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Research Workshop on Condensed Matter Physics

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MINIWORKSHOP ON

QUANTUM MONTE CARLO SIMULATIONS OF LIQUIDS AND SOLIDS

30 JUNE - 11 JULY 1997

and

CONFERENCE ON

QUANTUM SOLIDS AND POLARIZED SYSTEMS

3 - 5 JULY 1997

"The diffusion Monte Carlo algorithm"

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These are preliminary lecture notes, intended only for distribution to participants.

The Diffusion Monte Carlo Algorithm

- A tutorial

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Content:

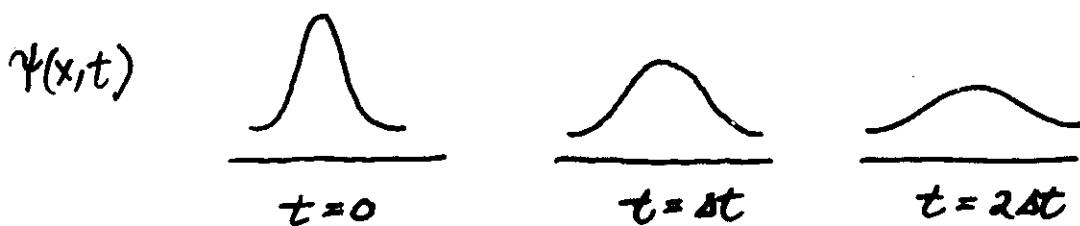
- I. The Intuitive Idea
- II. Importance Sampling
- III. Operator form and QDMC
- IV. DMC algorithm with rejection (Metropolis Revisited)
- V. Higher Order Algorithms

I. The Intuitive Idea - a biological analog.

Consider a "primitive" life form that can move and reproduce. Let $\psi(x,t)$ denotes its population density distribution at time t .

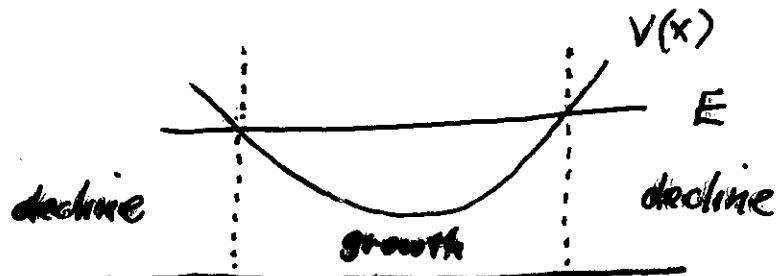
a) Mobility - aimless random walks \Rightarrow diffusive motion

$$\frac{\partial}{\partial t} \psi(x,t) = \frac{1}{2} \nabla^2 \psi(x,t)$$



b) Reproduction - replicate according to internal "metabolism" rate E and environmental "stress" distribution $V(x)$.

$$\frac{\partial}{\partial t} \psi(x,t) = [E - V(x)] \psi(x,t)$$



- Questions : 1) For a given environment $V(x)$, for what metabolism rate E is the population sustainable over time ?
- 2) If the population can evolve by collectively adjusting its metabolism rate E , what would be its long time population distribution ?

Answers : The population evolves according to

$$\frac{\partial}{\partial t} \psi(x,t) = \frac{1}{2} \nabla^2 \psi(x,t) + [E - V(x)] \psi(x,t)$$

$$= (H - E) \psi(x,t)$$

where

$$H = -\frac{1}{2} \nabla^2 + V(x)$$

The evolution in time, given that $\psi(x,0) = \phi_0(x)$, is

$$\psi(x,t) = \sum_n C_n e^{(E-E_n)t} \psi_n(x)$$

where $H \psi_n(x) = E_n \psi_n(x)$ and $C_n = \langle \psi_n | \phi_0 \rangle$.

$$\Rightarrow \psi(x,t) \underset{t \rightarrow \infty}{\rightarrow} C_0 e^{(E-E_0)t} \psi_0(x) + \dots$$

Sustainable population only possible for $E = E_0$,

and $\psi(x,t) \underset{t \rightarrow \infty}{\propto} \psi_0(x)$.

Thus turning the argument around, the ground state energy E_0 and wavefunction $\psi_0(x)$ of H can be obtained by simulating the evolution of a population of "primitive life form" (point particles) with positions $\{x_1, x_2, \dots, x_N\}$:

a) Diffusion : $\frac{\partial}{\partial t} \psi(x,t) = \frac{1}{2} \nabla^2 \psi(x,t)$

$$\Rightarrow \psi(x,t+at) = \int dx \frac{1}{\sqrt{2\pi at}} e^{-\frac{1}{2at}(x'-x)^2} \psi(x,t)$$

$$\Rightarrow x_i \rightarrow x_i + \xi \sqrt{at} \quad \begin{matrix} \text{unit.} \\ t \end{matrix} \quad \begin{matrix} \text{Gaussian random numbers} \\ \langle \xi \rangle = 0; \langle \xi^2 \rangle = 1 \end{matrix}$$

b) Replication : $\frac{\partial}{\partial t} \psi(x,t) = [E - V(x)] \psi(x,t)$

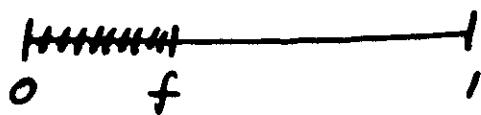
$$\Rightarrow \psi(x,t+at) = \underbrace{e^{[E - V(x)]at}}_{\text{local growth factor} = m} \psi(x,t) \quad \begin{matrix} \text{(multiplicity)} \\ m \end{matrix}$$

Duplicate each x_i ,

$$m_i = e^{[E - V(x_i)]at} \quad \begin{matrix} \text{times,} \\ \text{treating the fractional part of } m_i \text{ as a probability for duplication.} \end{matrix}$$

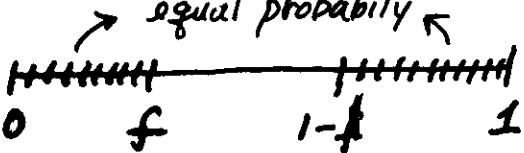
i.e., let $m = I + f$
 integer fraction

Roll a continuous "dice", draw r , a random number
 number uniformly distributed in $[0,1]$.



If $r \leq f$: replicate $I+1$ times

$r > f$: " I "

Note : 

If $r \geq 1-f$: replicate $I+1$ times }
 $r < 1-f$: " I " } replicate $\underbrace{I + \text{INT}[f+r]}$ times
 $\qquad\qquad\qquad \text{INT}[m+r]$

Replicate each $x_i \rightarrow \underbrace{x_i, x_i, \dots x_i}_{\text{INT}[m_i+r]} \text{ times}$

Remarks : 1) A stationary state is a state of dynamic equilibrium between the competing process of diffusion and replication.

2) Distributions not constrained by $V(x)$ will "diffuse away".

c) Stabilizing the population: change E so that the population is stabilized around a target value of N_T .

