Worm Algorithm for large-scale QMC simulations in continuous space

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Collaborators



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Powerful approach to Monte Carlo simulations of many-body systems

• D. M. Ceperley, Rev. Mod. Phys. 67, 295 (1995)



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 - Accurate: *no* adjustable parameter (microscopic Hamiltonian *only* input)
 - Unbiased: no a priori assumption needed (e.g., trial wave function)
 - Numerically exact for Bose systems
 - Allows direct computation of most thermodynamic quantities of interest
 - Energetics and structure
 - Superfluid density and condensate fraction
 - Imaginary-time correlations



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Shortcomings:

• Efficiency:

- sampling of many-particle permutation scales unfavorably with system size
- Canonical ensemble only
- No simultaneous evaluation of diagonal and off-diagonal correlations



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Worm Algorithm: addresses and solves above issues





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Basics of Worm Algorithm



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Basics of Worm Algorithm• About Ira and Masha



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About *Ira* and *Masha*Monte Carlo sampling moves



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Canonical and Grand Canonical Implementations



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Open Issues





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• Goal: obtaining accurate thermodynamics for many-particle systems



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- Thermal averages of physical operators at finite temperature $T = 1/\beta$



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• Thermal averages of physical operators at finite temperature $T = 1/\beta$

$$\langle \hat{\mathcal{O}} \rangle = \frac{\text{Tr}(\hat{\mathcal{O}}\hat{\rho})}{\text{Tr}\hat{\rho}} = \frac{\int dR \ \mathcal{O}(R) \ \rho(R, R, \beta)}{\int dR \ \rho(R, R, \beta)}$$

$$\begin{split} \rho(R, R, \beta) &= \langle R | e^{-\beta \hat{K}} | R \rangle \ \text{many-body density matrix} \\ | R \rangle &\equiv | \mathbf{r}_1 ... \mathbf{r}_N \rangle \ \text{system configuration} \\ \hat{K} &= \hat{H} - \mu \hat{N} \ \text{grand canonical Hamiltonian} \\ Z &= \int dR \ \rho(R, R, \beta) \ \text{grand partition function} \end{split}$$



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- **Basic strategy**: Many-body density matrix **not known** for any non-trivial many-body system
 - Obtained through **path integration** (R. P. Feynman, 1953).

$$Z = \int \mathcal{D}R(u) \, \exp\left[-\frac{1}{\hbar}S[R(u)]\right]$$





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- $u\hbar$ "*imaginary time*" ($k_B = 1$ here)
- Integration over all possible continuous, β -periodic many-particle paths

$$S[R(u)] = \int_0^{\beta\hbar} du \left\{ \sum_{i=1}^N \frac{m}{2\hbar^2} \left(\frac{d\mathbf{r}_i}{du} \right)^2 + V(R(u)) \right\}$$



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- Euclidean Action *S* associated to path balance between *kinetic* (path curvature) and *potential* energy (depends on interactions) along path
 - Smooth, straight paths have generally higher probability
 - Paths of high potential energy have low probability

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Quantum Statistics



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Quantum Statistics



Example 4 particles in 1d

Exchanges occur *only* through PBC

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Quantum Statistics



Example 4 particles in 1d

Exchanges occur *only* through PBC

• **Paths** are β -periodic, i.e., $R(\beta)=R(0)$

- However, individual particle positions can undergo exchanges
- Crucial ingredient of the physics of ensembles of indistinguishable particles
- Underlie phenomena such as **BEC and Superfluidity**
- Ascribing *physical content* to paths is tempting but *dangerous*



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• Sample many-particle paths R(u) through configuration space, based on the probability distribution proportional to $\exp[-S(R(u))/\hbar]$ -- Metropolis Algorithm



