

Anders W. Sandvik, Boston University

Lecture 1

Stochastic Series Expansion Algorithms
for Quantum Spin Systems

Lecture 2

Ground State Projector Monte Carlo and the
Valence Bond Basis for $S=1/2$ Systems

Lecture 3

Quantum Monte Carlo simulations of
“deconfined” quantum criticality

Review article on quantum spin systems

ArXiv:1101.3281

Tutorials

Programs and instructions available at
<http://physics.bu.edu/~sandvik/trieste12/>

Instructor: Ying Tang, Boston University

Day 1

SSE code for 1D and 2D $S=1/2$ Heisenberg model

- become familiar with programs and how to use them
- do some runs and test finite-size scaling behavior
- make a small addition to the program and test it

Day 2

Ground state projector Monte Carlo code for
1D and 2D $S=1/2$ Heisenberg model and 1D J-Q chain

- become familiar with programs and how to use them
- check convergence and compare with SSE (Heisenberg)
- Investigate valence-bond-solid in J-Q chain

Introduction: Why study quantum spin systems?

Solid-state physics

- localized electronic spins in Mott insulators (e.g., high-Tc cuprates)
- large variety of lattices, interactions, physical properties
- search for “exotic” quantum states in such systems (e.g., spin liquid)

Ultracold atoms (in optical lattices)

- some spin hamiltonians can be engineered (ongoing efforts)
- some bosonic systems very similar to spins (e.g., “hard-core” bosons)

Quantum information theory / quantum computing

- possible physical realizations of quantum computers using interacting spins
- many concepts developed using spins (e.g., entanglement)

Generic quantum many-body physics

- testing grounds for collective quantum behavior, quantum phase transitions
- identify “Ising models” of quantum many-body physics

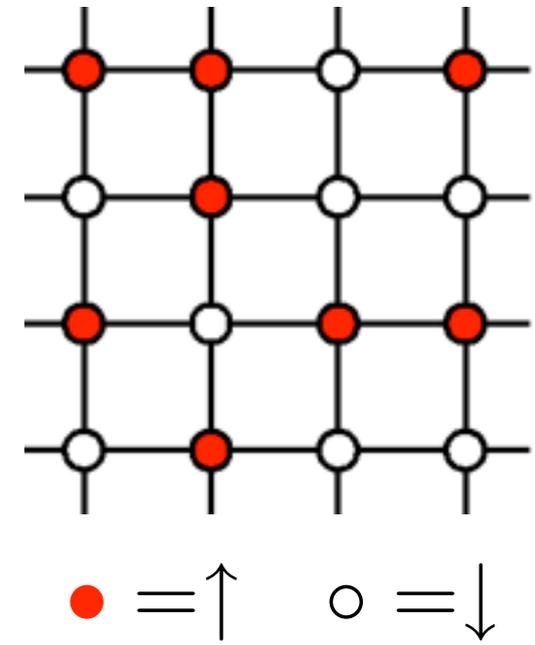
Particle physics / field theory / quantum gravity

- some quantum-spin phenomena have parallels in high-energy physics
 - e.g., spinon confinement-deconfinement transition
- spin foams, string nets: models to describe “emergence” of space-time and elementary particles

Mott insulators; origins of the Heisenberg antiferromagnet

Hubbard model (half-filling; one electron per site)

$$H = -t \sum_{\langle i,j \rangle} \sum_{\sigma=\uparrow,\downarrow} c_{i,\sigma}^{\dagger} c_{j,\sigma} + U \sum_i n_{i,\uparrow} n_{i,\downarrow} = H_t + H_U$$



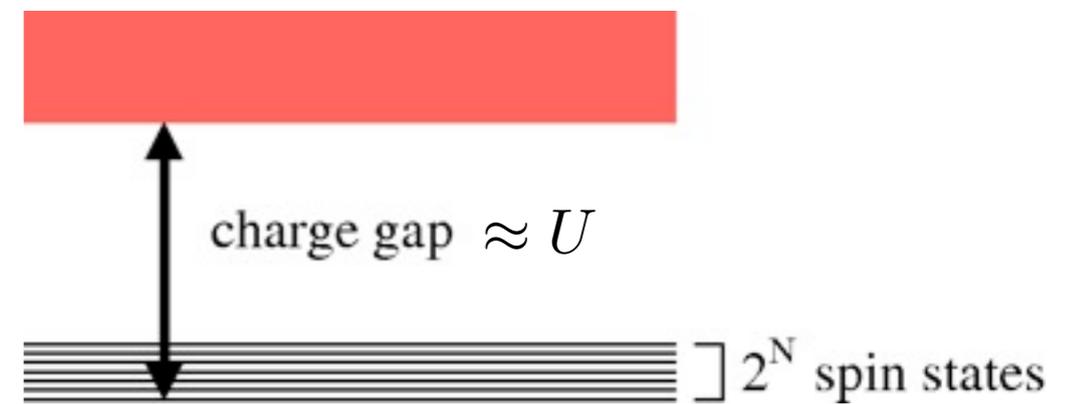
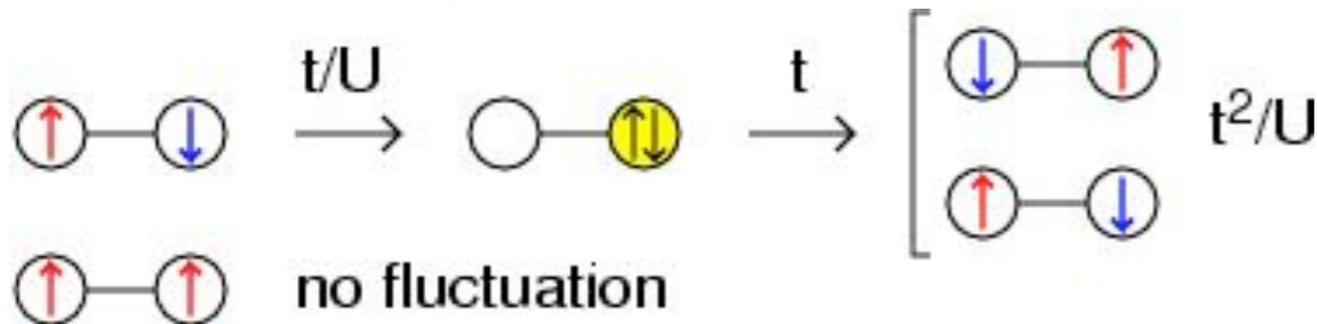
$U \gg t$: use degenerate perturbation theory (e.g., Schiff)

Treat H_t as a perturbation to the ground states of H_U

- **$U = \infty$** , one particle on every site; 2^N degenerate spin states
- degeneracy lifted in order t^2/U - **1 doubly-occupied site, $d=1$**
- leads to the Heisenberg model

$$H_{mn}^{\text{eff}} = \sum_i \frac{\langle n | H_t | i \rangle \langle i | H_t | m \rangle}{E_0 - E_i} \quad \begin{array}{l} |i\rangle : d = 1 \\ |m\rangle, |n\rangle : d = 0 \end{array}$$

Exchange mechanism



$$H = J \sum_{\langle ij \rangle} \vec{S}_i \cdot \vec{S}_j = J \sum_{\langle ij \rangle} [S_i^z S_j^z + \frac{1}{2} (S_i^+ S_j^- + S_i^- S_j^+)] \quad J = \frac{4t^2}{U}$$

Stochastic Series Expansion Algorithms for Quantum Spin Systems

Anders W. Sandvik, Boston University

Outline

- Path integrals in quantum statistical mechanics
- The series-expansion representation
- Stochastic Series Expansion (SSE) algorithm for the Heisenberg model
- The valence-bond basis for $S=1/2$ systems
- Ground-state projector algorithm with valence bonds

Reference: AIP Conf. Proc. 1297, 135 (2010); arXiv:1101.3281

Detailed lecture notes on quantum spin models and methods



Path integrals in quantum statistical mechanics

We want to compute a thermal expectation value

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

where $\beta=1/T$ (and possibly $T \rightarrow 0$). How to deal with the exponential operator?