Assume that at $E = E_0$, the population is stable at a size N_T . If now E is changed to E_i , then the population is then changed to

$$N_i = N_T e^{(E_i - E_0) \Delta t},$$

$$\Rightarrow E_0 = E_i - \frac{1}{\Delta t} \ln(N_i/N_T)$$

$$\Rightarrow E'_i = E_i - \frac{1}{\Delta t} \ln(N_i/N_T)$$

\hat{E}_i new estimate for E_0

$$\text{Better yet } E'_i = \bar{E}_i - \frac{1}{\Delta t} \ln(N_i/N_T)$$

\bar{E} continuously averaged estimate for $E_0 = E_N$

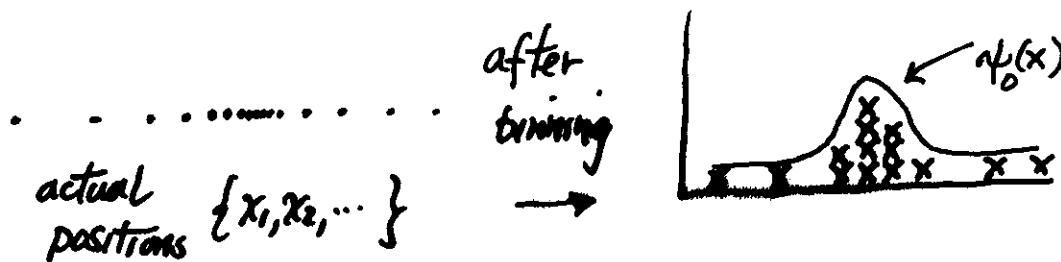
E_N = the growth or normalization estimate for E_0 .

d) Ground state wavefunction

$$\psi_0(x) \approx \frac{1}{N} \sum_{i=1}^N \delta(x - x_i),$$

in that $\int_x^{x+\Delta x} \psi_0(x') dx' \approx \psi_0(x) \Delta x \approx \frac{1}{N} n_i = \frac{\# \text{ of particles}}{\text{in } [x, x+\Delta x]}$

$$\Rightarrow \psi_0(x) = \frac{1}{N} \frac{n_i}{\Delta x} \leftarrow \text{normalized density}$$



The ground state energy can also be directly computed from $\psi_0(x)$ via

$$E_0 = \frac{\langle \Phi_0 | H | \Psi_0 \rangle}{\langle \Phi_0 | \Psi_0 \rangle}$$

some analytic trial function for the ground state

$$= \frac{\langle H \Phi_0 | \Psi_0 \rangle}{\langle \Phi_0 | \Psi_0 \rangle}$$

$$\approx \frac{\frac{1}{N} \sum_i N \Phi_0(x_i)}{\frac{1}{N} \sum_i \Phi_0(x_i)} = E_f$$

biased trial estimate of the ground state energy

I. Importance Sampling (M. Kalos)

Defects of the previous naive DMC algorithm:

- 1) Aimless random walk is inefficient.
- 2) Population fluctuation with using the bare $V(x)$ is uncontrollable with realistic potentials.
- 3) E_T is a biased estimator.

Remedy: Instead of simulating the evolution of $\psi(x,t)$, simulate that of $\rho(x,t) = \phi_0(x)\psi(x,t)$.

$$\Rightarrow \rho(x,t) = \phi(x)\psi(x) \quad t \rightarrow \infty \quad \text{trial ground state}$$

$$E_T = \frac{\langle H\phi/\psi \rangle}{\langle \phi/\psi \rangle} = \frac{\langle \phi^{-1}H\phi/\psi \rangle}{\langle \phi/\psi \rangle}$$

$$= \frac{1}{N} \sum_i \phi^{-1}H\phi(x_i) \quad \text{unbiased}$$

The evolution of $\rho(x,t)$ is governed now by

$$\begin{aligned} \frac{\partial \rho}{\partial t} &= \phi \frac{\partial \psi}{\partial t} = \phi_0 \left[\frac{1}{2} \nabla^2 + E - V(x) \right] \psi \quad \text{since } \phi_0 \nabla^2 \psi = \nabla^2(\phi_0 \psi) \\ &= \frac{1}{2} \nabla^2 \rho - \vec{\nabla} \cdot (\vec{V}(x) \rho) + [E - \phi_0^{-1} H \phi_0(x)] \rho \quad -2\vec{\nabla} \cdot (\vec{V}\phi_0) + \psi \nabla^2 \phi_0 \\ \text{where } V(x) &= \vec{\nabla} \phi_0 / \phi_0 = -\vec{\nabla} S \quad \text{if } \phi_0 = e^{-S} \stackrel{=} {E_L(x)} \quad \text{Local energy} \end{aligned}$$

Replicate according to $e^{t[E - \phi_0^{-1} H \phi_0(x)]}$,

If $\phi_0 \rightarrow \infty$, $\phi_0^{-1} H \phi_0(x_i) \rightarrow E_0$, a constant

no population fluctuation. In general, fluctuation is reduced.

Random walks according to

$$\frac{\partial \rho}{\partial t} = \frac{1}{2} \nabla^2 \rho - \vec{\nabla} \cdot (\vec{v}(x) \rho) \quad \text{Fokker-Planck}$$

If $\vec{v}(x)$ is interpreted as an external velocity field,
then $\rho \vec{v} = \vec{J}$ is the current density. The new

term

$$\frac{\partial \rho}{\partial t} = - \vec{\nabla} \cdot \vec{J}$$

is just the equation of continuity. It can be
easily simulated by

$$x_i \rightarrow x_i + v(x_i) \Delta t$$

Thus Fokker-Planck give rises to

$$x_i \rightarrow x_i + \xi \sqrt{\Delta t} + v(x_i) \Delta t$$

Langevin
algorithm

i.e. the random walk is now guided by the
trial function, being "blown" by it.

By itself, the Langevin algorithm will converge to

$$\rho(x,t) \xrightarrow[t \rightarrow \infty]{} \Phi_0^2(x) \quad \text{since } 0 = \frac{1}{2} \nabla^2 \rho - \vec{\nabla} \cdot (\vec{v} \rho)$$

$$\frac{\nabla \rho}{\rho} = 2 \vec{v} = 2 \frac{\vec{\nabla} \Phi_0}{\Phi_0}$$

Replication change this to

$$\rho(x,t) \rightarrow \frac{\rho_0(x)}{\Phi_0^2(x)} \Phi_0(x) / \Phi_0^2(x) = \frac{\rho_0(x)}{\Phi_0^2(x)}$$

Computing Expectation Values

Knowing only $\langle \phi | \theta | \psi_0 \rangle$, for any observable other than ϕ , one can only compute the mixed expectation value

$$\langle \phi | \theta | \psi_0 \rangle. \text{ However, for } \phi = \psi_0 + \epsilon \xleftarrow{\text{small error}}$$

$$\langle \phi | \theta | \psi_0 \rangle = \langle \psi_0 | \theta | \psi_0 \rangle + \langle \epsilon | \theta | \psi_0 \rangle$$

$$\langle \phi | \theta | \phi \rangle = \langle \psi_0 | \theta | \psi_0 \rangle + 2 \langle \epsilon | \theta | \psi_0 \rangle + o(\epsilon^2)$$

$$\Rightarrow \langle \psi_0 | \theta | \psi_0 \rangle = 2 \langle \phi | \theta | \psi_0 \rangle - \langle \phi | \theta | \phi \rangle$$

$$+ o(\epsilon^2)$$

This is the state of DMC as of

Reynolds, Ceperly, Alder, Lester, J. Chem. Phys. 77 (1982) 5593.

Moskowitz, Schmidt, Lee, Kalos, " " " 77 (1982) 349.

For a rephrasing,

Chin, Negele, Koonin, Ann. Phys. (N.Y.) 157 (1984) 140.

All are, however, unsatisfactory in discussing the systematic error due to the discretized step size Δt .

