12. 780.20 Session 12

a. Recap from Session 11 and Lead-in to Session 12

We explored in Session 10 how we could approximate an integral \( \int_a^b f(x) \, dx \) by picking a random sequence of \( N \) values of \( x \), which we label \( \{ x_i \} \), distributed uniformly on \( [a, b] \).

- That is, the probability of choosing a number between \( x \) and \( x + dx \) is
  \[
P_{\text{uniform}}(x) \, dx = \frac{1}{b-a} \, dx .
  \] (12.1)

- Note that this PDF (probability distribution function) is normalized, i.e.,
  \[
  \int_a^b P_{\text{uniform}}(x) \, dx = \frac{1}{b-a} \int_a^b dx = 1 ,
  \] (12.2)
  as you’d expect since the total probability must be unity.

The Monte Carlo expression for the integral arises by approximating the average of \( f(x) \) in \( [a, b] \):

\[
\langle f \rangle = \frac{1}{b-a} \int_a^b f(x) \, dx \approx \frac{1}{N} \sum_i f(x_i) .
\] (12.3)

We can write this as

\[
\int_a^b f(x) P_{\text{uniform}}(x) \, dx \approx \frac{1}{N} \sum_i f(x_i) .
\] (12.4)

Now what if we used a different probability distribution \( P(x) \)? Then if our \( N \) values of \( x \), which we’ll label \( \{ \tilde{x}_i \} \), are distributed according to \( P(x) \), the average of the \( f(\tilde{x}_i) \)’s yields an approximation to the integral over \( f(x)P(x) \):

\[
\frac{1}{N} \sum_i f(\tilde{x}_i) \approx \int_a^b f(x) P(x) \, dx .
\] (12.5)

This means that we can always divide a given integrand into a part that we treat as a probability distribution (called \( P(x) \) here) and the rest (which is called \( f(x) \) here).

- If we choose \( P(x) \) so that \( f(x) \) varies only relatively slowly with \( x \), we will get an accurate estimate of the integral.
- This is called “importance sampling”.
- The generalization to many dimensions is immediate: we simply replace one-dimensional \( x \) by a multi-dimensional vector \( \mathbf{x} \) everywhere.

In Session 11 we saw that GSL can generate random numbers according to various one-dimensional PDF’s, such as uniform and gaussian distributions. But the multi-dimensional integrals we’ll want to do for physical problems will generally have a nonstandard \( P(x) \). We will use the Metropolis algorithm to generate an appropriate distribution of \( \tilde{x}_i \)’s.
b. Thermodynamic Properties of the Ising Model

If we want to calculate the thermodynamic properties of a system at temperature $T$ (that is, in equilibrium) that has a Hamiltonian $\mathcal{H}(x)$, we have the problem of calculating a high dimensional integral with a rapidly varying integrand.

- Here "$\mathcal{H}(x)$" is the energy of the system for a given configuration $x$. A configuration is a specification of the state of the system in some relevant variables.
- For a quantum mechanical system of $N$ spinless particles, a configuration could be the $N$ position vectors.
- For a system of spins on a lattice, a configuration could be a specification of the spin projection at each lattice point.

We'll use the Ising model in one and two dimensions as our first example. The system consists of a set of lattice sites with spins, which take on only two possible values, +1 or −1. The spins are arranged in a chain (one-dimensional Ising model) or a square lattice (two-dimensional Ising model). The interaction between spins is short-ranged, which is represented in our model by interactions only between nearest neighbors. That is, there is potential energy only from adjacent spins. Each spin has two nearest neighbors in one dimension and four nearest neighbors in two dimensions (diagonals don't count!).

- We have to specify what happens at the edge of the system. E.g., do the ends of the one-dimensional chain have only one nearest neighbor, or do we imagine the chain wrapped into a continuous band? In the latter case, we have periodic boundary conditions, because it is equivalent to imagining an infinite chain that repeats itself periodically.