“Time slicing” of the partition function

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

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 $\Delta_\tau \rightarrow 0$ can be taken

Example: hard-core bosons

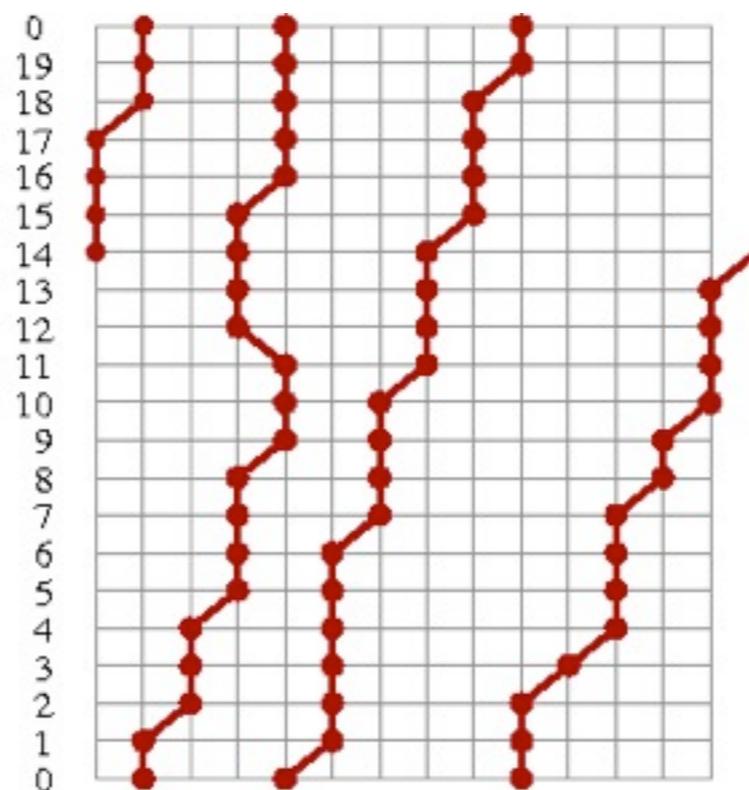
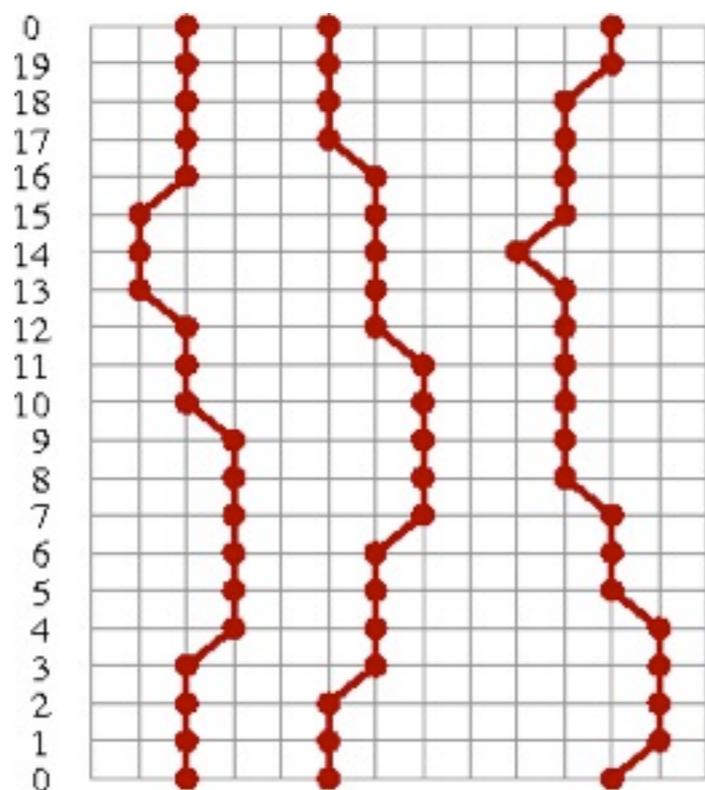
$$H = K = - \sum_{\langle i,j \rangle} K_{ij} = - \sum_{\langle i,j \rangle} (a_j^\dagger a_i + a_i^\dagger a_j) \quad n_i = a_i^\dagger a_i \in \{0, 1\}$$

Equivalent to S=1/2 XY model

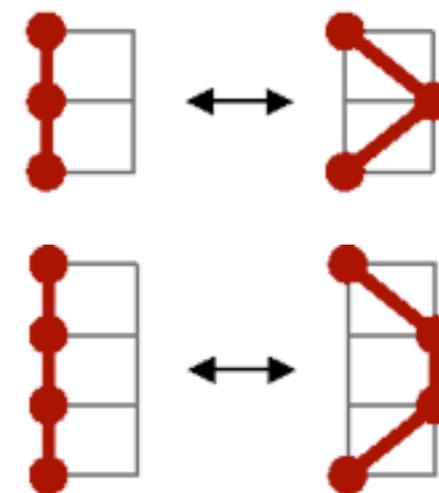
$$H = -2 \sum_{\langle i,j \rangle} (S_i^x S_j^x + S_i^y S_j^y) = - \sum_{\langle i,j \rangle} (S_i^+ S_j^- + S_i^- S_j^+), \quad S^z = \pm \frac{1}{2} \sim n_i = 0, 1$$

“World line” representation of

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



world line moves for Monte Carlo sampling



$$Z = \sum_{\{\alpha\}} W(\{\alpha\}), \quad W(\{\alpha\}) = \Delta_\tau^{n_K} \quad n_K = \text{number of “jumps”}$$

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

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

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

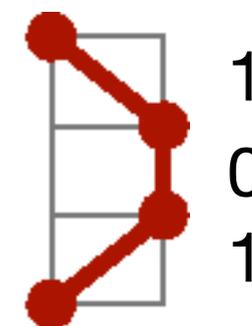
$$A(\{\alpha\}) = \text{estimator}$$

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

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

Kinetic energy (here full energy). Use

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



Average over all slices \rightarrow count number of kinetic jumps

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

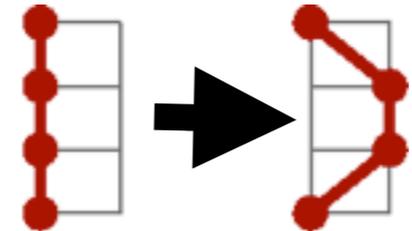
There should be of the order βN “jumps” (regardless of approximation used)