Consistency Checks:

1) Do the variational calculation with $\phi = e^S$

$$\int \phi \nabla^2 \phi = - \int (\bar{\nabla} \phi) (\bar{\nabla} \phi)$$

$$\Rightarrow \int [\nabla^2 S + (\bar{\nabla} S)^2] \phi^2 = - \int (\bar{\nabla} S)^2 \phi^2$$

$$\text{or } \int [\nabla^2 S] \phi^2 = - 2 \int (\bar{\nabla} S)^2 \phi^2$$

This equality checks various derivatives

and correct Metropolis sampling.

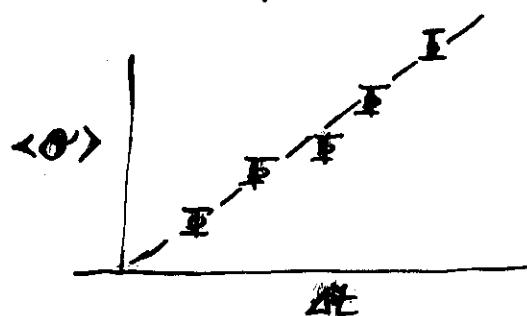
2) Do the Langevin simulation without replication.

should converges to the variational result

as $\Delta t \rightarrow 0$. This checks the gradient

$\bar{\nabla} S$ calculation and the Langevin algorithm.

3) check Δt step size convergence.



4) Check trial function sensitivity.

DMC results should not be too sensitive to the fine details of the trial function. Should de-optimize and see that DMC results are independent of the choice of variational parameters.

III) Operator form and QDMC (SAC, Phys. Rev. A 42 (1990) 6991)

The intuitive picture of evolution in continuous time

obscures the nature of the time step-size error
and does not correspond to what one does in
practice. In practice one iterates.

a) The Perron-Frobenius Thm:

If $T > 0$ then $\lim_{n \rightarrow \infty} T^n \rightarrow \lambda^n \psi_R$
 transfer matrix \uparrow \uparrow \uparrow
 $\text{largest eigen value}$ $\text{right eigen vector}$

b) Let $T = e^{At(E-H)}$

$\lim_{n \rightarrow \infty} T^n \rightarrow e^{At[E-E_0]} \psi_0(x)$
 Lowest eigen value
 and eigen state of H

One cannot iterate T directly, but only some
approximate T' , i.e.

$$T' = e^{At \frac{1}{2} V^2} e^{At [E - V(x)]}$$

with matrix element

$$\langle x' | T | x \rangle = \int dx' e^{-\frac{1}{2} V(x')^2} e^{At(E - V(x))}$$

Iterating this stochastically gives the naive DMC algorithm

c) To determine the step-size error, one can reconstitute T' in the form $T' = e^{\Delta t [E - H']}$ and study the ground state and energy of H' perturbation

$$H' = H - \underbrace{\frac{1}{2} \Delta t [H, V] + \dots}_{\text{perturbation}}$$

$CBH:$

$$e^A e^B = e^{A+B+\frac{1}{2}[A,B]+\dots}$$

To order Δt , since by inspection

$$\begin{aligned} H' &\approx e^{\frac{1}{2}\Delta t V} H e^{-\frac{1}{2}\Delta t V} & \text{if } H' \psi' \\ &= e^{\frac{1}{2}\Delta t V} H e^{-\frac{1}{2}\Delta t V} \psi' \\ \psi'_0 &\approx e^{\frac{1}{2}\Delta t V} \psi_0 = \psi_0 + \frac{1}{2}\Delta t V \psi_0 & = e^{\frac{1}{2}\Delta t V} H \psi_0 \\ &= E_0 \psi'_0 \end{aligned}$$

$$E_T \approx E_0 + \frac{1}{2}\Delta t \frac{\langle \phi | [H, V] | \psi_0 \rangle}{\langle \phi | \psi_0 \rangle}$$

d) Importance sampling corresponds to the study of

$$\tilde{T} = \phi_0 e^{\Delta t [E - H]} \phi_0^{-1} \quad \text{similarly transformed}$$

$$= e^{\Delta t [E - \tilde{H}]} \underbrace{L}_{\text{(Langevin)}}$$

$$\tilde{H} = \phi_0 H \phi_0^{-1} = \underbrace{-\frac{1}{2} \nabla^2}_{K} + \underbrace{\vec{D} \cdot (\vec{v})}_{D} + E_a(x) \quad \text{(drift)}$$

$$\langle x' | e^{-\Delta t D} | x \rangle = \delta(x' - x(\Delta t)) \quad \text{with } \dot{x}(x) = v(x)$$

e) Linearly convergent DMC

$$\tilde{T}^1 = e^{-\Delta t L} e^{\Delta t(E-E_L)}$$
$$= \underbrace{e^{-\Delta t K}}_{\text{walk}} \underbrace{e^{-\Delta t D}}_{\text{drift}} \underbrace{e^{\Delta t(E-E_L)}}_{\text{replicate}}$$

f) Quadratically convergent DMC

$$\tilde{T}^1 = e^{\frac{1}{2}\Delta t(E-E_L)} e^{-\Delta t L} e^{\frac{1}{2}\Delta t(E-E_L)}$$
$$\simeq e^{\frac{1}{2}\Delta t(E-E_L)} \underbrace{e^{-\frac{1}{2}\Delta t K} e^{-\Delta t D} e^{-\frac{1}{2}\Delta t K}}_{\text{quadratically convergent Langevin}} e^{\frac{1}{2}\Delta t(E-E_L)}$$

+ other decomposition

g) Even higher order DMC ?

M. Suzuki's (1993) no-go theorem

$$e^{\frac{1}{2}\Delta t A} \xleftarrow{\text{positive}} e^{\Delta t B} \xrightarrow{\text{positive}} e^{\frac{1}{2}\Delta t A} = e^{\Delta t(A+B+O(\Delta t^2))}$$

these type of
for higher order decomposition, some
coefficients must be negative.

New 4th order decompositions

IV) DMC algorithm with rejection : (Reynold et al.)
 Chester et al.)

Enforce detail-balance on the 1st order Langevin moves so that the algorithm exactly samples $\bar{\rho}^2$ without any st step-size error. (What is its effect on DMC?)

Rederiving the Metropolis algorithm (Chin) (No Markov chain)

Basic ideas : 1) Device "artificial dynamics" so that particles will come to equilibrium at a pre-determined distribution $P_e(x)$.

2) The "dynamics" need not be deterministic (i.e. Newtonian) but can be probabilistic, just like quantum mechanics. Let the dynamics be described by $P(x',x)$, the prob. of moving to x' , if initially at x , in unit time.

How should we choose $P(x',x)$?

Requirements on $P(x'|x)$:

$$i) P(x'|x) \geq 0$$

$$ii) \int dx' P(x'|x) = 1$$

Let $\rho_n(x)$ be the prob. density distribution of particles at time step n , then

$$\rho_{n+1}(x') = \int dx P(x'|x) \rho_n(x).$$

We want

$$\lim_{n \rightarrow \infty} \rho_n(x) \rightarrow \rho_e(x) \quad \text{the prescribed equilibrium dist.}$$

$$\Rightarrow iii) \rho_e(x') = \int dx P(x'|x) \rho_e(x) \quad \text{stationary condition}$$

- \Rightarrow • The dynamics must leave the eq. dist. invariant
- $\rho_e(x)$ is a "fixed point" (an attractor) of the dynamic
- The dynamics corresponds to iterating the continuous matrix $P(x'|x)$: $\rho_n(x_n) = \int dx_{n-1} \dots dx_2 dx_1 P(x_n, x_{n-1}) \dots P(x_2, x_1) \rho_1(x_1)$
- $P(x'|x)$ is not symmetric.

