

# Quantum Monte Carlo

Seminar

Quantum problems of mesoscopic physics

Florian Cartarius

July 15, 2010

# Contents

## 1 Introduction to Monte Carlo methods

- Monte Carlo
- Importance Sampling
- The Metropolis Method

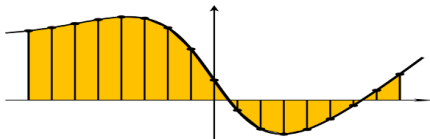
## 2 Path Integral Monte Carlo

- Path Integrals
- Identical particles - Bosons
- Quantum Monte Carlo on a lattice

# What are Monte Carlo methods?

- ▶ Monte Carlo methods are a statistical approach to solving integrals.
- ▶ The usual methods evaluate integrals on a regular grid.
- ▶ Monte Carlo methods choose points at random.

$$I = \int_a^b dx f(x) \approx \frac{b-a}{N} \sum_{i=1}^N f(x_i)$$



# Importance Sampling

- ▶ The largest weights of a function are often in a small subinterval, e.g. the partition function  $Z = \int dx_1 \cdots dx_N dp_1 \cdots dp_N e^{-\beta E(x_1, p_1, \dots, x_N, p_N)}$ .
- ▶ **Importance Sampling** samples many points in the region where the integrand is large and few elsewhere.
- ▶ Crucial reduction of computing time.

# Markov chains

- ▶ To generate configurations according to a probability distribution  $w(x)$  construct a **Markov chain**.  
New points are generated according to a probability distribution that depends on the current position.



- ▶ Solutions have to be **ergodic**.
- ▶ One special solution is **detailed balance**:

$$w(x)T(x \rightarrow x') = w(x')T(x' \rightarrow x)$$

# The Metropolis algorithm

- ▶ The **Metropolis algorithm** is an ergodic solution to the detailed balance condition.
- ▶ Split the transition probability into an selection and an acceptance probability.

$$T(x \rightarrow x') = \omega_{xx'} A_{xx'}$$

- ▶ Accept the new configuration with the probability

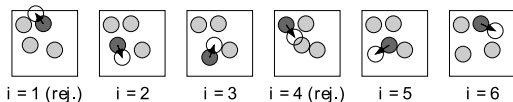
$$A_{xx'} = \min \left( 1, \frac{\omega_{x'x} w(x')}{\omega_{xx'} w(x)} \right)$$

## Example: Simulation of a monatomic gas

- ▶ In the canonical or (NVT) ensemble the configurations should be weighed according to the Boltzman factor  $\rho(X) \propto \exp(-\beta E(X))$ .

### Algorithm for a monatomic gas

- 1 Choose a random particle  $i$ .
- 2 Calculate a random trial displacement  $\Delta x$  and  $x'_i = x_i + \Delta x$ .
- 3 Accept the new configuration with probability  $\min(1, \exp(-\beta(U(x'^N) - U(r^N))))$ .



- ▶ Average of physical quantity  $A = \frac{1}{n} \sum_{v=0}^n A_v$

## Partition functions and density matrices

- ▶ In quantum mechanics the **density matrix** generalizes the classical Boltzmann distribution. The probability  $\pi(x)$  of being at position  $x$  is given as

$$\pi(x) = \frac{1}{Z} \rho(x, x, \beta)$$
$$\rho(x, x', \beta) = \langle x' | \exp(-\beta \hat{H}) | x \rangle$$
$$Z = \text{Tr}(\exp(-\beta \hat{H}))$$

- ▶ An exact solution for the density matrix can only be computed for simple examples (e.g. free particles).



## High temperature limit

- ▶ A simple general expression for the density matrix does not exist.

$$e^{-\beta(\hat{T}+\hat{V})} = e^{-\beta\hat{T}} e^{-\beta\hat{V}} e^{-\frac{\beta^2}{2}[\hat{T},\hat{V}]},$$

if  $[\hat{T} + \hat{V}, [\hat{T}, \hat{V}]] = 0$ .