Including interactions

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

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

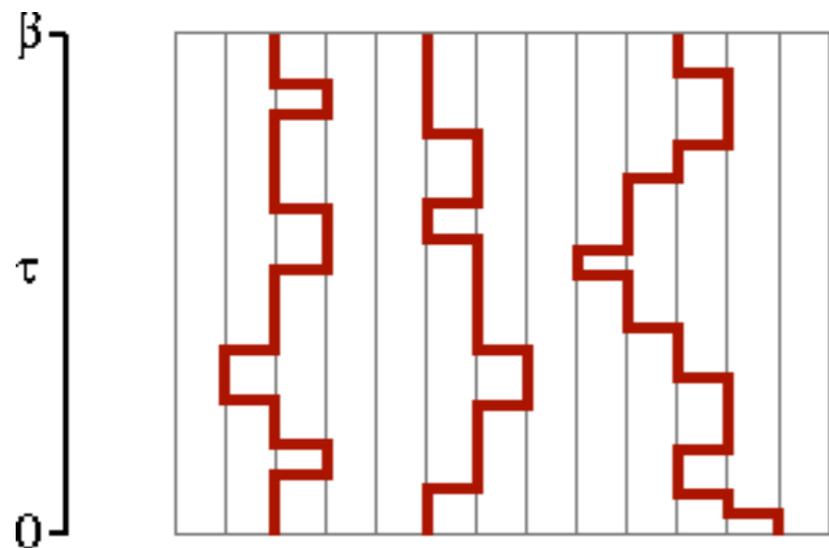
Product over all times slices \rightarrow

$$W(\{\alpha\}) = \Delta\tau^{n_K} \exp\left(-\Delta\tau \sum_{l=0}^{L-1} V_l\right)$$


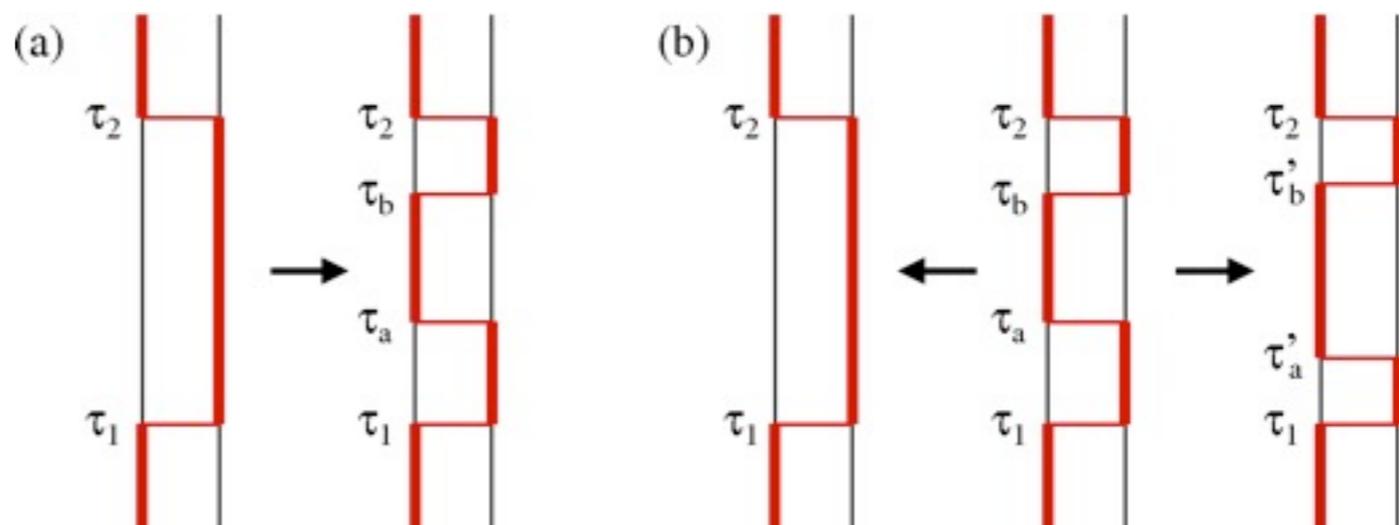
$$P_{\text{acc}} = \min\left[\Delta\tau^2 \exp\left(-\frac{V_{\text{new}}}{V_{\text{old}}}\right), 1\right]$$

The continuous time limit

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



Special methods (**loop and worm updates**) developed for efficient sampling of the paths in the continuum



local updates (problem when $\Delta\tau \rightarrow 0$?)

- consider probability of inserting/removing events within a time window

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

Series expansion representation

Start from the Taylor expansion $e^{-\beta H} = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} H^n$ (approximation-free method from the outset)

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

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

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

this is the operator we "measure"

one more "slice" to sum over here

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

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 $n_{\max}=L$ (exponentially small error)
- cut-off at $n=L$, fill in operator string with unit operators $H_0=I$

$$n=10 \quad \boxed{H_4 \ H_7 \ H_1 \ H_6 \ H_2 \ H_1 \ H_8 \ H_3 \ H_3 \ H_5} \quad \Longrightarrow$$

$$M=14 \quad \boxed{H_4 \ I \ H_7 \ I \ H_1 \ H_6 \ I \ H_2 \ H_1 \ H_8 \ H_3 \ H_3 \ I \ H_5}$$

- consider 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

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

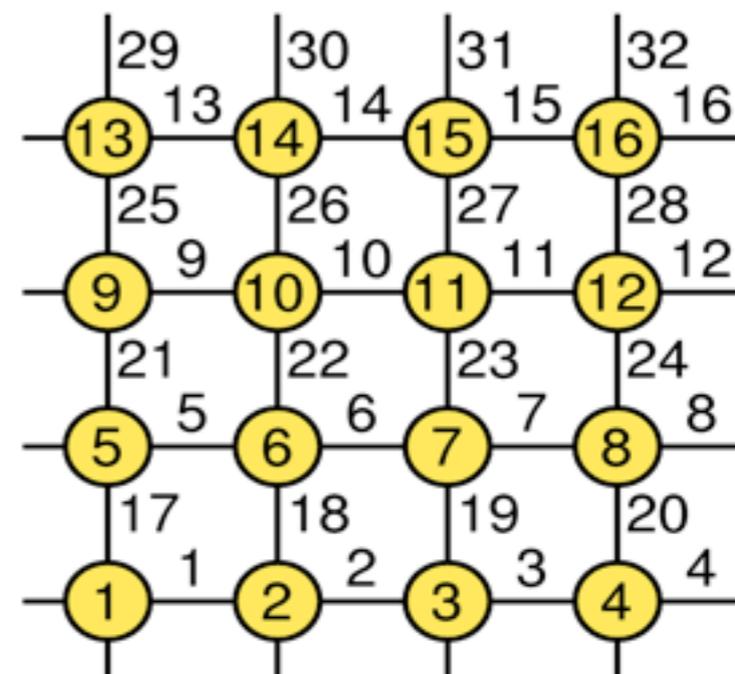
Diagonal (1) and off-diagonal (2) bond operators

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

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

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

2D square lattice
bond and site labels



Four non-zero matrix elements

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

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

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_2 = number of $a(i)=2$
(off-diagonal operators)
in the sequence

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

For fixed-length scheme

$$Z = \sum_{\alpha} \sum_{S_L} (-1)^{n_2} \frac{\beta^n (L-n)!}{L!} \left\langle \alpha \left| \prod_{p=0}^{L-1} H_{a(p),b(p)} \right| \alpha \right\rangle \quad W(\alpha, S_L) = \left(\frac{\beta}{2}\right)^n \frac{(L-n)!}{L!}$$

Propagated states: $|\alpha(p)\rangle \propto \prod_{i=0}^{p-1} H_{a(i),b(i)} |\alpha\rangle$

