circ & \bullet & \bullet & \bullet & \bullet & \bullet & \bullet \\ \bullet & \circ & \bullet & \bullet & \bullet & \bullet & \bullet & \bullet \\ \end{array}$$

Attempt at p=0,...,L-1. Need to know  $|\alpha(p)\rangle$ • generate by flipping spins when off-diagonal operator

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

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

#### Acceptance probabilities

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

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0 0 0 0

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0 0 0

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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## **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



#### **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<sub>first</sub>(i) = location v of first leg on site i
- V<sub>last</sub>(i) = location v of last (currently) leg
- these are used to create the links
- initialize all elements to -1



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

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<sub>first</sub>() 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  $N$   
 $v = V_{\text{first}}(i)$   
if  $(v = -1)$  then  
if  $(\text{random}[0-1] < 1/2) \sigma(i) = -\sigma(i)$   
else  
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<sub>first</sub>(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,  $\beta$ =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 10<sup>10</sup> sweeps
- improved estimator gives smaller error bars at high T (where the number of loops is larger)





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



## 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)

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## 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  $J_y$ 

- $\bullet$  the correct physics for all Jy/Jx can be understood based on large Jy/Jx
- short-range valence bond states



## **Properties of Heisenberg ladders; large-scale SSE results**

**Magnetic susceptibility** Low-T theoretical forms:

Odd L<sub>y</sub>: from nonlinear -sigma model Eggert, Affleck, Takahashi, PRL 73, 332 (1994)

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

Even L<sub>y</sub>: from large J<sub>y</sub>/J<sub>x</sub> expansion Troyer, Tsunetsugu, Wurz, PRB 50, 13515 (1994)

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

SSE results for large L<sub>x</sub> (up to 4096, giving L<sub>x</sub> $\rightarrow \infty$  limit for T shown);



#### Extracting the gap for evel-Ly systems

From the low-T susceptibility form:



#### 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  $L_y$  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  $\xi$  reliably. Use:



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

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



## 2D Heisenberg model; long-range order at T=0

Spin-wave theory shows large sublattice magnetization; m<sub>s</sub>=0.3034

- including up to  $1/S^2$  corrections gives  $m_s=0.3070$
- large-scale QMC (SSE, valence-bond projector) gives  $m_s=0.3074$



comparing results of

- m<sub>s</sub> averaged over all sites (then squared)
- the spin correlation function C(L/2,L/2) at the longest distance

Linear size correction predicted from spin wave theory (and also more general symmetry arguments)

#### The spin stiffness (helicity modulus)

Corresponds to an Young's modulus of an elastic medium

- an important ground-state parameter of a spin system
- finite for an ordered state
- equivalent to the superfluid stiffness in boson language

Sensitivity of the ground-state energy (free energy at T>0) to "twisting" the spins along a boundary column

 $\rho_s^{\gamma} = \frac{1}{L} \frac{d^2 \langle H(\phi) \rangle}{d\phi^2}, \quad \phi = \text{"twist" at boundary in } \gamma \text{ direction}$ 

Twist imposed by changing the Heisenberg interaction at the boundary

$$\mathbf{S}_{i} \cdot \mathbf{S}_{j} \to \mathbf{S}_{i} \cdot R\mathbf{S}_{j}, \qquad R = \begin{pmatrix} \cos(\phi) & -\sin(\phi) & 0\\ \sin(\phi) & \cos(\phi) & 0\\ 0 & 0 & 1 \end{pmatrix}$$

One can show that the

stiffness is related to the winding number fluctuations

$$\rho_s^{\gamma} = \frac{3}{2} \frac{1}{\beta} \langle W_{\gamma}^2 \rangle, \qquad \gamma = x, y$$

In SSE we have to count spin flip "events"

$$W_{\gamma} = \frac{1}{L} \sum_{p=0}^{n-1} J_{\gamma}, \quad J_{\gamma} = \pm 1 \quad (\text{currents})$$







## 2D quantum-criticality (T=0 transition)

**Examples:** bilayer, dimerized single layer



Singlet formation on strong bonds  $\rightarrow$  Neel - disordered transition



2D quantum spins map onto (2+1)D classical spins (Haldane)

- Continuum field theory: nonlinear  $\sigma$ -model (Chakravarty, Halperin, Nelson)
- $\Rightarrow$ 3D classical Heisenberg (O3) universality class expected

## Dynamic Exponent z

• relates space and time directions

$$\xi_{\tau} \sim \xi_r^z, \quad \Delta \sim L^{-z}$$

- finite-size gap  $\Delta$  scales as L<sup>-z</sup>
- replace classical dimensionality d by d+z in scaling expressions

## Analysis of the transition of dimerized (columnar) Heisenberg system

Two options of choosing the temperature in finite-lattice calculations

- get the ground state as  $T \rightarrow 0$  limit
  - in practice T<<∆ (finite-size gap)
- use  $1/T = \beta = aL^z$  to analyze the transition
  - if z is known (or to test proposal)
  - the results should not depend on aspect ratio a

Use the Binder ratio

$$R_2 = \frac{\langle m_{sz}^4 \rangle}{\langle m_{sz}^2 \rangle^2}$$

to locate the critical coupling ratio  $g_c$ 

Significant drifts in the crossing points, large lattices needed

 $g_c \approx 1.91$ 





## The spin stiffness at criticality

For a quantum-critical point with dynamic exponent z:

 $\rho_s \sim L^{-(d+z-2)}$ 

d=2, z=1  $\rightarrow$  plot  $L\rho_s$  vs g for different L

- $\bullet$  curves should cross (size independence) at  $g_{c}$
- x- and y-stiffness different in this model

Finite-size scaling in agreement with z=1,  $g_c \approx 1.9094$ 



