

Heuristic intro to some Quantum Monte Carlo and selected applications

Charles-David Hebert

Universite de Sherbrooke

charles-david.hebert@usherbrooke.ca

20 novembre 2018

Overview

1 Intro and motivation

2 Generalities

3 Monte Carlo Methods

- Continuous time Quantum Monte Carlo
- Auxiliary field QMC
- Stochastic series QMC
- Variational Quantum Monte Carlo

4 Selected applications

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.

- $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**
 - Submatrix Updates for the Hirsch-Fye algorithm [8].

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**
 - Submatrix Updates for the Hirsch-Fye algorithm [8].
 - Advent of Continuous time quantum Monte Carlo solvers [5] !

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**
 - Submatrix Updates for the Hirsch-Fye algorithm [8].
 - Advent of Continuous time quantum Monte Carlo solvers [5] !
 - Designer sign-free Hamiltonian Auxiliary field QMC [3] .

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**
 - Submatrix Updates for the Hirsch-Fye algorithm [8].
 - Advent of Continuous time quantum Monte Carlo solvers [5] !
 - Designer sign-free Hamiltonian Auxiliary field QMC [3] .
 - Better updates in stochastic series expansion [1].

Why Monte Carlo ?

- Interest in modelling, predicting and gaining insights for various physical systems.
- Analytic solutions are often unattainable without drastic approximations and ED, even if extremely powerful, is overwhelmed by too many degrees of freedom.
- The Central limit theorem : The distribution of a sum of independent random variables approaches a Gaussian distribution.
 - $\mathbf{X} = \sum_{i=1}^N x_i \Rightarrow f_{\mathbf{X}}(x) \sim N(\mu_x, \frac{\sigma_x}{\sqrt{N}})$
 - Markov Chain central limit theorem
- Advances in computing power and especially efficient development of **algorithms**
 - Submatrix Updates for the Hirsch-Fye algorithm [8].
 - Advent of Continuous time quantum Monte Carlo solvers [5] !
 - Designer sign-free Hamiltonian Auxiliary field QMC [3] .
 - Better updates in stochastic series expansion [1].

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots$$

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots \quad (1)$$

$$H_{ee} = \sum_{\nu\nu'} t_{\nu\nu'} c_\nu^\dagger c_{\nu'} + U_{\nu\nu'} n_\nu n_{\nu'}$$

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots \quad (1)$$

$$H_{ee} = \sum_{\nu\nu'} t_{\nu\nu'} c_\nu^\dagger c_{\nu'} + U_{\nu\nu'} n_\nu n_{\nu'} \quad (2)$$

$$H_B = \sum_q \omega_q b_q^\dagger b_q$$

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots \quad (1)$$

$$H_{ee} = \sum_{\nu\nu'} t_{\nu\nu'} c_\nu^\dagger c_{\nu'} + U_{\nu\nu'} n_\nu n_{\nu'} \quad (2)$$

$$H_B = \sum_q \omega_q b_q^\dagger b_q \quad (3)$$

$$H_{eB} = \sum_q g_q \left(\rho_q b_q^\dagger + \rho_q^\dagger b_q \right)$$

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots \quad (1)$$

$$H_{ee} = \sum_{\nu\nu'} t_{\nu\nu'} c_\nu^\dagger c_{\nu'} + U_{\nu\nu'} n_\nu n_{\nu'} \quad (2)$$

$$H_B = \sum_q \omega_q b_q^\dagger b_q \quad (3)$$

$$H_{eB} = \sum_q g_q (\rho_q b_q^\dagger + \rho_q^\dagger b_q) \quad (4)$$

$$\rho_q := \rho_q [c^\dagger, c]$$

Model Hamiltonian

Models

$$H = H_{ee} + H_B + H_{eB} + \dots \quad (1)$$

$$H_{ee} = \sum_{\nu\nu'} t_{\nu\nu'} c_\nu^\dagger c_{\nu'} + U_{\nu\nu'} n_\nu n_{\nu'} \quad (2)$$

$$H_B = \sum_q \omega_q b_q^\dagger b_q \quad (3)$$

$$H_{eB} = \sum_q g_q (\rho_q b_q^\dagger + \rho_q^\dagger b_q) \quad (4)$$

$$\rho_q := \rho_q [c^\dagger, c]$$

What MC for what ?