$W > 0$ (n_2 even) for bipartite lattice
Frustration leads to **sign problem**



$i = 1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7 \ 8$
 $\sigma(i) = -1 \ +1 \ -1 \ -1 \ +1 \ -1 \ +1 \ +1$

p	$a(p)$	$b(p)$	$s(p)$
11	1	2	4
10	0	0	0
9	2	4	9
8	2	6	13
7	1	3	6
6	0	0	0
5	0	0	0
4	1	2	4
3	2	6	13
2	0	0	0
1	2	4	9
0	1	7	14

In a program:

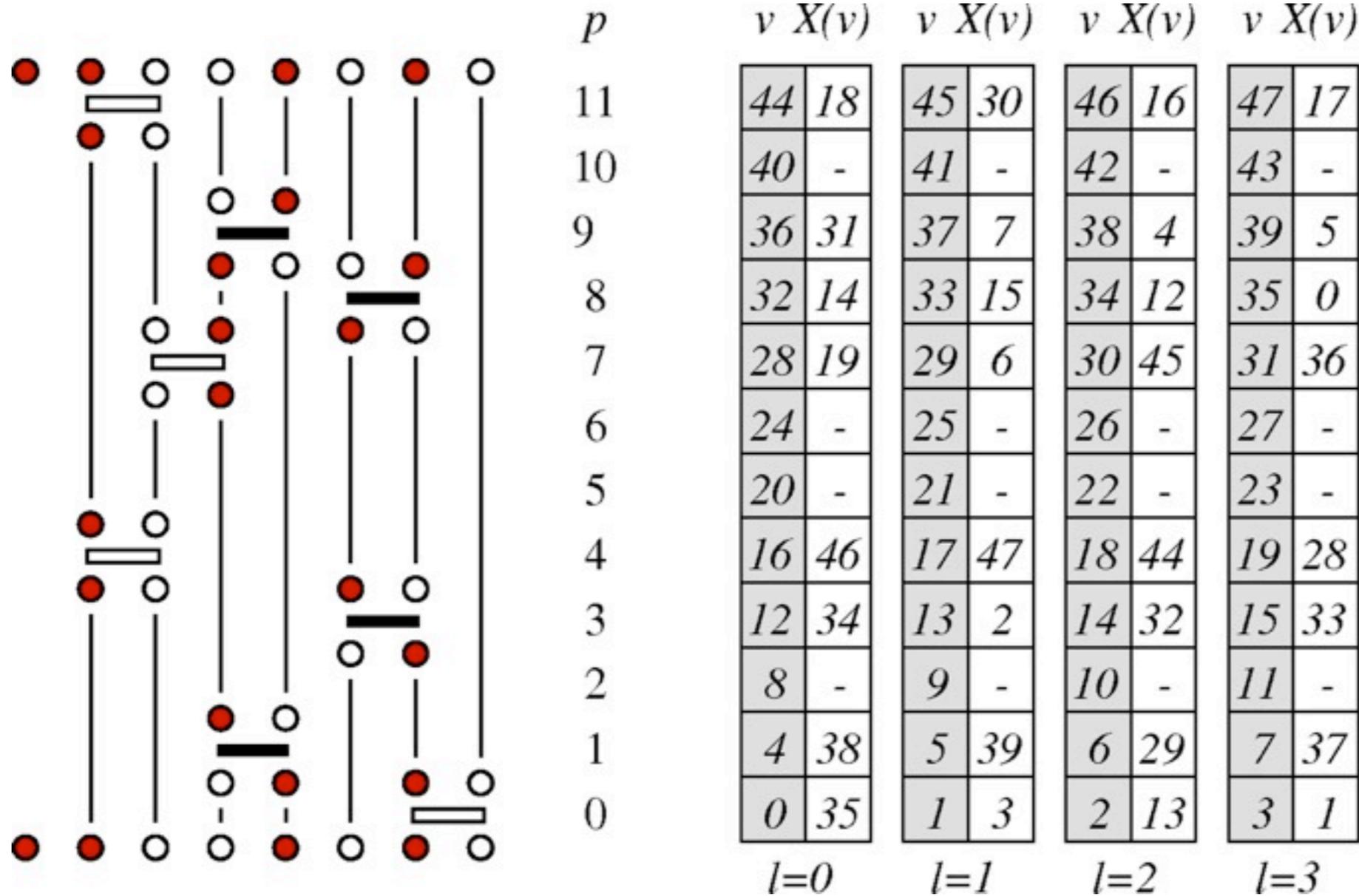
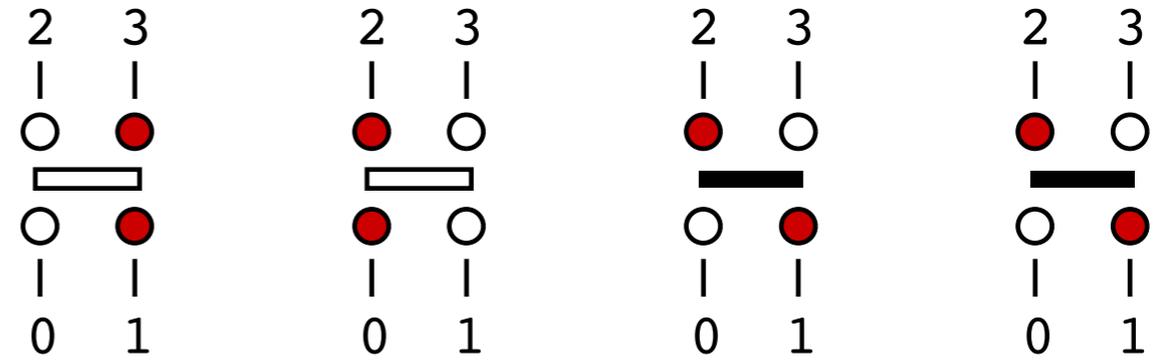
- $s(p)$ = operator-index string
 - $s(p) = 2*b(p) + a(p) - 1$
 - diagonal; $s(p) = \text{even}$
 - off-diagonal; $s(p) = \text{off}$
- $\sigma(i)$ = spin state, $i=1, \dots, N$
- only one has to be stored

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 $p \rightarrow X(v)$
 $v=4p+l, l=0,1,2,3$
 - 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

Monte Carlo sampling scheme

Change the configuration; $(\alpha, S_L) \rightarrow (\alpha', S'_L)$

$$W(\alpha, S_L) = \left(\frac{\beta}{2}\right)^n \frac{(L-n)!}{L!}$$

$$P_{\text{accept}} = \min \left[\frac{W(\alpha', S'_L) P_{\text{select}}(\alpha', S'_L \rightarrow \alpha, S_L)}{W(\alpha, S_L) P_{\text{select}}(\alpha, S_L \rightarrow \alpha', S'_L)}, 1 \right]$$

