ICTP School in Computational Condensed Matter Physics: From Atomistic Simulations to Universal Model Hamiltonians September 2015

# Lecture 1

# Stochastic series expansion (SSE) method for simulations of quantum spins

Anders W Sandvik, Boston University

<u>**Review article</u> on quantum spin systems and numerical methods**<sup>m</sup>(hrFchdaSSE): **APXiv: 1**<sup>a</sup>**10**ft: **328**ft<sup>hematic</sup></u>





# **Lecture outline**

- Intro to quantum Heisenberg model
- Path integrals on the lattice
- Stochastic Series expansion (alternative to path integral)
- Implementation for 2D S=1/2 Heisenberg antiferromagnet
- Look at program if we have time

# **Quantum antiferromagnets**

Starting model for spin-isotropically interacting S=1/2 spins: The **Heisenberg model** with nearest-neighbor <i,j> interactions

$$H = J \sum_{\langle i,j \rangle} \vec{S}_i \cdot \vec{S}_j, \quad J > 0$$

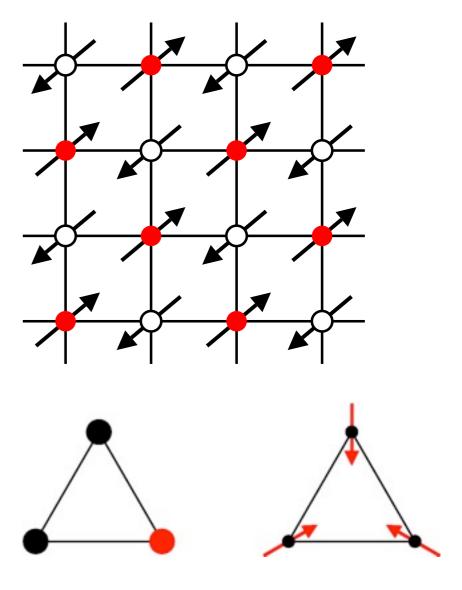
Lattices can be classified as:

# **Bipartite**

- nearest-neighbors i,j always on different sublattices
- compatible with Neel order
- but other states possible

# **Non-bipartite**

- no bipartition is possible
- frustrated antiferromagnetic interactions
- different kinds of order or no long-range order (spin liquid)



# **Order Parameter: Sublattice magnetization**

$$\vec{m}_s = \frac{1}{N} \sum_{i=1}^{N} \phi_i \vec{S}_i, \quad \phi_i = (-1)^{x_i + y_i} \quad (\text{2D square lattice})$$

- In a classical bipartite system at T=0:  $|\langle \vec{m}_s \rangle| = S$
- In finite system, symmetry not broken, use:  $\langle m_s^2 
  angle = S^2$
- At T > 0 thermal fluctuations reduce order:  $\langle m_s^2 \rangle < S^2$

# Quantum system: Fully ordered Neel state not an eigenstate of H even on a bipartite lattice

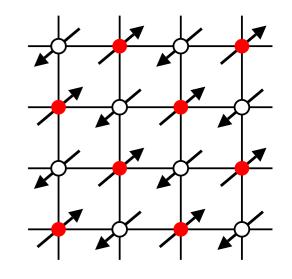
- |m<sub>s</sub>|<S at T=0 (can have |m<sub>s</sub>|=0)

# **Mermin-Wagner theorem**

λT

(on breaking a continuous symmetry):

- No Neel order in 1D quantum Heisenberg model
- Neel order possible only at T=0 in 2D system
- Order possible also at T>0 in 3D



# **Quantum Monte Carlo**

Rewrite the quantum-mechanical expectation value into a classical form

$$\langle A \rangle = \frac{\operatorname{Tr}\{Ae^{-\beta H}\}}{\operatorname{Tr}\{e^{-\beta H}\}} \to \frac{\sum_{c} A_{c} W_{c}}{\sum W_{c}}$$

Monte Carlo sampling in the space {c} with weights W<sub>c</sub> (if positive-definite...)