- Spin systems (Heisenberg)
⇒ SSE
- Lattice systems ⇒ Af-QMC
- (Anderson) Impurity problems ⇒ CTQMC

Monte-Carlo Basics 1.1

⇒ Quantities of interests : **Observables** !

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n$$

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x})$$

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x}) \quad (5)$$

- ⇒ Sum over a probability distribution with probability $p(\mathcal{C}_n)$ for the configuration \mathcal{C}_n .

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x}) \quad (5)$$

- ⇒ Sum over a probability distribution with probability $p(\mathcal{C}_n)$ for the configuration \mathcal{C}_n .
- ⇒ If one samples the configurations according to the probability density, one can write an approximation :

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x}) \quad (5)$$

- ⇒ Sum over a probability distribution with probability $p(\mathcal{C}_n)$ for the configuration \mathcal{C}_n .
- ⇒ If one samples the configurations according to the probability density, one can write an approximation :

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n)$$

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x}) \quad (5)$$

- ⇒ Sum over a probability distribution with probability $p(\mathcal{C}_n)$ for the configuration \mathcal{C}_n .
- ⇒ If one samples the configurations according to the probability density, one can write an approximation :

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n) := \langle A \rangle_{MC}$$

Monte-Carlo Basics 1.1

- ⇒ Quantities of interests : **Observables** !
- ⇒ Calculated through an expectation value with respect to a given probability distribution.

$$\langle A \rangle_p = \sum_{\mathcal{C}_n} p(\mathcal{C}_n) A_n = \int_{\mathcal{C}(\mathbf{x})} d\mathbf{x} \, p(\mathbf{x}) A(\mathbf{x}) \quad (5)$$

- ⇒ Sum over a probability distribution with probability $p(\mathcal{C}_n)$ for the configuration \mathcal{C}_n .
- ⇒ If one samples the configurations according to the probability density, one can write an approximation :

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n) := \langle A \rangle_{MC} \quad (6)$$

Importance Sampling

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n)$$

Importance Sampling

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n) := \langle A \rangle_{MC}$$

Importance Sampling

$$\langle A \rangle \approx \frac{1}{N} \sum_{n=0}^N A(\mathcal{C}_n) := \langle A \rangle_{MC} \quad (7)$$

Monte-Carlo Basics 1.3

⇒ Thus, one must write observables ideally in a form of a quadrature.

Monte-Carlo Basics 1.3

- ⇒ Thus, one must write observables ideally in a form of a quadrature.
- ⇒ Sampling according to the partition function, which can be written in such form is therefore very natural.

Monte-Carlo Basics 1.3

- ⇒ Thus, one must write observables ideally in a form of a quadrature.
- ⇒ Sampling according to the partition function, which can be written in such form is therefore very natural.

$$Z = \text{Tr} [\exp -\beta H]$$

Monte-Carlo Basics 1.3

- ⇒ Thus, one must write observables ideally in a form of a quadrature.
- ⇒ Sampling according to the partition function, which can be written in such form is therefore very natural.

$$Z = \text{Tr} [\exp -\beta H] \quad (8)$$

The trace can be computed in any basis, but some basis are better for different problems.

Monte-Carlo Basics 1.3

- ⇒ Thus, one must write observables ideally in a form of a quadrature.
- ⇒ Sampling according to the partition function, which can be written in such form is therefore very natural.

$$Z = \text{Tr} [\exp -\beta H] \quad (8)$$

The trace can be computed in any basis, but some basis are better for different problems.

CTQMC Coherent States path integrals.