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



Attempt at $p=0, \dots, L-1$. Need to know $|\alpha(p)\rangle$

- generate by flipping spins when off-diagonal operator

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

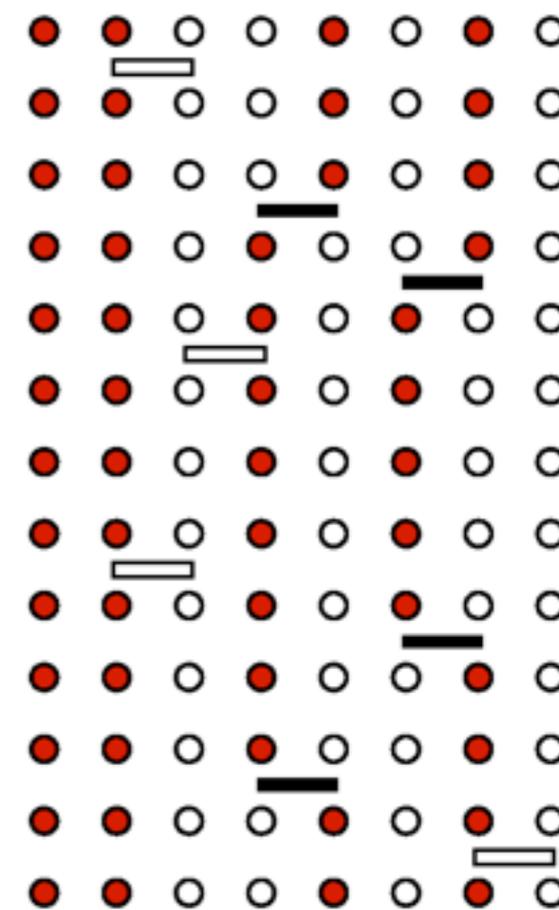
$$P_{\text{select}}(a = 1 \rightarrow a = 0) = 1$$

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

Acceptance probabilities

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

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



n is the current power

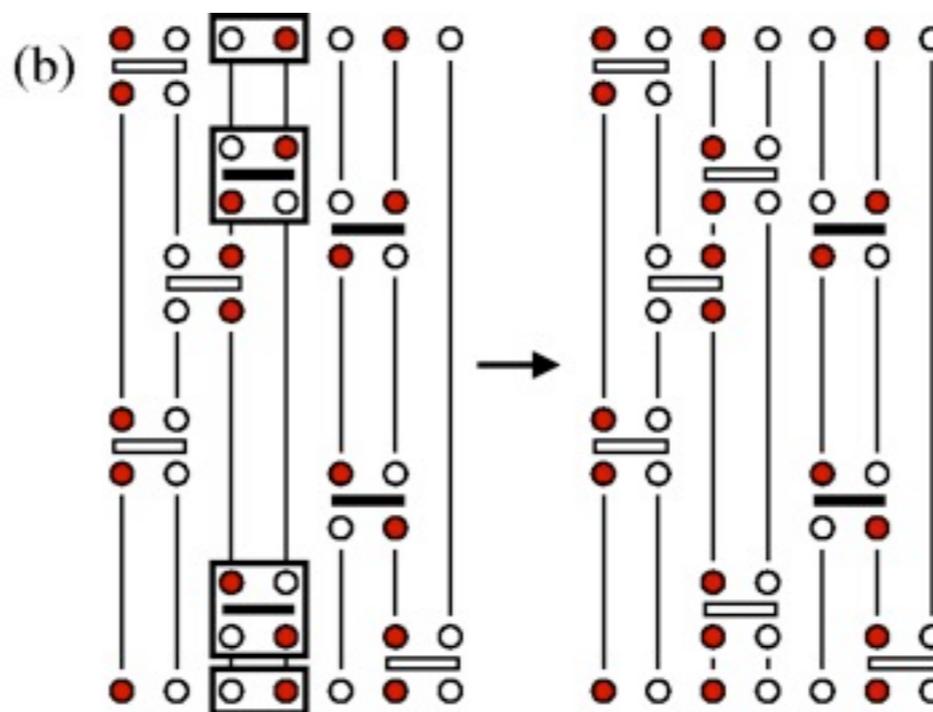
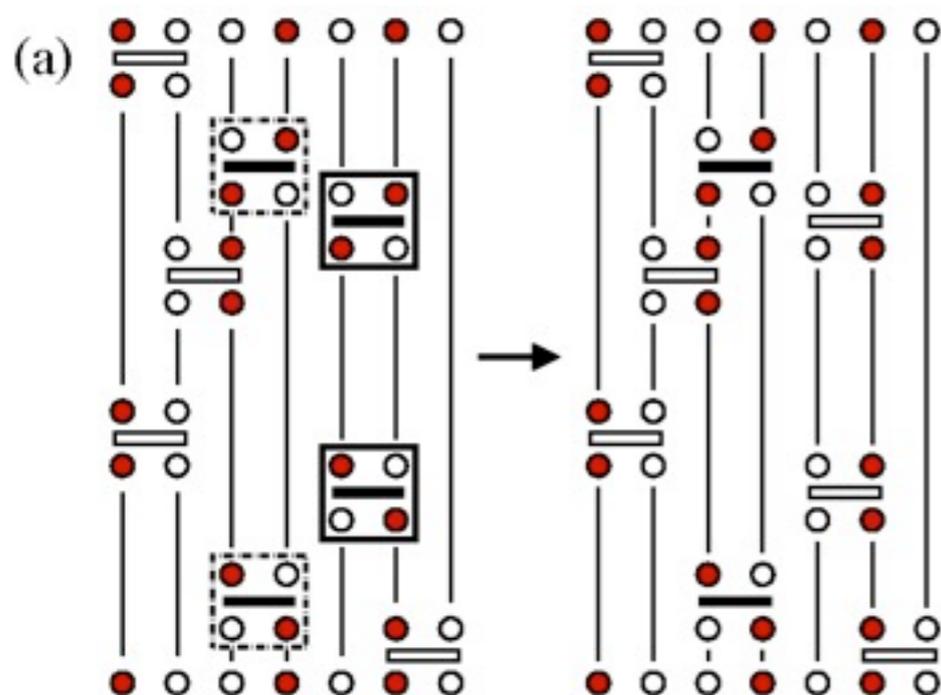
- $n \rightarrow n+1$ ($a=0 \rightarrow a=1$)
- $n \rightarrow n-1$ ($a=1 \rightarrow a=0$)

Pseudocode: Sweep of diagonal updates

```
do  $p = 0$  to  $L - 1$ 
  if ( $s(p) = 0$ ) then
     $b = \text{random}[1, \dots, N_b]$ 
    if  $\sigma(i(b)) = \sigma(j(b))$  cycle
    if ( $\text{random}[0 - 1] < P_{\text{insert}}(n)$ ) then  $s(p) = 2b; n = n + 1$  endif
  elseif ( $\text{mod}[s(p), 2] = 0$ ) then
    if ( $\text{random}[0 - 1] < P_{\text{remove}}(n)$ ) then  $s(p) = 0; n = n - 1$  endif
  else
     $b = s(p)/2; \sigma(i(b)) = -\sigma(i(b)); \sigma(j(b)) = -\sigma(j(b))$ 
  endif
enddo
```

- To insert operator, bond b generated at random among $1, \dots, N_b$
 - can be done only if connected spins $i(b), j(b)$ are anti-parallel
 - if so, do it with probability $P_{\text{insert}}(n)$
- Existing diagonal operator can always be removed
 - do it with probability $P_{\text{remove}}(n)$
- If off-diagonal operator, advance the state
 - extract bond b , flip spins at $i(b), j(b)$