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ii) $\Rightarrow 1$ is the left eigenstate of $P(x'x)$ with eigenvalue 1

$$1 \cdot 1 = \int dx' 1 \cdot P(x'x)$$

iii) $\Rightarrow f_e(x)$ is the right eigenstate of $P(x'x)$ with eigenvalue 1

$$\int dx P(x'x) f_e(x) = 1 f_e(x')$$

i.e. $\int dx P(x'x) R_n(x) = \lambda_n R_n(x')$

$$\int dx' L_n(x') P(x'x) = \lambda_n L_n(x)$$

$\Rightarrow P(x'x) = \sum_n \lambda_n R_n(x') L_n(x)$ with $\int dx R_m(x) L_m(x) = \delta_{mm}$

All other λ_n are < 1 !

"Proof": Let C be the max of $|L_n(x)|$

$$|\int dx' L_n(x') P(x'x)| < C \int dx' P(x'x) < C$$

$$\Rightarrow |\lambda_n| |L_n(x)| < C \quad \begin{matrix} \text{for any } x, \\ \text{choose } x \text{ such} \\ \text{that } |L_n(x)| = C \end{matrix}$$

$$\lambda_n < 1$$

The iteration of $P(x'x)$ converges to its largest right eigenstate, $f_e(x)$.

Constructing $P(x', x)$:

In general, can write

$$P(x', x) = \underbrace{\left[1 - \int dx'' w(x'', x) \right]}_{\text{Probability for NOT moving}} \delta(x', x) + \underbrace{w(x', x)}_{\text{Probability for moving to } x' \text{ from } x \text{ (transition)}}$$

stationary condition

$$\begin{aligned} \rho_e(x') &= \rho_e(x') + \int dx w(x', x) \rho_e(x) - \int dx'' w(x'', x') \rho_e(x') \\ &= \rho_e(x') + \underbrace{\int dx [w(x', x) \rho_e(x) - w(x, x') \rho_e(x')]}_{\text{whole integral must vanish}} \end{aligned}$$

choose $w(x', x)$ such that the integrand vanishes:

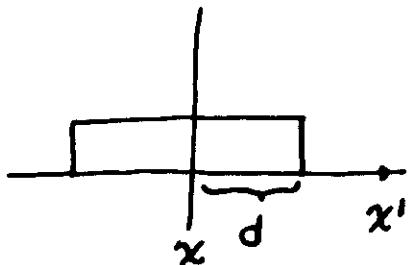
$$w(x', x) \rho_e(x) = w(x, x') \rho_e(x') \quad \begin{array}{l} \text{detail - balance} \\ \text{condition} \gg \text{stationary} \\ \text{condition.} \end{array}$$

Choose $w(x', x)$ in the following way:

$$\begin{array}{ll} w(x', x) = A(x', x) T(x', x) & \\ \text{transition prob.} & \text{acceptance trial move prob.} \\ \text{prob.} \leq 1 & \int T(x', x) dx' = 1 \end{array}$$

Take $T(x',x)$ to be symmetric $T(x',x) = T(x,x')$

$$(\text{Box} : \quad T(x',x) = \frac{1}{2d} \quad \text{if } |x'-x| < d)$$



$$\text{or Gaussian : } T(x',x) = \frac{1}{\sqrt{2\pi\Delta S}} e^{-\frac{1}{2\Delta S}(x'-x)^2}$$

and let $\rho_e(x) = e^{-S(x)}$, detail-balance \Rightarrow
 t_{action}

$$A(x',x) e^{-S(x)} = A(x,x') e^{-S(x')}$$

$$A(x',x) = A(x,x') e^{-\Delta S} \quad \Delta S = S(x') - S(x)$$

Let $A(x',x)$ be a function of x',x only thru ΔS .

$$A(\Delta S) = A(-\Delta S) e^{-\Delta S}$$

$$\text{or } A(\Delta S) e^{\frac{1}{2}\Delta S} = A(-\Delta S) e^{-\frac{1}{2}\Delta S}$$

Detail-balance implies that

$$F(\Delta S) \equiv A(\Delta S) e^{\frac{1}{2}\Delta S} \quad \text{must be even in } \Delta S !$$

i.e. the acceptance must be as

$$A(\Delta S) = e^{-\frac{1}{2}\Delta S} F(\Delta S) \leq 1 \quad \text{with } F(\Delta S) \text{ even in } \Delta S$$

when $\Delta S < 0$, $e^{-\frac{1}{2}\Delta S} > 1$, max. acceptance then

requires

$$F(\Delta S) = e^{\frac{1}{2}\Delta S}$$

Since $F(\Delta S)$ must be even, an obvious choice is

to take

$$F(\Delta S) = e^{-\frac{1}{2}|\Delta S|}$$

Metropolis
derived

This gives

$$\begin{aligned} A(\Delta S) &= e^{-\frac{1}{2}(\Delta S + |\Delta S|)} \\ &= \begin{cases} 1 & \text{if } \Delta S < 0 \\ e^{-\Delta S} & \text{if } \Delta S > 0 \end{cases} \\ &\quad " \frac{P_e(x')}{P_e(x)} < 1 \\ &= \min \left(1, \frac{P_e(x')}{P_e(x)} \right) \end{aligned}$$

Other (less acceptance) choices for $F(\Delta S)$:

$$F(\Delta S) = \frac{1}{e^{\frac{1}{2}\Delta S} + e^{-\frac{1}{2}\Delta S}}, \text{ etc.}$$

Generalized Metropolis

for the case where $T(x' | x)$ is NOT symmetric, such as

the random walk + drift step in the Langevin algorithm:

$$T(x' | x) = \frac{1}{\sqrt{2\pi\Delta t}} e^{-\frac{1}{2\Delta t} (x' - x - v(x)\Delta t)^2},$$

the imposition of detail-balance would make $T(x' | x)$ exactly sample ϕ^2 for any value of Δt .

In this case

$$T(x' | x) A(x' | x) = T(x | x') A(x | x') e^{-\Delta S}$$

$$A(x' | x) = A(x | x') \underbrace{\frac{T(x | x')}{T(x' | x)}}_{e^{-\Delta U}} e^{-\Delta S} \quad \text{defines } \Delta U$$