# Different ways of doing it

- World-line methods for spins and bosons
- Stochastic series expansion for spins and bosons
- Fermion determinant methods

For ground state calculations we can also do projection from a "trial state"

$$|\Psi_m\rangle \sim H^m |\Psi_0\rangle \qquad |\Psi_m\rangle \to |0\rangle \text{ when } m \to \infty$$
  
 $|\Psi_\beta\rangle \sim e^{-\beta H} |\Psi_0\rangle \qquad |\Psi_\beta\rangle \to |0\rangle \text{ when } \beta \to \infty$ 

Particularly simple and efficient schemes exist for S=1/2 models

$$H = -J\sum_{b=1}^{N_b} \left(\frac{1}{4} - \mathbf{S}_{i(b)} \cdot \mathbf{S}_{j(b)}\right) \qquad (+ \text{ certain multi-spin terms})$$

No sign problem on bipartite lattices

("sign problem" if not the case)

## Path integrals on the lattice, imaginary time

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

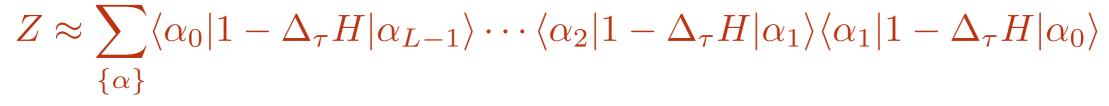
#### **Example: hard-core bosons**

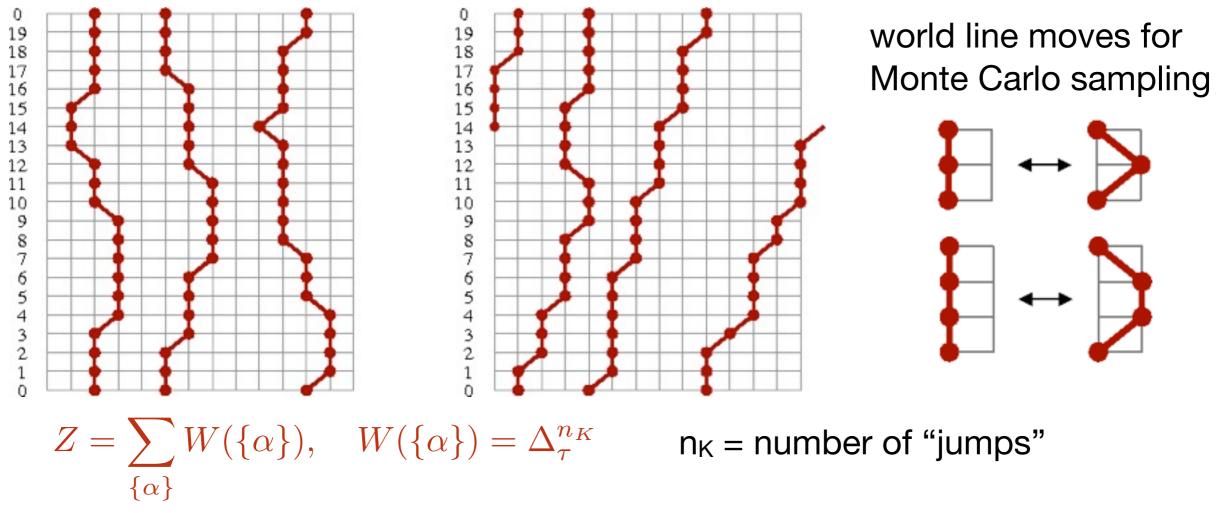
$$H = K = -\sum_{\langle i,j \rangle} K_{ij} = -\sum_{\langle i,j \rangle} (a_j^{\dagger} a_i + a_i^{\dagger} a_j) \qquad n_i = a_i^{\dagger} a_i \in \{0,1\}$$

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**

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

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

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

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

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

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

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

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)