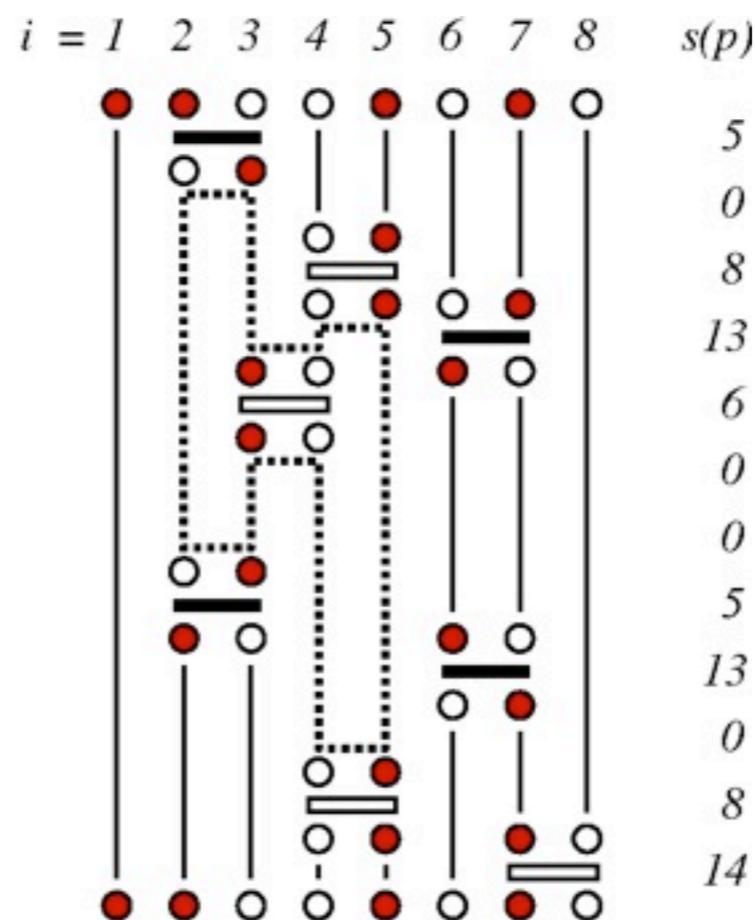
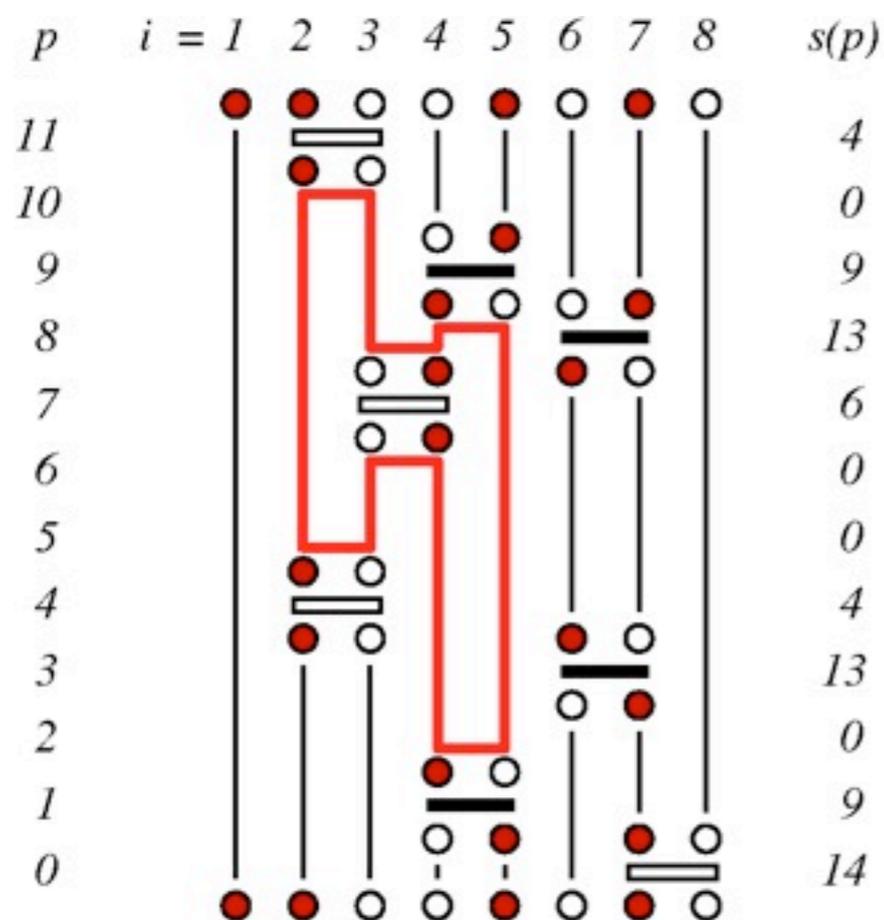
Off-diagonal updates



Local update

Change the type of two operators

- constraints
- inefficient
- cannot change winding numbers



Operator-loop update

- Many spins and operators can be changed simultaneously
- can change winding numbers

Pseudocode: Sweep of loop updates

constructing all loops, flip probability 1/2

```
do  $v_0 = 0$  to  $4L - 1$  step 2
  if ( $X(v_0) < 0$ ) cycle
     $v = v_0$ 
    if (random[0 - 1]  $< \frac{1}{2}$ ) then
      traverse the loop; for all  $v$  in loop, set  $X(v) = -1$ 
    else
      traverse the loop; for all  $v$  in loop, set  $X(v) = -2$ 
      flip the operators in the loop
    endif
  enddo
```



construct and flip a loop

```
 $v = v_0$ 
do
   $X(v) = -2$ 
   $p = v/4$ ;  $s(p) = \text{flipbit}(s(p), 0)$ 
   $v' = \text{flipbit}(v, 0)$ 
   $v = X(v')$ ;  $X(v') = -2$ 
  if ( $v = v_0$ ) exit
enddo
```

- by flipping bit 0 of $s(p)$, the operator changes from diagonal to off-diagonal, or vice versa

We also have to modify the stored spin state after the loop update

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

$v=V_{\text{first}}(i)$ is the location of the first vertex leg on site i

- flip the spin if $X(v)=-2$
- (do not flip it if $X(v)=-1$)
- no operation on i if $v_{\text{first}}(i)=-1$; then it is flipped with probability $1/2$