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- Action integral must be **discretized** \rightarrow time step error inevitable in continuum
 - Discretization: $R(u) \equiv \{R_0, R_1, ..., R_{M-1}\}, R_M \equiv PR_0$ (*P permutation of particle labels*) $M\tau = \beta, \tau$ is the *time step* Simplest approximate action (we can do better but it is not needed now):

$$S[R(u)] \approx \sum_{i=1}^{N} \sum_{l=0}^{P-1} \frac{m(\mathbf{r}_{il} - \mathbf{r}_{il+1})^2}{2\tau\hbar^2} + \tau \sum_{l} V(R_l)$$

(*Note*: in the absence of interaction any discretized form is *exact*)

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Discrete Action



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Discrete Action

• **Probability** with which a *discrete* path R(u) is sampled



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Discrete Action

• **Probability** with which a *discrete* path R(u) is sampled

$$P \propto \exp\left[-S[R(u)]\right] = \prod_{i=1}^{N} \prod_{l=0}^{M-1} \rho_{\circ}(\mathbf{r}_{il}, \mathbf{r}_{il+1}, \tau) \times \prod_{l=0}^{M-1} e^{-\tau V(R_l)}$$

where

$$\rho_{\circ}(\mathbf{r},\mathbf{r}',\tau) = \left(2\pi\hbar^{2}\tau/m\right)^{-1/d} \exp\left[-\frac{m(\mathbf{r}-\mathbf{r}')^{2}}{2\hbar^{2}\tau}\right]$$

is the density matrix of a *free particle*, and

$$V(R) = U(R,\tau) - \mu N$$

In the simplest version, U is the *total potential energy*, does not depend on τ (In some approximations, it does)



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• **Sampling** through elementary move that modifies portions of single-particle paths

• Permutations are sampled by *explicit construction of permutation cycles*







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• Sampling issues

• In the presence of *repulsive*, *hard core potentials*, any such sampling of permutations is bound to become inefficient (*high likelihood of rejection*)



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• Problems

- Superfluid fraction connected to *winding* of paths through boundaries
- Occurrence of *nonzero* winding requires *macroscopic* permutation cycles (length ~ $N^{1/d}$)
- Effort required to sample macroscopic permutation cycles scales **exponentially** with N
- Extrapolation of results to thermodynamic limit problematic
- Even for finite systems (quantum droplets), efficient sampling of permutations can be crucial
- Ambiguous interpretation of results (no superfluidity or ergodicity problem ?)

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Worm Algorithm (of *Ira* and *Masha*)





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Worm Algorithm (of *Ira* and *Masha*)



• Generalize configuration space, from that of the partition function to that of the **Matsubara Green function**

$$G(\mathbf{r}_1, \mathbf{r}_2, t) = \frac{g(\mathbf{r}_1, \mathbf{r}_2, t)}{Z} = -\langle \hat{\mathcal{T}}[\hat{\psi}(\mathbf{r}_1, t) \ \hat{\psi}^{\dagger}(\mathbf{r}_2, 0)] \rangle$$



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• One open world line with two dangling ends (worm)

- Z- and G-sectors are identified
- Sampling of paths occurs through simple set of complementary moves

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$$P_{\rm op} = \min\left\{1, \ \frac{C \, m_{\circ} NM \, e^{\Delta U - \mu m\tau}}{\rho_{\circ}(\mathbf{r}_{I}, \mathbf{r}_{M}, m\tau)}\right\}$$

$$P_{\rm cl} = \min\left\{1, \frac{\rho_{\circ}(\mathbf{r}_I, \mathbf{r}_M, m\tau)e^{-\sigma + \mu m\tau}}{Cm_{\circ}NM}\right\}$$

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• Configurations with open WL contribute to the Matsubara Green function



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• When *Ira* and *Masha* reconnect, a Z-sector configuration is obtained, and most observables computed -- large permutation cycles *automatically occur*



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Can I and M get "stuck" away from each other?