We also allow for an external constant magnetic field, $H$, which interacts with each of the spins individually to contribute a Zeeman energy.

We choose units so that the Hamiltonian takes the simple form:

$$\mathcal{H}(x) = -J \sum_{\langle i,j \rangle} S_i S_j - \sum_i H S_i ,$$  \hspace{1cm} (12.6)

where $S_i = \pm 1$ is the spin.

- Here $x$ is just a shorthand for a specification of the spin $S_i$ on each site. For a one-dimensional Ising model with $N$ sites, you could store this as an array of length $N$ with each element either +1 or −1.
- The notation $\langle i,j \rangle$ stands for “nearest neighbor” pairs of spins. Obviously the product $S_i S_j$ can be either +1 or −1.
- In many applications we’ll set the external field $H$ to zero.
- The constant $J$ (called the “exchange energy”) specifies the strength of the spin-spin interaction. For a ferromagnetic interaction, $J > 0$, while for an “anti-ferromagnetic interaction” $J < 0$. What do you think is the physical origin of $J$ for a ferromagnetic interaction?
• The magnetization of the system is the average value of the spin, $\langle S_i \rangle$, where the average is taken over the entire lattice. If the spins are equally likely to be up (+1) as down (−1), then the net magnetization is zero. In an external magnetic field, up or down will be favored energetically (if $H > 0$ in $\mathcal{H}(x)$ above, which is favored?), and there will generally be a net magnetization. In a ferromagnet at sufficiently low temperature, there will be spontaneous magnetization even in the absence of an external field. This may occur over regions (“domains”) or over the entire lattice.

A configuration in the Ising model is a microstate of the system. If we have $N$ sites in a one-dimensional Ising model, how many possible configurations (or microstates) are there? How many different values of the energy (with $H = 0$)?

The thermal average of a quantity $A$ that depends on the configuration $x$ (examples of $A$ are the energy per degree of freedom $E = \langle \mathcal{H} \rangle_T / N$ or the magnetization per degree of freedom $M = \langle \sum_i S_i \rangle_T / N$) is given by the canonical ensemble (the denominator is the partition function $Z$)

$$
\langle A(x) \rangle_T = \frac{\int dx \ A(x) \ e^{-\mathcal{H}(x)/kT}}{\int dx' \ e^{-\mathcal{H}(x')/kT}} = \int dx \ A(x) \ P_{eq}(\mathcal{H}(x)) ,
$$

where we have pulled out the Boltzmann factors to identify the probability distribution function $P_{eq}(\mathcal{H}(x))$:

$$
P_{eq}(\mathcal{H}(x)) = \frac{e^{-\mathcal{H}(x)/kT}}{\int dx' \ e^{-\mathcal{H}(x')/kT}} .
$$

(Is this PDF normalized?) In the Ising model example, the integration over $x$ is just a sum over the spin configurations. If our configurations are chosen as eigenstates of energy (which they are in the Ising model example), then we can just sum over energies rather than every configuration:

$$
\langle A \rangle_T = \sum_E \frac{(\# \ of \ states \ with \ energy \ E) \ A(E) \ e^{-E/kT}}{\sum_{E'} (\# \ of \ states \ with \ energy \ E') e^{-E'/kT}} = \sum_E \ A(E) \ P(E) .
$$

If we can construct a set of $N$ configurations $\{ \tilde{x}_i \}$ (a statistical sample) that are distributed according to $P$, then we can apply our Monte Carlo method (i.e., we will be doing importance sampling) and $\langle A \rangle_T = (1/N) \sum_i A(\tilde{x}_i)$. This is what the Metropolis algorithm does for us!

c. Metropolis Algorithm

The first thing to get straight is that the Metropolis algorithm has nothing to do with Superman. It is named for the first author on the paper that described the algorithm. (A bit of trivia: another author on the paper is Edward Teller.) The Metropolis algorithm generates a Markov chain; this is a sequence of configurations $x_i$ that will be distributed according to the canonical distribution (i.e., the Boltzmann factor will tell us the relative probability of any configuration).