L = 1

# **Including interactions**

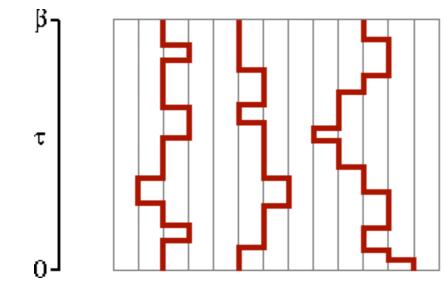
For any diagonal interaction V (Trotter, or split-operator, approximation)

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

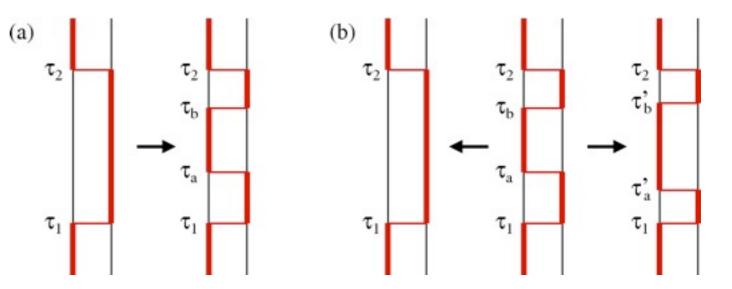
Product over all times slices  $\rightarrow$ 

# The continuous time limit

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



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



local updates (problem when Δ<sub>τ</sub>→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 (no approximation)

$$Z = \operatorname{Tr}\{\mathrm{e}^{-\beta H}\} = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\alpha_0} \langle \alpha_0 | H^n | \alpha_0 \rangle$$

Define index sequences (string) referring to terms of H

$$H = \sum_{i=1}^{m} H_i \qquad S_n = (a_1, a_2, \dots, a_n), \quad a_i \in \{1, \dots, m\}$$

Break up H<sup>n</sup> into strings:

$$Z = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\alpha_0} \sum_{S_n} \langle \alpha_0 | H_{a_n} \cdots H_{a_2} H_{a_1} | \alpha_0 \rangle$$

We should have (always possible):  $H_i |\alpha_j\rangle \propto |\alpha_k\rangle$ - no branching during propagation with operator string - some strings not allowed (illegal operations)

For hard-core bosons the (allowed) path weight is:  $W(S_n, \alpha_0) = \frac{\beta^n}{\gamma!}$ 

We can make this look more similar to a path integral by introducing partially propagated states:  $|\alpha_p\rangle = H_{a_p} \cdots H_{a_2} H_{a_1} |\alpha_0\rangle$ 

$$Z = \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\alpha_0} \sum_{S_n} \langle \alpha_0 | H_{a_n} | \alpha_{n-1} \rangle \langle \alpha_{n-2} | \cdots | \alpha_2 \rangle \langle \alpha_1 | H_{a_1} | \alpha_0 \rangle$$

$$|\alpha_n \rangle = |\alpha_0 \rangle$$

Same-looking paths, different-looking weights

- but become equivalent with time continuum in path integral

Energy: 
$$\langle H \rangle = \frac{1}{Z} \sum_{n=0}^{\infty} \frac{(-\beta)^n}{n!} \sum_{\alpha_0} \langle \alpha_0 | H^n H | \alpha_0 \rangle$$

Relabel terms of n-sum: replace n+1 by n

$$\langle H \rangle = -\frac{1}{Z} \sum_{n=1}^{\infty} \frac{(-\beta)^n}{n!} \frac{n}{\beta} \sum_{\alpha_0} \langle \alpha_0 | H^n | \alpha_0 \rangle$$

Therefore the energy is:  $E = -\langle n \rangle / \beta$ 

Can also derive specific heat:  $C = \langle n^2 \rangle - \langle n \rangle^2 - \langle n \rangle$ 

Follows:  $\langle n \rangle \propto \beta N$ ,  $\sigma_n \propto \sqrt{\beta N}$ 

# **Fixed string-length scheme**

- n fluctuating  $\rightarrow$  varying size of the sampled configurations
- the expansion can be truncated at some  $n_{max}=L$ (exponentially small error if large enough)
- cutt-off at n=L, fill in operator string with unit operators  $H_0=I$