• Statistics of spatial distances between *I* and *M* given by *one-body density matrix*

- Decaying exponentially in a non-BEC
- Going to a constant in a BEC (but high acceptance probability of reconnection)

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Example: ⁴He in two dimensions, *T*=0.6 K





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Application: Superfluid Transition in ⁴He



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Superfluid Transition in ⁴He (cont'd)





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Superfluid Transition in ⁴He (cont'd)





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Superfluid Transition in ⁴He (cont'd)





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Application: Search for BEC in Solid ⁴He MB, N. Prokof'ev and B. Svistunov, Phys. Rev. Lett. **96**, 105301 (2006)



Exponential decay of one-body density matrix seen at low T, large r for perfect hcp ⁴He crystal

Absence of BEC Independent of pressure

Absence of SF No long permutation cycles



Application: vacancies in Solid ⁴He

MB, A. Kuklov, L. Pollet, N. Prokof'ev, B. Svistunov and M. Troyer, PRL 97, 080401 (2006)

Activation energy for vacancies and interstitials can be obtained straightforwardly from **exponential decay** of **Matsubara Green function**





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Application: Possible superfluidity at grain boundaries in solid ⁴He

L. Pollet, MB, A. Kuklov, N. Prokof'ev, B. Svistunov and M. Troyer, Phys. Rev. Lett. 98, 135301 (2007).

- By direct simulation, evidence is obtained that L_z a grain boundary in direct contact with a superfluid at the melting pressure is **thermodynamically stable**.
- Superfluid behavior of a generic GB at temperatures of the order of 0.5 K is observed. Indeed, a generic GB is found to be superfluid, although insulating GBs exist as well, for particular relative orientations of the crystallites.
- Simulations performed on systems including as many as **13,000** particles (*yes, that many are needed*)







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Application: Possible superfluidity in the core of a screw dislocation in solid ⁴He

MB, A. Kuklov, L. Pollet, N. Prokof'ev, B. Svistunov and M. Troyer, Phys. Rev. Lett. 99, 035301 (2007).



Simulations of single screw dislocation inside hcp ⁴He crystal show evidence of spatially modulated *Luttinger liquid* (1d supersolid ?)



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MB, L. Pollet, N. Prokof'ev and B. Svistunov, Phys. Rev. Lett. 109, 025302 (2012).



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• Bosons with dipole moment aligned perpendicularly to plane



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- Natural units, inter-particle distance r_s and $t = T/T^*$ ($T^* = 1/r_s^2$) parameters



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boltzmannons

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Boltzmann system *crystallizes* regardless of cell geometry and/or initial particle arrangement



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Thermodynamic equilibrium structure *crucially* depends on quantum statistics System can lower its energy by forming a *quasi*-BEC and losing *solid* order





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• Standard microscopic model, based on Aziz pair potential



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- T = 0.5 K, density 0.0248 Å⁻³ (equilibrium *superfluid* phase at $P \sim 15$ bars)



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Standard microscopic model, based on Aziz pair potential
T = 0.5 K, density 0.0248 Å⁻³ (equilibrium *superfluid* phase at P ~ 15 bars)



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• 108-atom Boltzmann system *crystallizes* regardless of cell geometry and/or initial particle arrangement



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- Spontaneous crystallization



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Simulation results strongly suggest that ⁴He *would be a crystal* at this *T*, if its atoms were indeed *distinguishable*. Here too, Bose statistics strongly affects the phase diagram of this Bose system, *not just at the liquid-solid phase boundary*.





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- **Continuous Time** (is there any way of avoiding the time step error in continuos space ?)
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- **Dynamical information** (linear response theory and analytic continuation)



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- **Continuous Time** (is there any way of avoiding the time step error in continuos space ?)
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- **Dynamical information** (linear response theory and analytic continuation)

Main Reference

MB, N. Prokof'ev and B. Svistunov, Phys. Rev. E 74, 036701 (2006)



- **Sign problem** (neither improved not worsened by WA)
 - Fixed-node restriction (Ceperley, 1992) in principle applicable to WA)
- **Continuous Time** (is there any way of avoiding the time step error in continuos space ?)
- Can run into problems whenever **multi-particle updates** are needed (e.g., at first order phase transitions)
- **Dynamical information** (linear response theory and analytic continuation)

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Thank you !



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