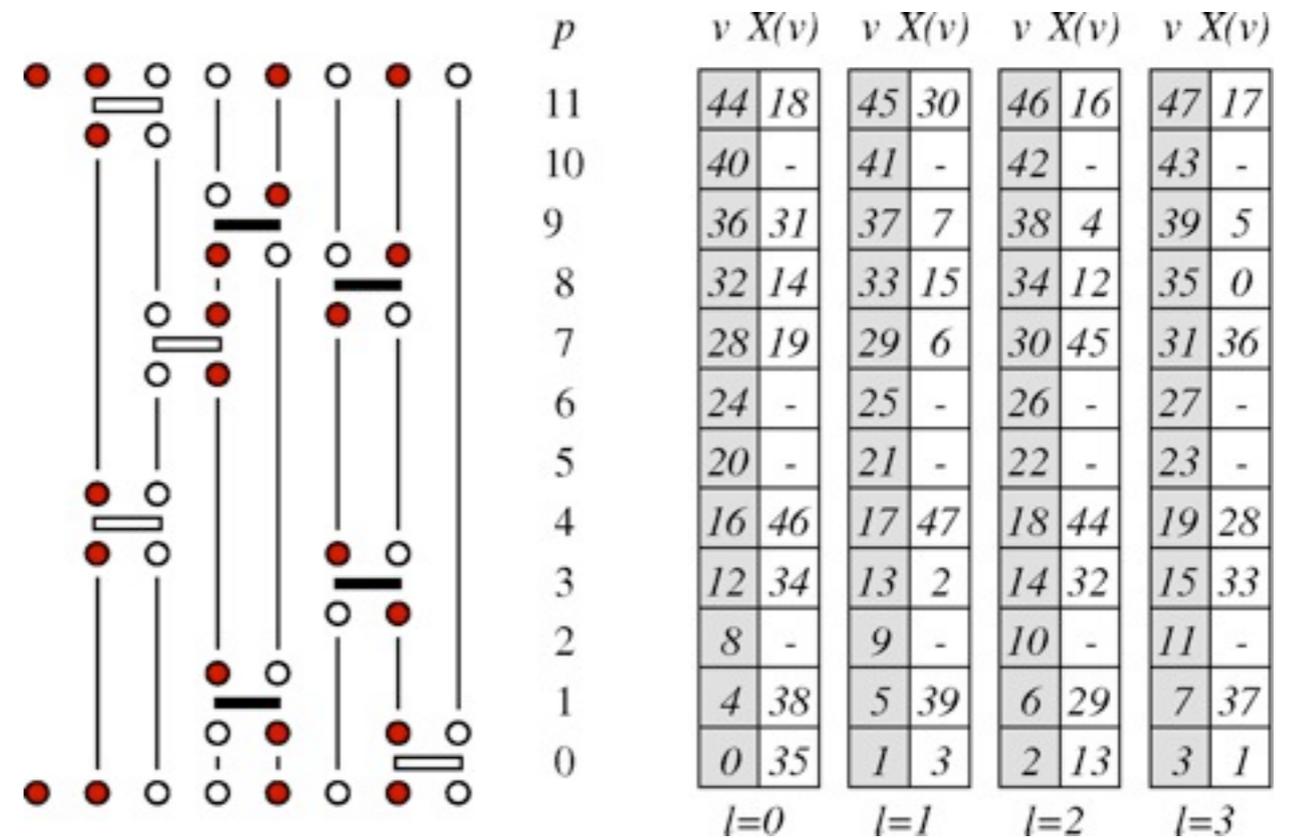
Constructing the linked vertex list

Traverse operator list $s(p)$, $p=0,\dots,L-1$

- 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

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



```
 $V_{\text{first}}(:) = -1; V_{\text{last}}(:) = -1$ 
```

```
do  $p = 0$  to  $L - 1$ 
```

```
  if ( $s(p) = 0$ ) cycle
```

```
     $v_0 = 4p; b = s(p)/2; s_1 = i(b); s_2 = j(b)$ 
```

```
     $v_1 = V_{\text{last}}(s_1); v_2 = V_{\text{last}}(s_2)$ 
```

```
    if ( $v_1 \neq -1$ ) then  $X(v_1) = v_0; X(v_0) = v_1$  else  $V_{\text{first}}(s_1) = v_0$  endif
```

```
    if ( $v_2 \neq -1$ ) then  $X(v_2) = v_0; X(v_0) = v_2$  else  $V_{\text{first}}(s_2) = v_0 + 1$  endif
```

```
     $V_{\text{last}}(s_1) = v_0 + 2; V_{\text{last}}(s_2) = v_0 + 3$ 
```

```
  enddo
```