- ▶ Neglecting the operator  $[\hat{T}, \hat{V}]$  yields an error of order  $\beta^2$ .
- ▶ For high temperatures (small  $\beta$ ) the density matrix can be approximated as:

$$\rho(x, x', \beta) \approx \langle x' | e^{-\beta\hat{T}} | x \rangle e^{-\beta V(x)}$$

# The path integral

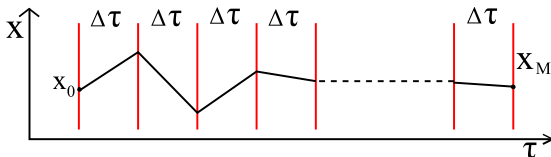
- ▶ To use the high temperature approximation, divide  $\beta$  in  $M$  small fragments  $\Delta\tau = \frac{\beta}{M}$ .

$$e^{-\beta(\hat{T}+\hat{V})} = \left[ e^{-\Delta\tau(\hat{T}+\hat{V})} \right]^M$$

- ▶ The partition function can be written as

$$\int dx_0 \langle x_0 | e^{-\beta\hat{H}} | x_0 \rangle = \int dx_0 dx_1 \dots dx_{M-1} \\ \times \langle x_0 | e^{-\Delta\tau\hat{H}} | x_1 \rangle \langle x_1 | e^{-\Delta\tau\hat{H}} | x_2 \rangle \dots \langle x_{M-1} | e^{-\Delta\tau\hat{H}} | x_M \rangle,$$

with  $x_M = x_0$ .



# Path integral representation of the partition function

$$Z = \underbrace{\int \int dx_0 \dots dx_{M-1}}_{\text{sum of paths}} \underbrace{\langle x_0 | e^{-\Delta\tau\hat{H}} | x_1 \rangle \dots \langle x_{M-1} | e^{-\Delta\tau\hat{H}} | x_M \rangle}_{\text{weight } \pi \text{ of path}}$$

- ▶ Quantum system of  $N$  particles is equivalent to a classical system of  $NM$  particles.
- ▶ The path integral maps the  $d$ -dimensional quantum system to a  $d+1$ -dimensional system. The extra dimension corresponds to the index  $k$  in  $x_k$ , going from  $0$  to  $\beta$  in steps  $\Delta\tau = \frac{\beta}{M}$ .

# Polymer picture

- ▶ Each particle is represented by a ring-polymer.
- ▶ Adjacent beads are connected and coupled by a harmonic spring.

$$\rho(x_i, x_j, \beta) = \langle x_j | e^{-\Delta\tau \hat{H}} | x_i \rangle = \frac{1}{(2\pi\Delta\tau)^{3N/2}} e^{-\Delta\tau V(x_j)} e^{-(x_j - x_i)^2 / (2\Delta\tau)}$$

- ▶ Interatomic forces occur only if the imaginary time index  $s$  is the same.

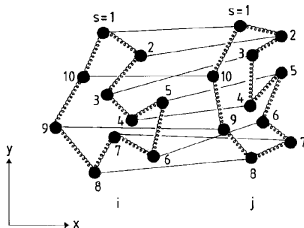
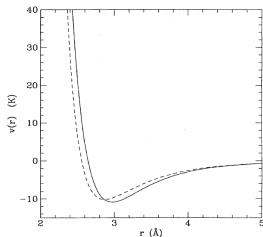


Figure: Representation of two quantum particles in two dimensions.

Simulation of superfluid  $^4\text{He}$ 

- ▶ The interactions between atoms can be described by a pair potential

$$H = -\frac{\hbar^2}{2m} \sum_{i=1}^N \nabla_i^2 + \sum_{i<j} V(|x_i - x_j|) .$$



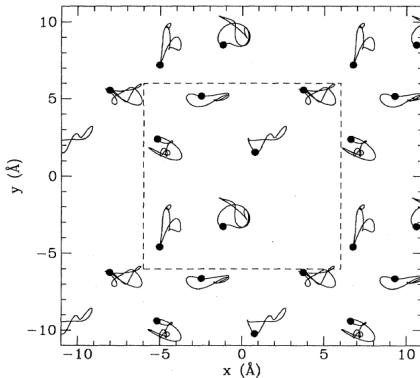
- ▶  $^4\text{He}$  atoms have the statistical properties of bosons. For a bosonic system the partition function has the form

$$Z_B = \frac{1}{N!} \sum_P \int dX_0 \cdots dX_{M-1} \langle X_0 | e^{-\Delta\tau\hat{H}} | X_1 \rangle \cdots \langle X_{M-1} | e^{-\Delta\tau\hat{H}} | X_M \rangle ,$$

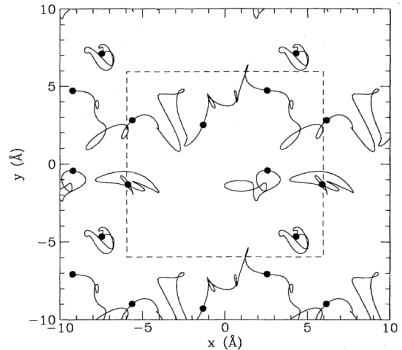
with the new boundary condition  $PX_M = X_0$  where P is a permutation of particles.