H<sub>4</sub> H<sub>7</sub> H<sub>1</sub> H<sub>6</sub> H<sub>2</sub> H<sub>1</sub> H<sub>8</sub> H<sub>3</sub> H<sub>3</sub> H<sub>5</sub> n=10

 $H_1 H_6 I H_2 H_1 H_8 H_3 H_3$  $M = 14 H_4$  $H_7$  I  $H_5$ 

- conisider all possible locations in the sequence  $\binom{L}{n}^{-1} = \frac{n!(L-n)!}{L!}$

$$Z = \sum_{\alpha_0} \sum_{S_L} \frac{(-\beta)^n (L-n)!}{L!} \langle \alpha_0 | H_{a_m} \cdots H_{a_2} H_{a_1} | \alpha_0 \rangle$$

Here n is the number of  $H_i$ , i>0 instances in the sequence of L ops - the summation over n is now implicit

# L can be chosen automatically by the simulation

## **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

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

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

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

Four non-zero matrix elements

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

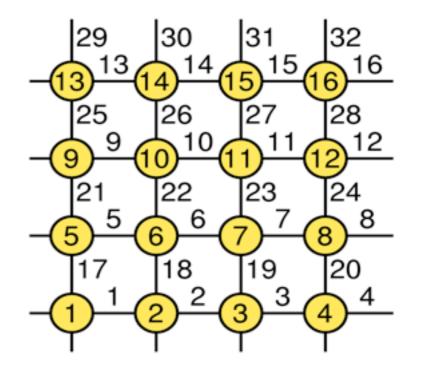
Partition function

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

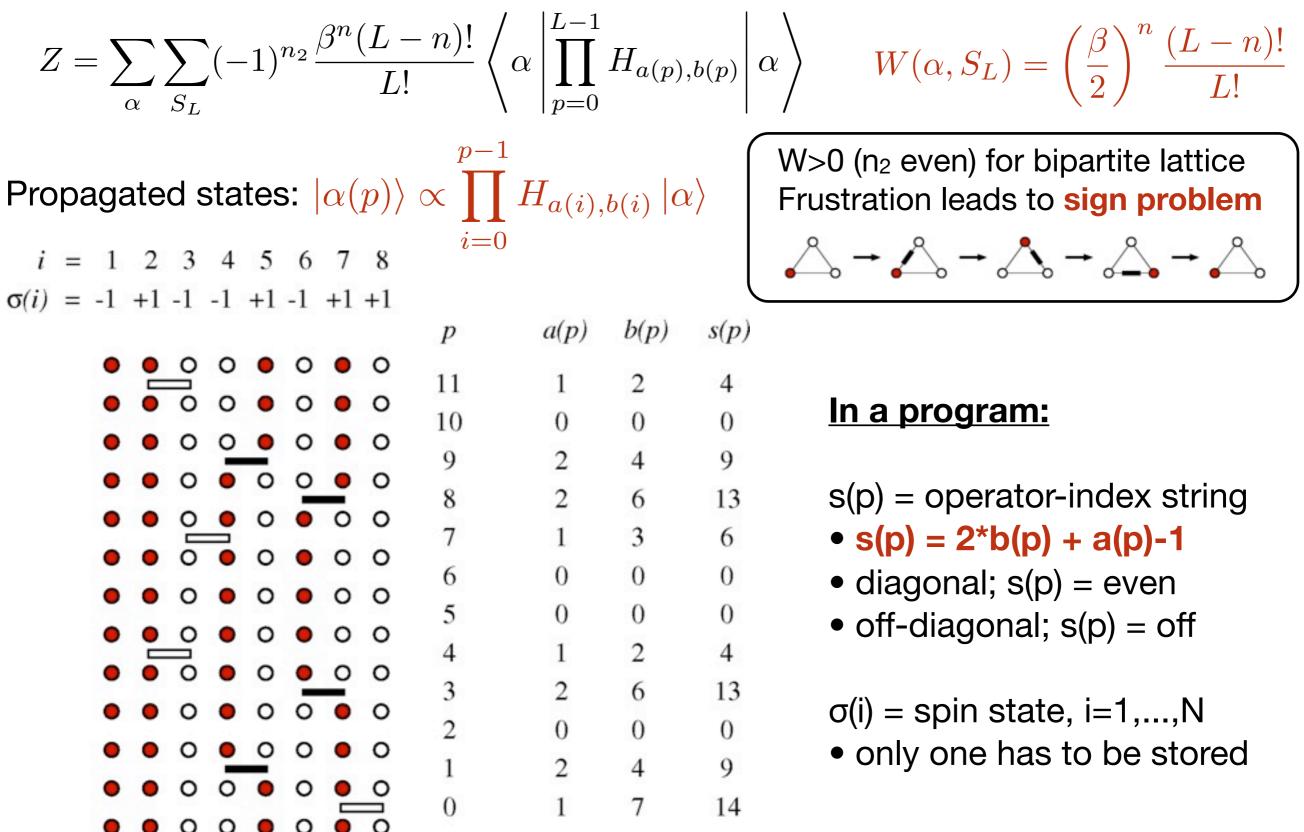
n<sub>2</sub> = number of a(i)=2 (off-diagonal operators) in the sequence