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
```

Determination of the cut-off L

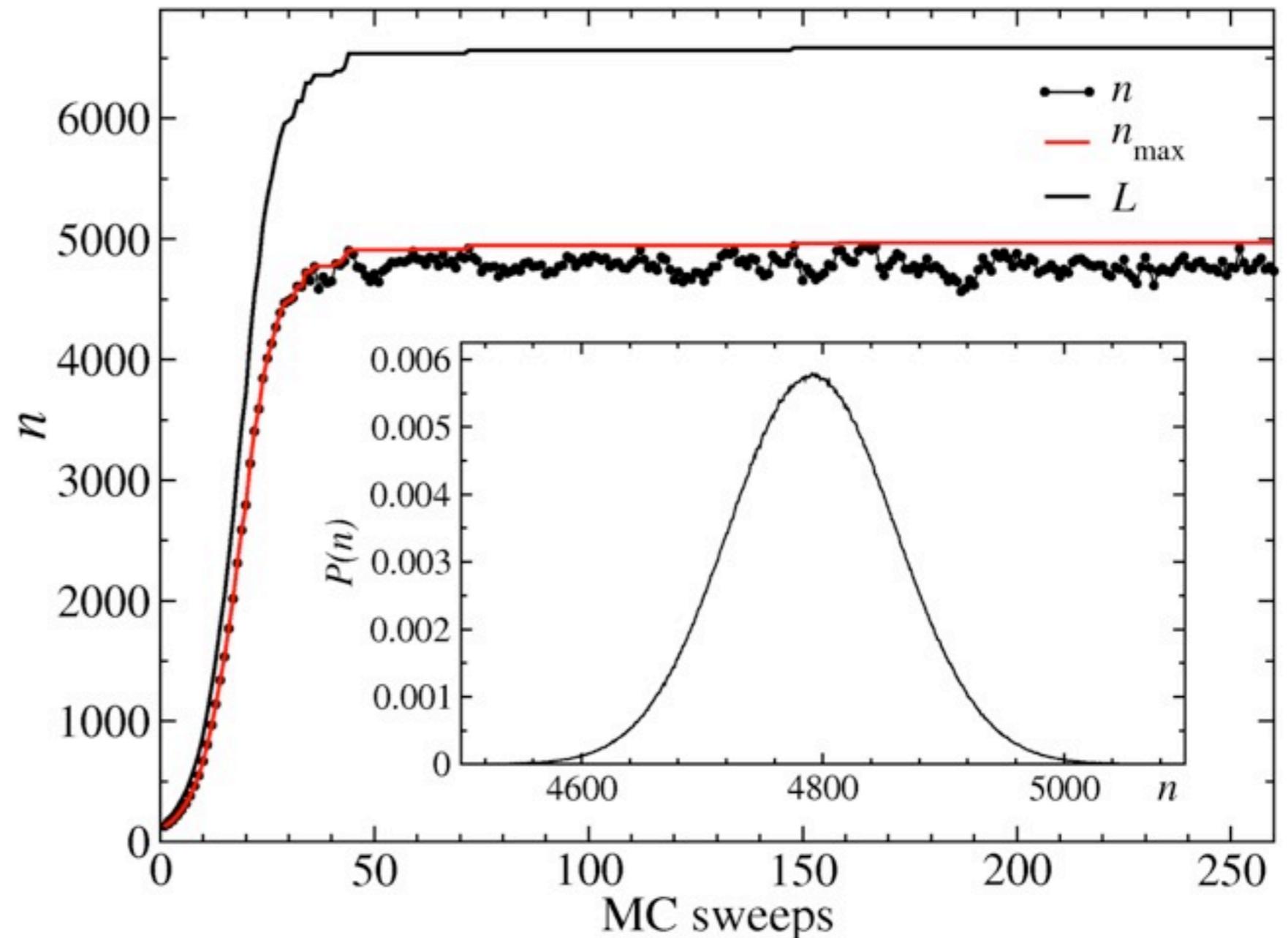
- adjust during equilibration
- start with arbitrary (small) n

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



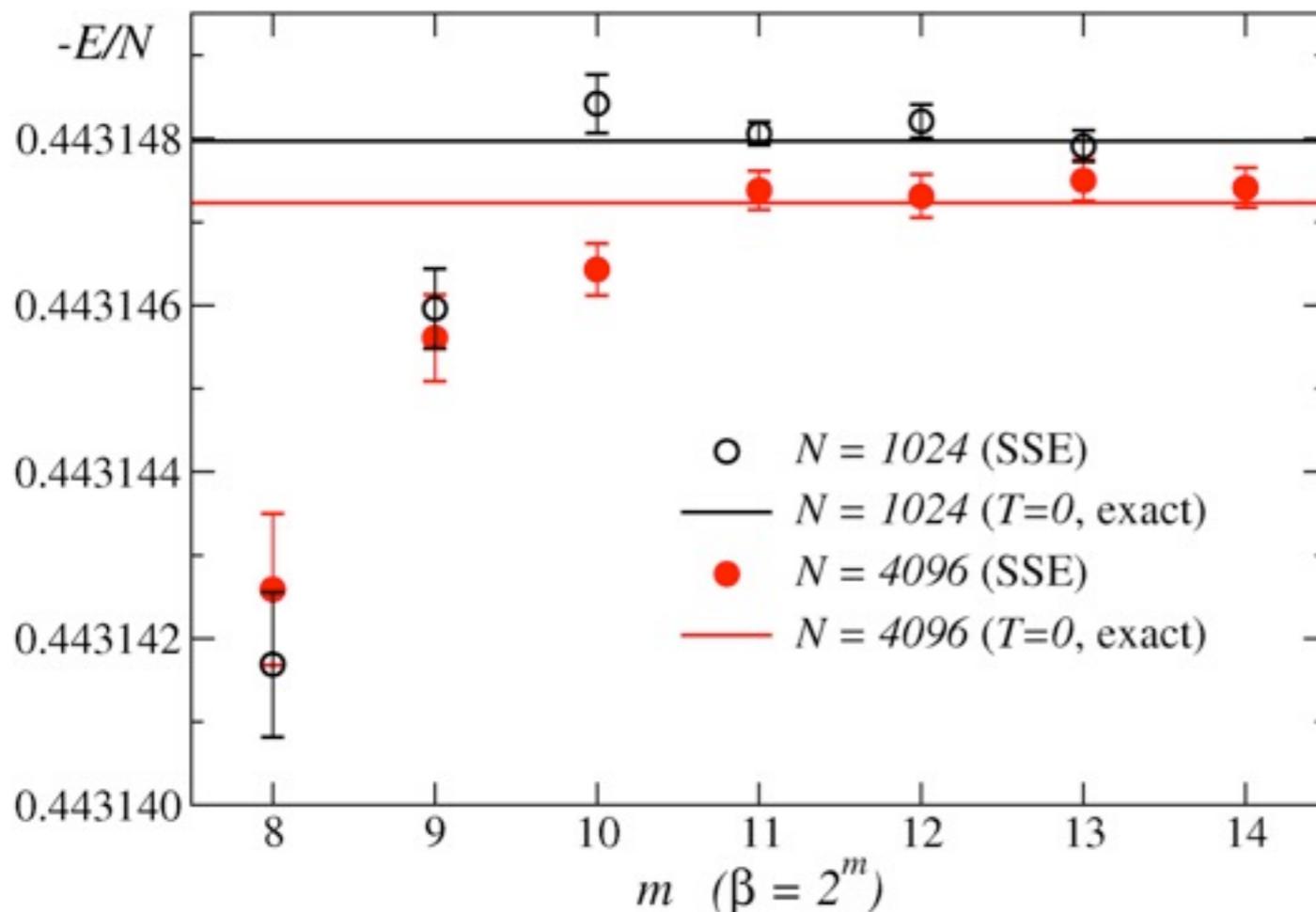
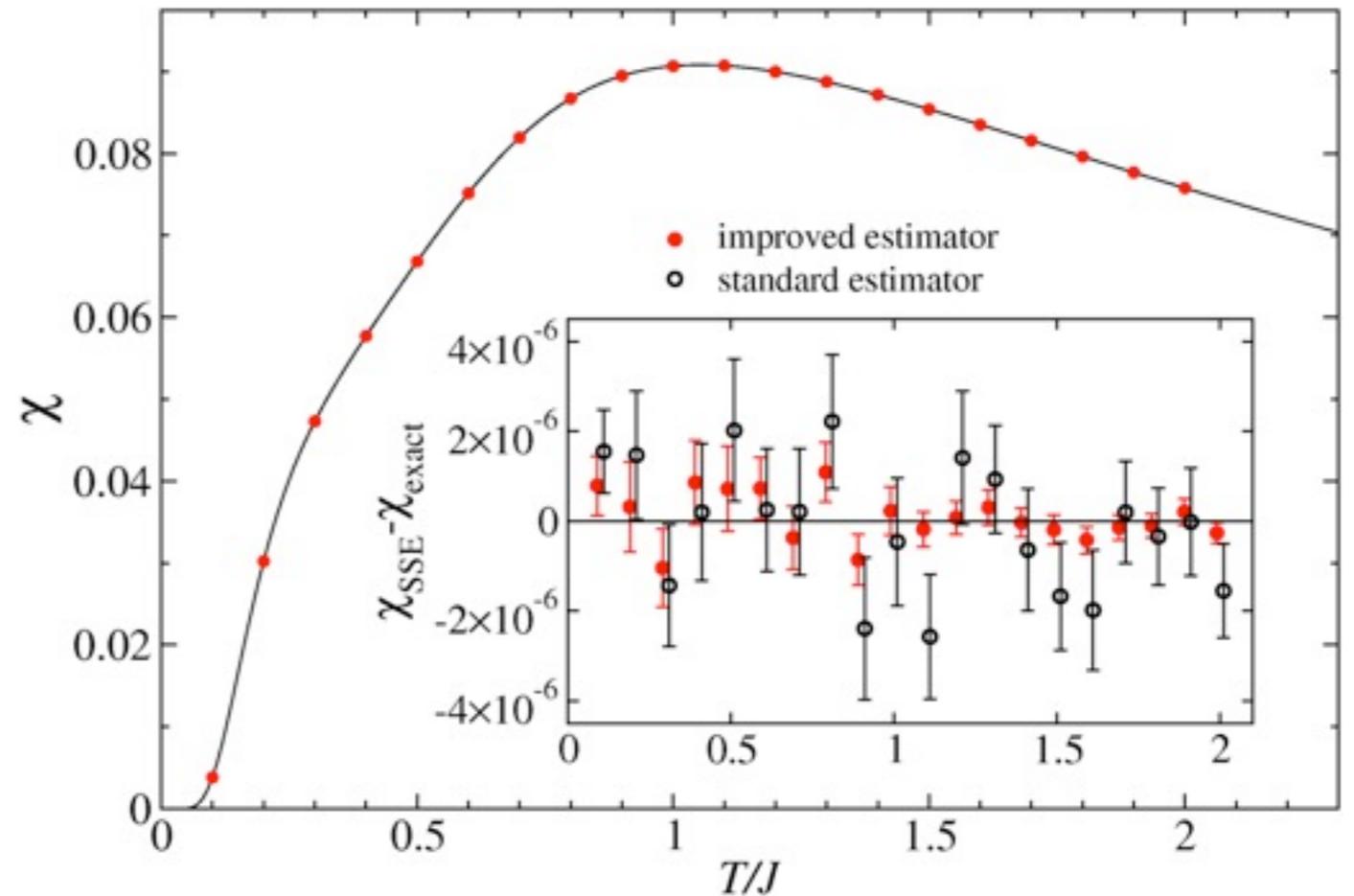
Does it work?

Compare with exact results

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

Susceptibility of the 4×4 lattice ⇒

- SSE results from 10^{10} 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 10^6 sweeps
- Bethe Ansatz ground state E/N
- SSE can achieve the ground state limit ($T \rightarrow 0$)