# Simulation of superfluid $^4\text{He}$

- ▶ Paths can close on any permutation of their starting positions.



(a) The trace of six He-Atoms in a box with periodic boundary conditions at 4 K.



(b) At 0.75 K.

# Calculating properties

- ▶ Particle density:  $\langle \rho(r) \rangle = \frac{1}{M} \left\langle \sum_{i,m} \delta(r - r_{im}) \right\rangle$
- ▶ Energy:  $E = \langle \hat{H} \rangle$
- ▶ Specific heat:  $C_v = -\beta^2 \frac{dE}{d\beta}$

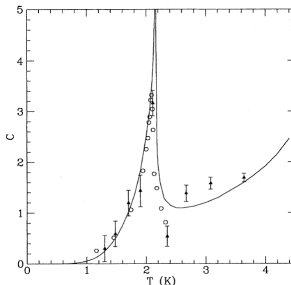


Figure: Specific heat of  $^4\text{He}$ : solid line, experiment (Wilks, 1967), triangles, PIMC calculations (Ceperley and Pollock, 1986).

# Quantum Ising Model

$$\hat{H} = \underbrace{-J \sum_{\langle ij \rangle} \hat{\sigma}_i^z \hat{\sigma}_j^z}_{\hat{H}_1} + \underbrace{-\Gamma \sum_i \hat{\sigma}_i^x}_{\hat{H}_2}$$

- ▶ The Mth approximant of the partition function is

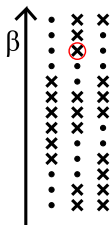
$$\begin{aligned} Z &\approx \text{Tr} \left[ e^{-\frac{\beta}{M} \hat{H}_1} e^{-\frac{\beta}{M} \hat{H}_2} \right]^M \\ &= \sum_{\{S_i^k\}} \prod_{k=1}^M \prod_{i=1}^N e^{\frac{\beta J}{M} S_i^k S_{i+1}^k} \left\langle S_i^k \left| e^{\frac{\Gamma \beta}{M} \hat{\sigma}_i^x} \right| S_{i+1}^{k+1} \right\rangle \end{aligned}$$

- ▶ System can be mapped to a 2-dimensional classical system.

$$Z = C_m \sum_{\{S_i^k\}} \exp \left[ \sum_{k=1}^M \sum_{i=1}^N \left( \frac{\beta J}{M} S_i^k S_{i+1}^k + K_m S_i^k S_{i+1}^{k+1} \right) \right]$$



# Sampling the Quantum Ising Model



- ▶ Attempt to flip the circled spin.
- ▶ Calculate the weights before and after the spin flip
- ▶ Accept the new configuration with

$$\min \left( 1, \frac{\pi_{\text{after}}}{\pi_{\text{before}}} \right) = \min \left( 1, \frac{e^{K_m - K_m} e^{\frac{\beta J}{M} + \frac{\beta J}{M}}}{e^{-K_m + K_m} e^{-\frac{\beta J}{M} - \frac{\beta J}{M}}} \right) = 1$$

# Modifications

- ▶ The model can easily be extended to higher dimensions.
- ▶ The ferromagnetic interactions and the magnetic fields can be chosen randomly.

$$\hat{H} = - \sum_{\langle ij \rangle} J_{ij} \hat{\sigma}_i^z \hat{\sigma}_j^z - \sum_i \Gamma_i \hat{\sigma}_i^x$$

## Summary

- ▶ Monte Carlo methods rely on repeated random sampling, and are useful for systems with a large number of degrees of freedom.
- ▶ Importance Sampling increases the efficiency of Monte Carlo methods.
- ▶ The path integral method allows to sample quantum system configurations with the appropriate Boltzmann factor.
- ▶ For bosonic systems we have to sample the path space and the permutation space.