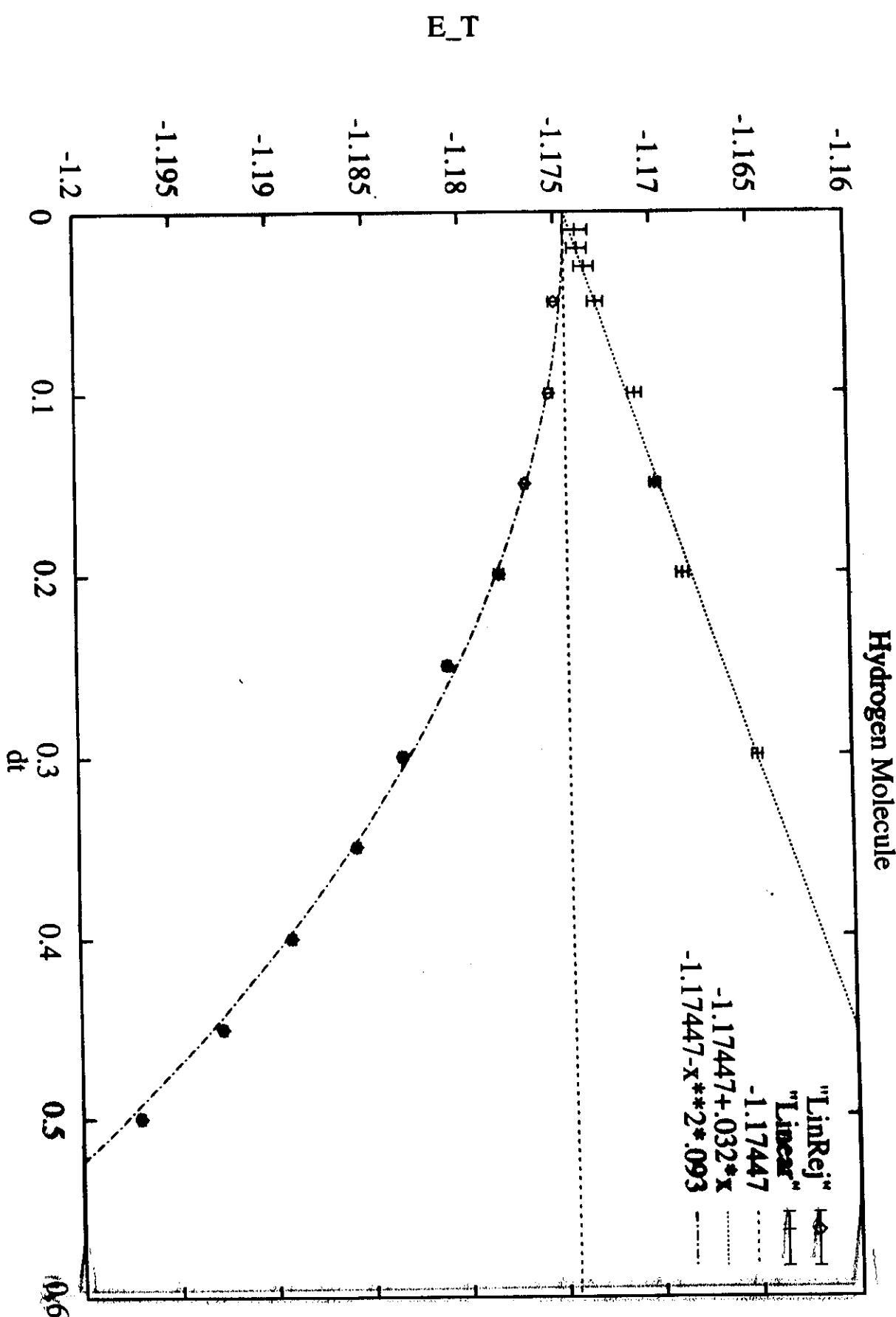
$$A(x' | x) = A(x | x') e^{-\tilde{\Delta S}} \quad \tilde{\Delta S} \equiv \Delta S + \Delta U$$

change in the
effective action

Exactly as before, gives

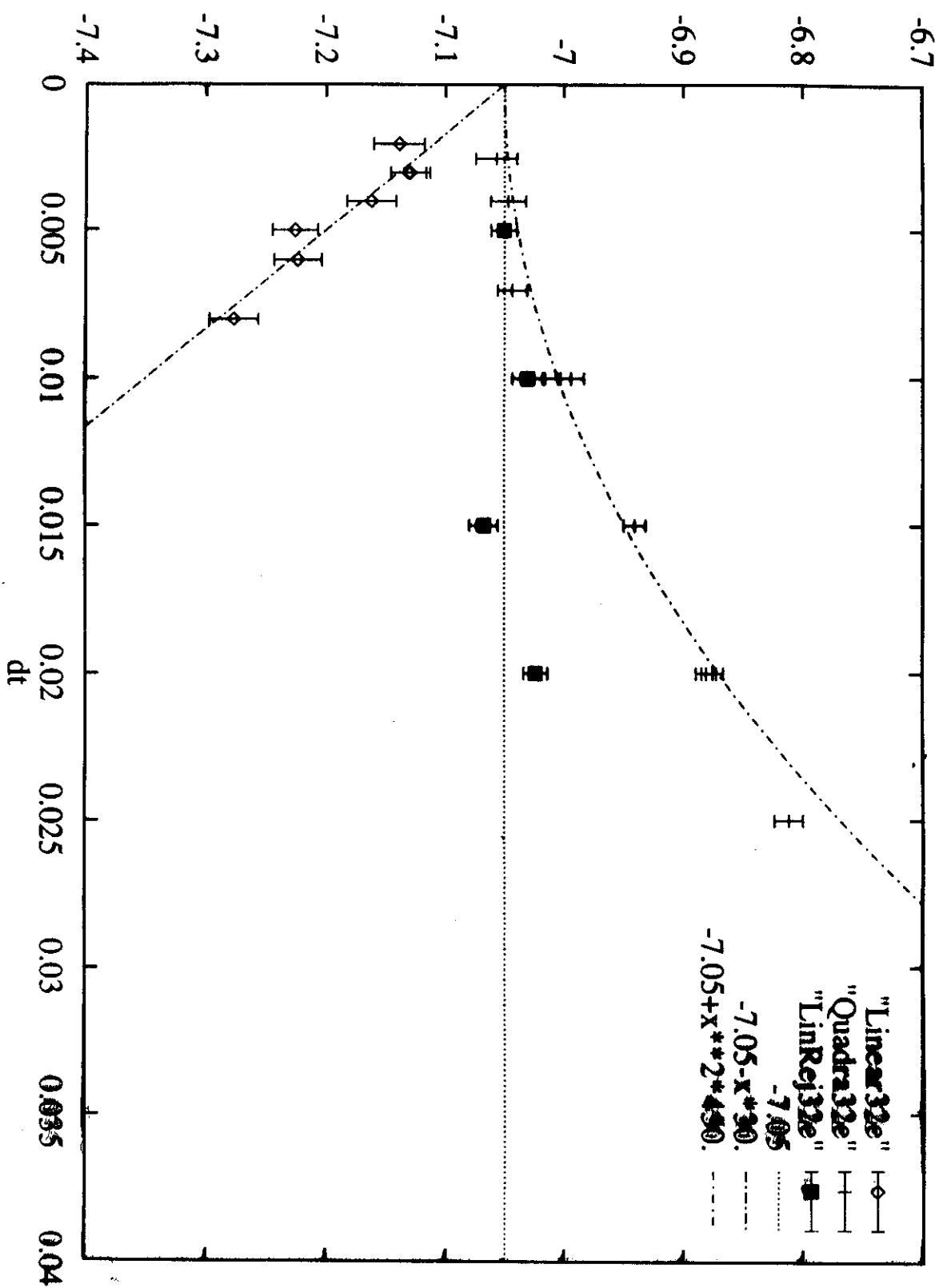
$$\begin{aligned} A(\tilde{\Delta S}) &= e^{-\frac{1}{2} (\tilde{\Delta S} + |\tilde{\Delta S}|)} \\ &= \min \left(1, \frac{T(x | x') P_0(x')}{T(x' | x) P_0(x)} \right) \end{aligned}$$

Some Langevin moves would then be rejected.



with only 32 particles.