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

2D square lattice bond and site labels



For fixed-length scheme

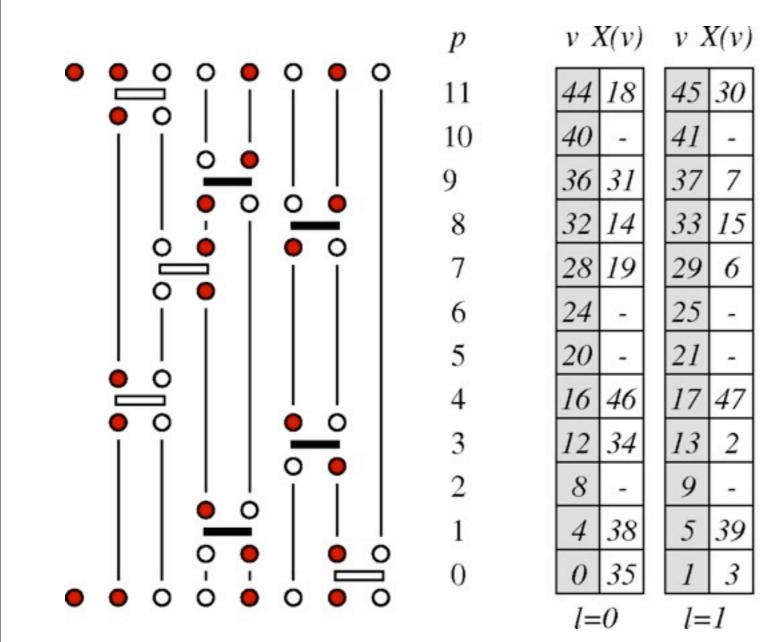


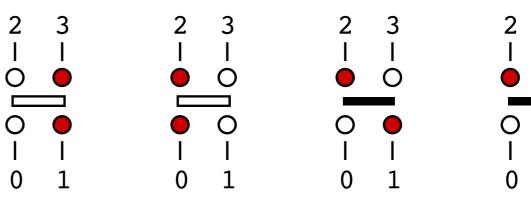
#### SSE effectively provides a discrete representation of the time continuum

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





v X(v)

47

43

39

35

31

27

23

15

3

l=3

19 28

33

37

5

0

36

v X(v)

46 16

34 12

30 45

18 44

14 32

29

4

42

38

26

22

10

6

l=2

X() = vertex list
• operator at $p \rightarrow X(v)$
v=4p+l, l=0,1,2,3
links to post and