The Markov process constructs state $x_{i+1}$ from the previous state $x_i$ according to a transition probability $W(x_i \rightarrow x_{i+1})$. The idea is to construct $W$ such that in the limit of a large number of
configurations, the distribution of states $x_i$ approaches the equilibrium Boltzman distribution $P_{eq}$ from Eq. (12.8).

A sufficient condition for this to happen is that the principle of detailed balance should hold. In equilibrium, the rate of $x \rightarrow x'$ should equal the rate of $x' \rightarrow x$, or else it is not equilibrium! In calculating these rates, there are two terms to multiply:

$$\left(\frac{\text{probability}}{\text{time}} \text{ of } x \rightarrow x'\right) \times \left(\# \text{ of } x'\text{'s}\right) = \left(\frac{\text{probability}}{\text{time}} \text{ of } x' \rightarrow x\right) \times \left(\# \text{ of } x\text{'s}\right)$$

or

$$W(x \rightarrow x') \times N P_{eq}(x) = W(x' \rightarrow x) \times N P_{eq}(x'),$$

which is detailed balance. This means that

$$\frac{W(x \rightarrow x')}{W(x' \rightarrow x)} = \frac{P_{eq}(x)}{P_{eq}(x')}.$$  

But we know that

$$P_{eq}(x) = \frac{1}{Z} e^{-H(x)/kT}.$$  

Any choice of $W$ satisfying Eq. (12.12) should work, in principle.

For example, we can take

$$W(x \rightarrow x') = \begin{cases} \frac{1}{\tau_s} e^{-\delta E/kT} & \text{if } \delta E > 0 \\ \frac{1}{\tau_s} & \text{if } \delta E \leq 0 \end{cases}$$

with $\tau_s$ arbitrary for now (set it equal to unity for convenience) and where

$$\delta E \equiv E_{x'} - E_x.$$  

We can check that it works by considering all possible outcomes, as shown in this chart:

<table>
<thead>
<tr>
<th>$E_{x'}$</th>
<th>$\delta E$</th>
<th>$W(x \rightarrow x')$</th>
<th>$e^{-E/kT}$</th>
<th>$\delta E$</th>
<th>$W(x' \rightarrow x)$</th>
<th>$e^{-E/kT}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$E_x$</td>
<td>$&gt; 0$</td>
<td>$\frac{1}{\tau_s} e^{-(E_{x'} - E_x)/kT}$</td>
<td>$e^{-E_x/kT}$</td>
<td>$&lt; 0$</td>
<td>$\frac{1}{\tau_s} e^{-(E_x - E_{x'})/kT}$</td>
<td>$e^{-E_{x'}/kT}$</td>
</tr>
<tr>
<td>$E_{x'}$</td>
<td>$&lt; 0$</td>
<td>$\frac{1}{\tau_s}$</td>
<td>$e^{-E_x/kT}$</td>
<td>$&gt; 0$</td>
<td>$\frac{1}{\tau_s} e^{-(E_x - E_{x'})/kT}$</td>
<td>$e^{-E_{x'}/kT}$</td>
</tr>
</tbody>
</table>

If you do the multiplications, you’ll see that detailed balance is satisfied in every case.

Section 2.2 of the Binder/Heerman excerpt describes an implementation of Metropolis for the Ising model. The basic idea is that from a starting configuration, one generates a candidate for a new configuration somehow (for example, by flipping one randomly selected spin). After calculating the energy change between new and old, one has the transition probability $W$ from Eq. (12.14). Generate a random number between 0 and 1; if the number is less than $\tau_s W$ keep the new configuration but otherwise flip the spin back and keep this as the “new” configuration. We’ll go over various implementation issues in this Session and the next.
d. References


[2] M. Hjorth-Jensen, *Computational Physics*. These are notes from a course offered at the University of Oslo. See the 780.20 webpage for links.