Liquid Helium



with only 32 particles Liquid Helium

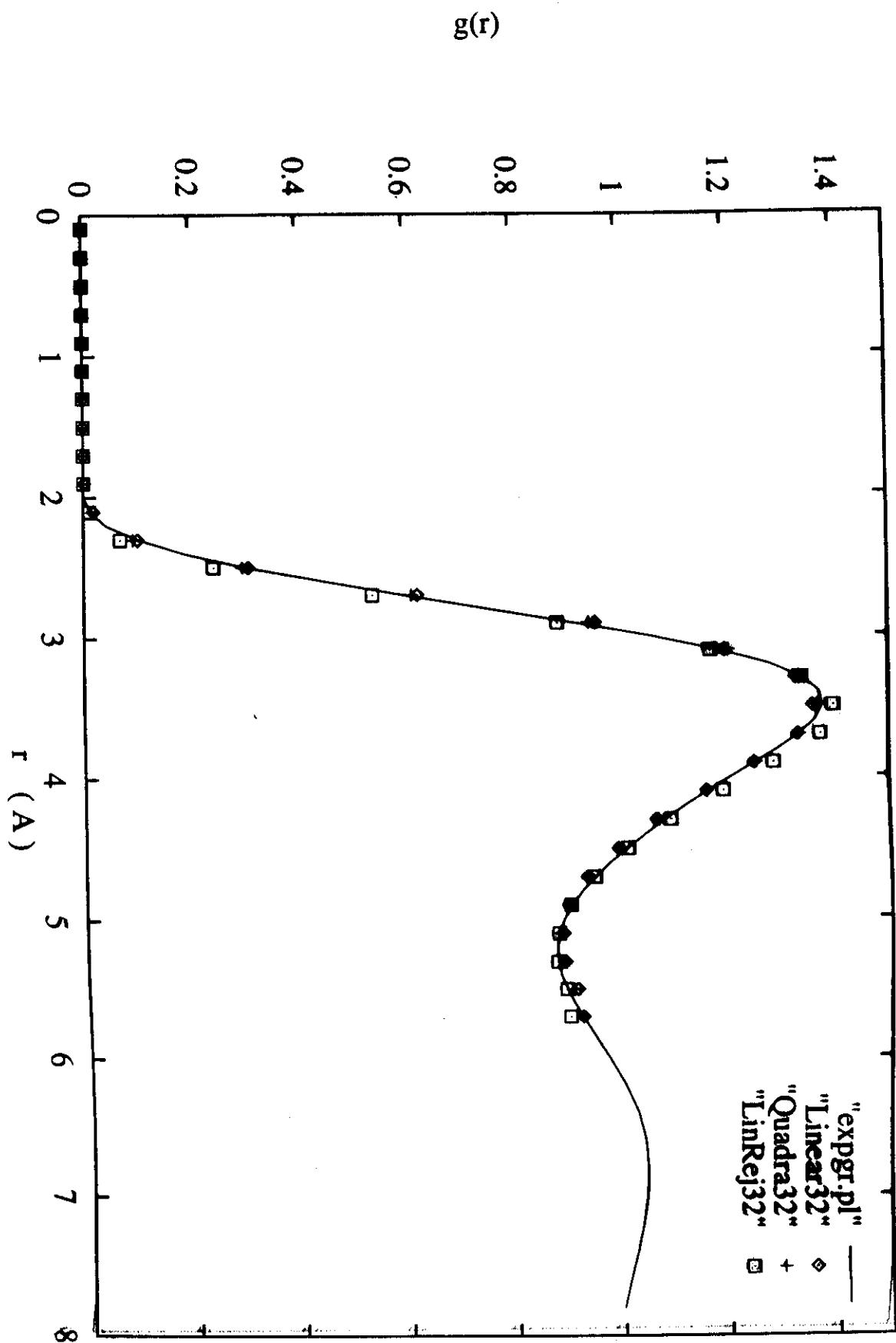


FIG. 1.

$$\begin{aligned} q_0 &= 2 \ln 2 \\ c_0 &= 2.8 \\ d_0 &= 0.48 \end{aligned}$$

$$T_N = -5.886(s) \text{ K} \quad f(r) = e^{-\frac{1}{2}u(r)} \quad u(r) = q_0 e^{-(r/c_0)/d_0}$$