3

Ο

1

 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

 $W(\alpha, S_L) = \left(\frac{\beta}{2}\right)^n \frac{(L-n)!}{L!}$ Change the configuration;  $(\alpha, S_L) \rightarrow (\alpha', S'_L)$ 0 0 0 0 0 0 • • • • • • • • Diagonal update:  $|0,0|_p \leftrightarrow |1,b|_p$ • • • • • • • • • • • • • • • • • •  $|\alpha(p+1)\rangle$  • • • • • • • • • 0 0 0 0 0 0 • • • • • • • • • • • • • • • • • Attempt at p=0,...,L-1. Need to know  $|\alpha(p)\rangle$  $\bullet \circ \bullet \circ \circ \bullet \circ$  generate by flipping spins when off-diagonal operator  $\bullet$   $\circ$   $\bullet$   $\circ$   $\circ$   $\bullet$   $\circ$  $\bullet \bullet \circ \overline{\circ \bullet} \circ \bullet \circ$  $P_{\text{select}}(a = 0 \rightarrow a = 1) = 1/N_b, \quad (b \in \{1, \dots, N_b\})$  $P_{\text{select}}(a=1 \rightarrow a=0)=1$ n is the current power • n  $\rightarrow$  n+1 (a=0  $\rightarrow$  a=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  $\rightarrow$  n-1 (a=1  $\rightarrow$  a=0) **Acceptance probabilities**  $P_{\text{accept}}([0,0] \to [1,b]) = \min \left| \frac{\beta N_b}{2(L-n)}, 1 \right|$ 

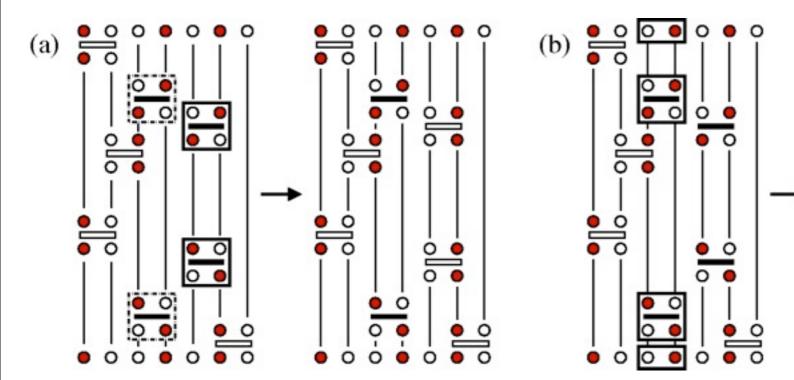
$$P_{\text{accept}}([1,b] \to [0,0]) = \min\left[\frac{2(L-n+1)}{\beta N_b}, 1\right]$$

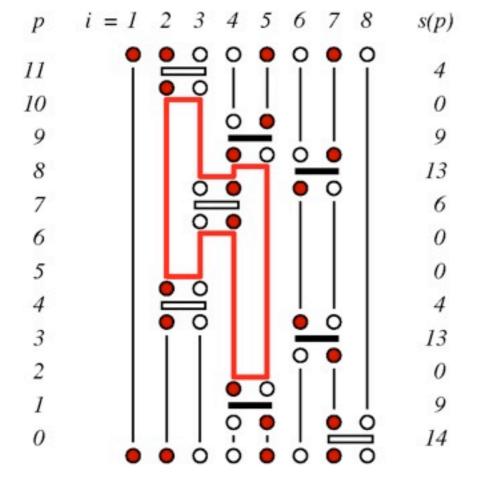
#### **Pseudocode: Sweep of diagonal updates**

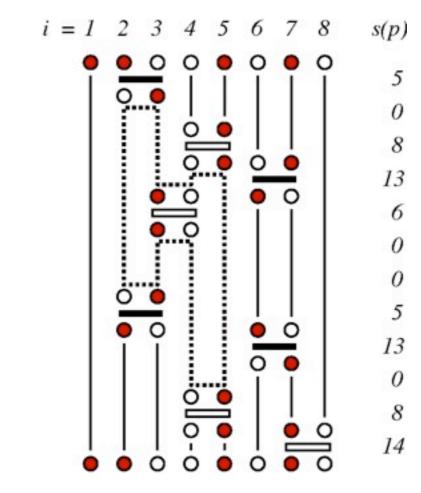
$$\begin{array}{l} \textbf{do} \ p=0 \ \textbf{to} \ L-1 \\ \textbf{if} \ (s(p)=0) \ \textbf{then} \\ \ b= \textbf{random}[1,\ldots,N_b] \\ \textbf{if} \ \ \sigma(i(b))=\sigma(j(b)) \ \textbf{cycle} \\ \textbf{if} \ (andom[0-1] < P_{\text{insert}}(n)) \ \textbf{then} \ s(p)=2b; \ n=n+1 \ \textbf{endif}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

- $\bullet$  To insert operator, bond b generated at random among  $1, \ldots, N_{\rm b}$ 
  - can be done only if connected spins i(b),j(b) are anti-parallel
  - if so, do it with probability Pinsert(n)
- Existing diagonal operator can always be removed
   do it with probability P<sub>remove</sub>(n)
- If off-diagonal operator, advance the state
  - extract bond b, flip spins at i(b),j(b)

## **Off-diagonal updates**







## Local update

0 0 0

0

0 0

0

о

0

0

010-0

0

ollo

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) = flipbit(s(p), 0) v' = flipbit(v, 0) v = X(v'); X(v') = -2if  $(v = v_0)$  exit enddo

- by flipping bit 0 of s(p), the operator changes from diagonal to offdiagonal, or vise versa
- moving on the vertex to the adjacent spin is also done with a bit flip

#### 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=V<sub>first</sub>(i) is the location of the first vertex leg on site i

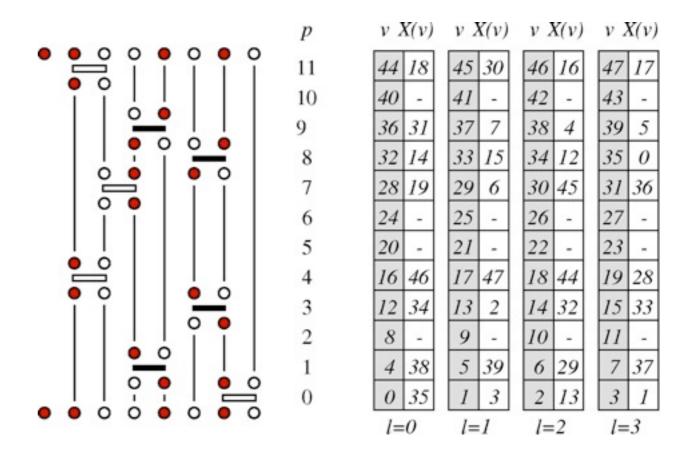
- flip the spin if X(v)=-2
- (do not flip it if X(v)=−1)
- no operation on i if  $v_{first}(i) = -1$ ; then it is flipped with probability 1/2