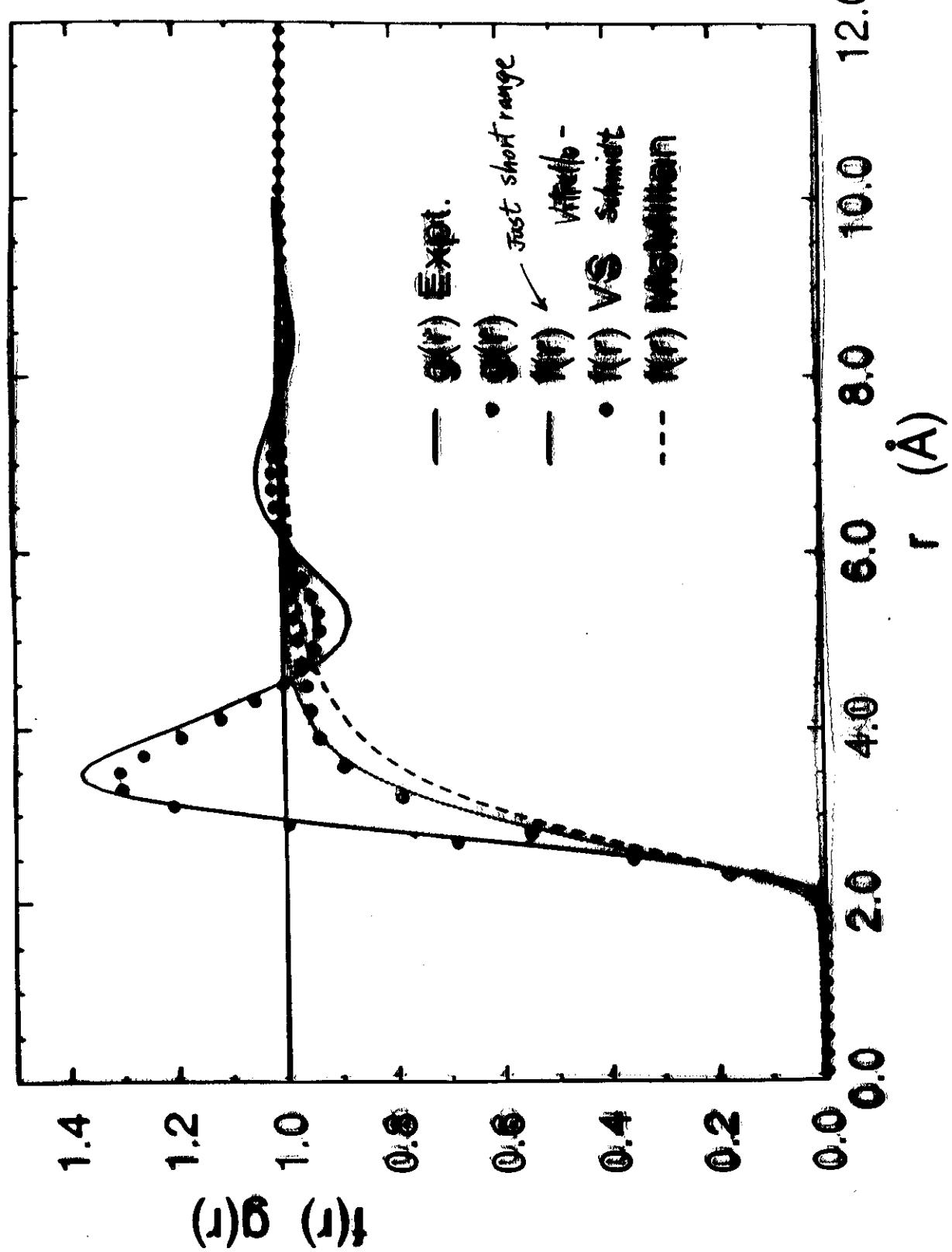
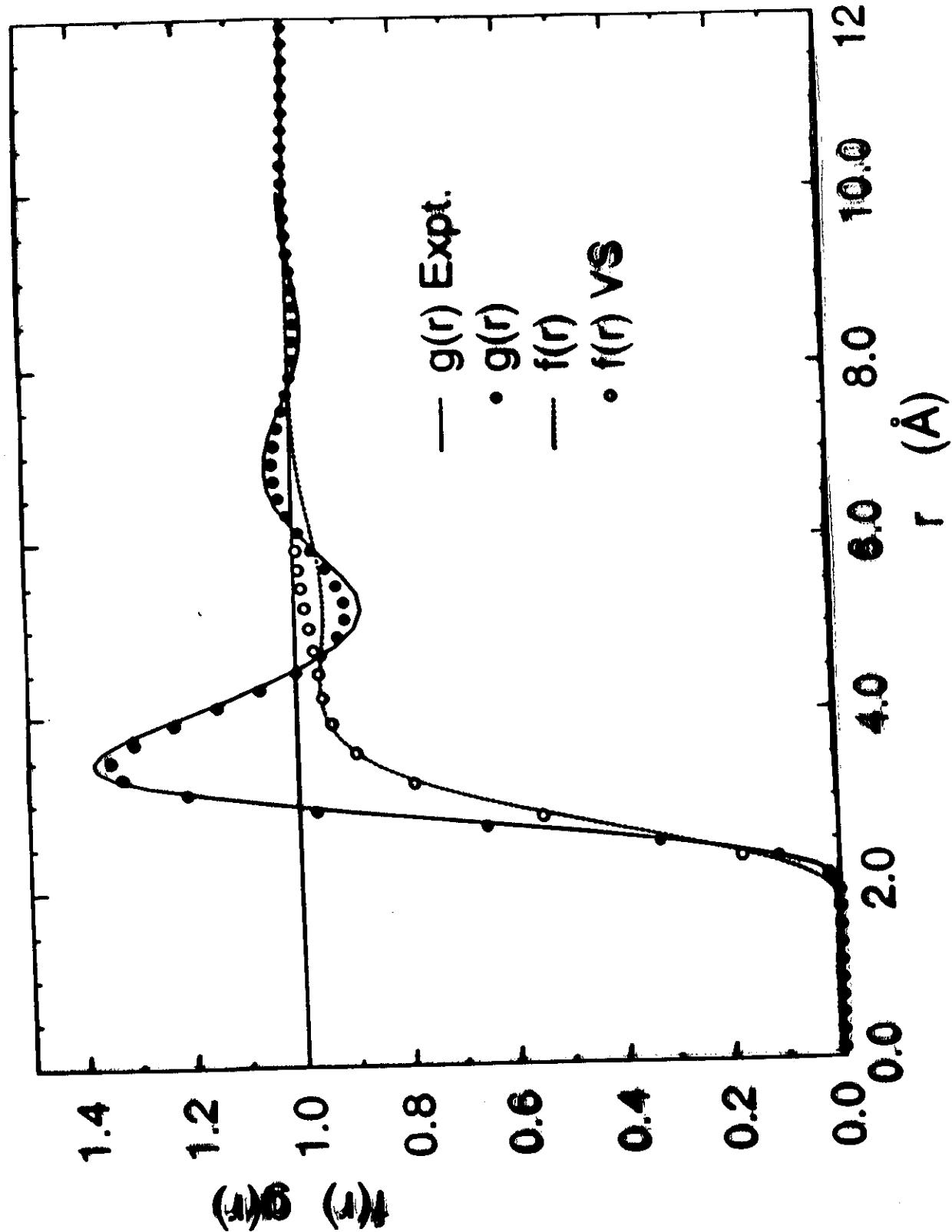


FIG. 2.

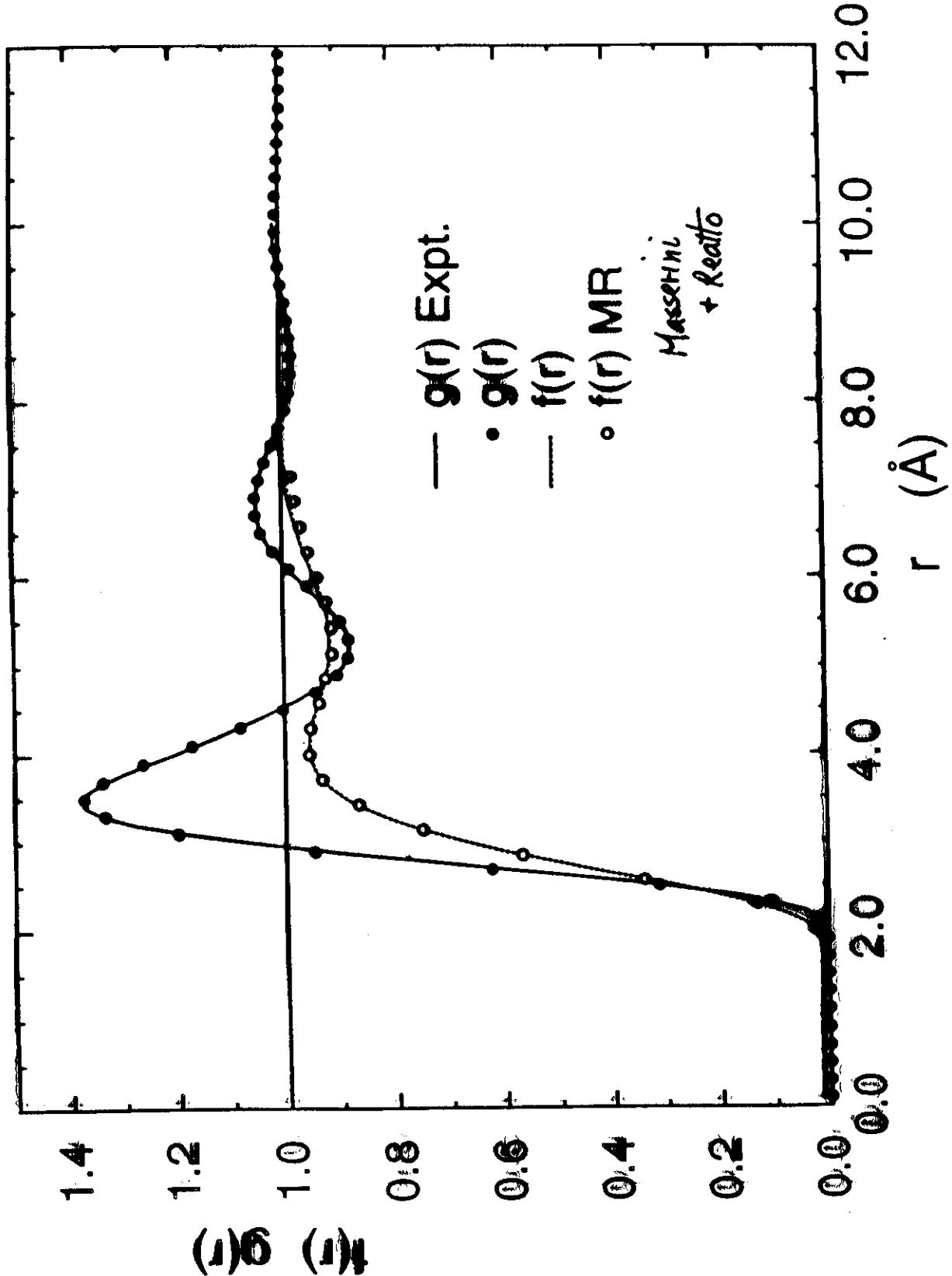
$$\tilde{H}(r) = q_0 e^{-(r-\omega)/\delta_0} + \frac{2}{N} \sum_{i=1}^N q_i \cdot \left(\frac{r - r_i}{\delta_i} \right)^2$$

$$\tilde{\rho}_N = -5.988(\delta) \text{ e}$$



ECC. 8.

Can fit $g(r)$; max. overlap $E/N = -5.862(\tau) K$



II) Higher Order Algorithms

Every factorization of

$T = e^{E(T+V)}$ \Rightarrow algorithms for solving quantum and classical mechanical problems DHC

↳ symplectic integrators

Let

$$\begin{aligned} T^{(2)}(\epsilon) &= e^{\frac{t}{2}\epsilon V} e^{ET} e^{\frac{t}{2}\epsilon V} \\ &= T(\epsilon) + C\epsilon^3 + D\epsilon^5 \quad \text{odd powers only} \end{aligned}$$

Consider (Cerutti-Gocksch, Yoshida)

$$T^{(2)}(\tilde{\epsilon}) \gamma^{(2)}(-s\tilde{\epsilon}) \gamma^{(2)}(\tilde{\epsilon}) = T(2\tilde{\epsilon} - s\tilde{\epsilon})$$

↑ ↑
backward forward + $C(2-s^3)\tilde{\epsilon}^3 + O(\tilde{\epsilon}^5)$

Correct to 4th order

if $s = 2^{1/3}$

Restore $\epsilon = (2-s)\tilde{\epsilon}$ negative

$$T^{(4)}(\epsilon) = T^{(2)}\left(\frac{\epsilon}{2-s}\right) T^{(2)}\left(-\frac{s}{2-s}\epsilon\right) T^{(2)}\left(\frac{\epsilon}{2-s}\right)$$

(\Rightarrow Forest-Ruth symplectic algorithm)

Generalization to arbitrarily high order

$$T^{(2n)}(\epsilon) = T(\epsilon) + C \epsilon^{2n+1}$$

$$\begin{aligned} T^{(2n)}(\tilde{\epsilon}) T^{(2n)}(-s\tilde{\epsilon}) T^{(2n)}(\tilde{\epsilon}) \\ = T(2\tilde{\epsilon} - s\tilde{\epsilon}) + C(2 - s^{2n+1})\tilde{\epsilon}^3 + \dots \end{aligned}$$

Correct to $2n+2$ order if $s = 2^{\frac{1}{2n+1}}$

$$T^{(2n+2)} = T^{(2n)}\left(\frac{\epsilon}{2-s}\right) T^{(2n)}\left(-\frac{s}{2-s}\epsilon\right) T^{(2n)}\left(\frac{\epsilon}{2-s}\right)$$

t negative

for quantum problems

negative coefficients

$$\Rightarrow e^{+C(x'-x)^2} \quad \begin{matrix} \text{not normalizable} \\ \text{can't simulate!} \end{matrix}$$

↑ always there if only $T + V$ are

used to factorize $e^{\epsilon(T+V)}$ (N. Suzuki)

Positive Coefficient factorization

Baker - Campbell - Hausdorff formula

$$e^{\epsilon T} e^{\epsilon V} = \exp \left\{ \epsilon(T+V) + \frac{1}{2}\epsilon^2 [T, V] - \frac{1}{12}\epsilon^3 [T, [V, T]] - \frac{1}{12}\epsilon^3 [V, [T, V]] + \dots \right\}$$

$$\text{for } T = -\frac{1}{2} \sum_i \nabla_i \nabla_i^2$$

$[V, [T, V]] = \sum_i 1/\nabla_i V / \nabla_i^2$ is still "potential-like"

\Rightarrow factorize $e^{\epsilon(T+V)}$ into products of $e^{\alpha T} e^{\beta V}$
 and $e^{\gamma [V, [T, V]]}$
 (H. Suzuki)

Three new 4th order factorizations (Chiu, Phys.Lett. A226 (1997) 344)

$$e^{\epsilon(T+V)} = e^{t\epsilon V} e^{t\epsilon T} e^{\frac{1}{3}\epsilon \tilde{V}} e^{t\epsilon T} e^{t\epsilon V} \quad (\text{A})$$

$$= e^{\alpha \epsilon T} e^{\frac{1}{2}\epsilon V'} e^{\beta \epsilon T} e^{\frac{1}{3}\epsilon V'} e^{\alpha \epsilon T} \quad (\text{B})$$

$$= e^{t\epsilon T} e^{\frac{3}{8}\epsilon V} e^{\frac{1}{3}\epsilon T} e^{\frac{4}{3}\epsilon \tilde{V}} e^{\frac{1}{3}\epsilon T} e^{\frac{3}{8}\epsilon V} e^{t\epsilon T} \quad (\text{C})$$

$$\text{where } \tilde{V} = V + \frac{1}{48}\epsilon^2 [V, [T, V]]$$

$$V' = V + \frac{1}{24}(2-\sqrt{3})\epsilon^2 [V, [T, V]]$$

$$\alpha = \frac{1}{2}(1 - \frac{1}{\sqrt{3}}) \quad ; \quad \beta = \frac{1}{\sqrt{3}}$$

Algorithm A

By direct computation :

$$e^{\epsilon C_2 V} e^{\epsilon C_1 T} e^{\epsilon C_0 V} e^{\epsilon C_1 T} e^{\epsilon C_2 V} = e^{\epsilon W}$$

$$W = 2C_1 \epsilon T + (C_0 + 2C_2) \epsilon V$$

$$- \frac{1}{6} C_1 (C_0^2 - 2C_0 C_2 - 2C_2^2) \epsilon^3 [V, [T, V]]$$

$$+ \frac{1}{6} C_1^2 (C_0 - 4C_2) \epsilon^3 [T, [V, T]] + O(\epsilon^5)$$

In order for W to reproduce $\epsilon(T+V)$, we must

choose : $C_1 = \frac{1}{2}$; $C_0 + 2C_2 = 1$

Since $[T, [V, T]]$ is undesirable, eliminate it by

$$C_0 = 4C_2 \Rightarrow C_0 = \frac{2}{3}; C_2 = \frac{1}{6}$$

$$W = \epsilon(T+V) - \underbrace{\frac{1}{72} \epsilon^3 [V, [T, V]]}_{\text{move back to other side; evenly split or center it on the central } V} + O(\epsilon^5)$$

move back to
other side; evenly split
or center it on the central V

for B, exchange $T \leftrightarrow V$ and determine different coefficients.