## **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

### **Determination of the cut-off L**

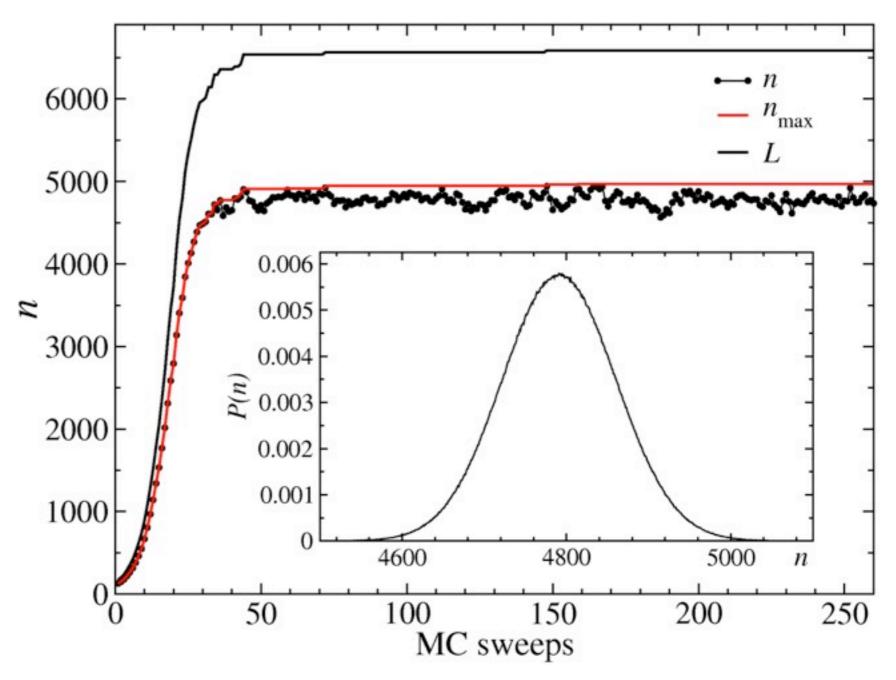
- adjust during equilibration
- start with arbitrary (small) n

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

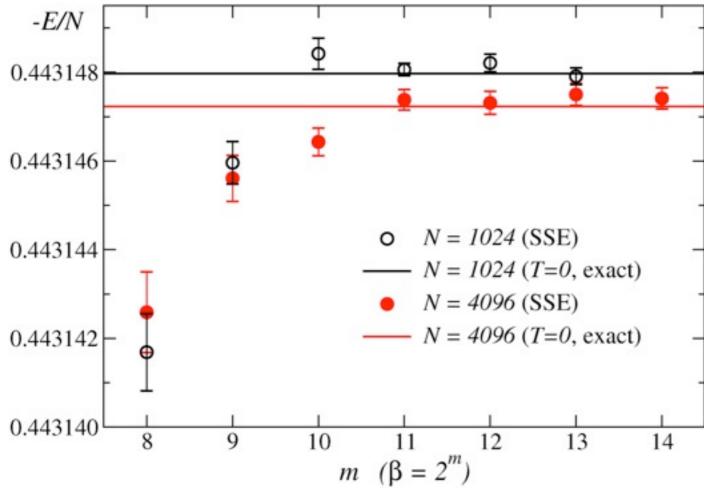


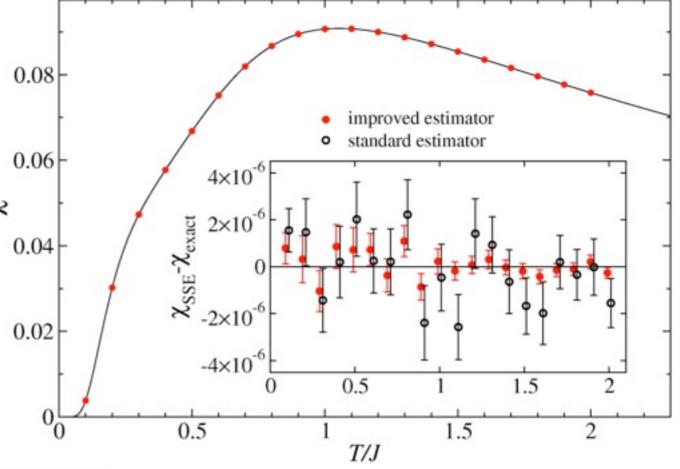
## Does it work? Compare with exact results

- 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)





## ⇐ Energy for long 1D chains

- SSE results for 10<sup>6</sup> sweeps
- Bethe Ansatz ground state E/N
- SSE can achieve the ground state limit (T→0)

# **Basic SSE code (Fortran90) available on-line:**

## https://physics.bu.edu/~sandvik/trieste15/

Simulation of the 2D Heisenberg model with N=Lx\*Ly spins

- periodic boundary conditions
- Ly=1 for a chain (only x-periodic)
- Ly=2 for a 2-leg ladder (only x-periodic)

Calculates:

- energy and specific heat per site
- uniform magnetic susceptibility
- squared sublattice magnetization