SSE Taylor expansion in a cleverly chosen basis of H (avoid sign-problem).

AF-QMC Hubbard-Stratonovich transformation ⇒ independent Ising spins "basis".

CTQMC : Coherent states

$$Z = \int D[\bar{c} c] \exp [-S]$$

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

Coherent state Path integral

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

Coherent state Path integral

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

$$\frac{Z}{Z_0} = \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm'$$
$$V_{11'} \dots V_{mm'} \langle T_{\tau}[n_1 n_{1'} \dots n_m n_{m'}] \rangle_0$$

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

$$\begin{aligned} \frac{Z}{Z_0} &= \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm' \\ &\quad V_{11'} \dots V_{mm'} \langle T_{\tau}[n_1 n_{1'} \dots n_m n_{m'}] \rangle_0 \\ &:= \sum_{\mathcal{C}_n} W_{\mathcal{C}_n} \end{aligned}$$

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

$$\begin{aligned} \frac{Z}{Z_0} &= \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm' \\ &\quad V_{11'} \dots V_{mm'} \langle T_{\tau}[n_1 n_{1'} \dots n_m n_{m'}] \rangle_0 \\ &:= \sum_{\mathcal{C}_n} W_{\mathcal{C}_n} \end{aligned}$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

1 Band Hubbard model

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

$$\frac{Z}{Z_0} = \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm'$$
$$V_{11'} \dots V_{mm'} \langle T_{\tau} [n_1 n_{1'} \dots n_m n_{m'}] \rangle_0$$

$$:= \sum_{\mathcal{C}_n} W_{\mathcal{C}_n}$$

$$W_{\mathcal{C}_n} = \frac{(-1)^n}{n!} \left(\prod_{i=1}^n V_{ii'} \right) \text{Det} \left[\begin{smallmatrix} \leftrightarrow \\ \boldsymbol{G} \end{smallmatrix} \right]$$

Coherent state Path integral

Taylor expansion :
Feynman Diagrams

1 Band Hubbard model

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

$$\frac{Z}{Z_0} = \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm'$$
$$V_{11'} \dots V_{mm'} \langle T_{\tau} [n_1 n_{1'} \dots n_m n_{m'}] \rangle_0$$

$$:= \sum_{\mathcal{C}_n} W_{\mathcal{C}_n}$$

$$W_{\mathcal{C}_n} = \frac{(-1)^n}{n!} \left(\prod_{i=1}^n V_{ii'} \right) \text{Det} \left[\begin{smallmatrix} \leftrightarrow \\ \boldsymbol{G} \end{smallmatrix} \right]$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

1 Band Hubbard model

Wick's Theorem

CTQMC : Coherent states

$$Z = \int D[\bar{c}c] \exp[-S] = \int D[\bar{c}c] e^{-S_0} e^{-S_I}$$

$$= \sum_m \int D[\bar{c}c] e^{-S_0} \left[\frac{(-1)^m}{m!} (S_I)^m \right]$$

$$\frac{Z}{Z_0} = \sum_{m=0}^{\infty} \frac{1}{m!} \int d1d1' \dots dm dm'$$
$$V_{11'} \dots V_{mm'} \langle T_{\tau} [n_1 n_{1'} \dots n_m n_{m'}] \rangle_0$$

$$:= \sum_{\mathcal{C}_n} W_{\mathcal{C}_n}$$

$$W_{\mathcal{C}_n} = \frac{(-1)^n}{n!} \left(\prod_{i=1}^n V_{ii'} \right) \text{Det} \left[\begin{smallmatrix} \leftrightarrow \\ \boldsymbol{G} \end{smallmatrix} \right]$$

Coherent state Path integral

Taylor expansion : Feynman Diagrams

1 Band Hubbard model

Wick's Theorem

AF-QMC

$$Z = \text{Tr} [e^{-\beta H}]$$

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}]$$

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.
Take L time slices.

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.
Take L time slices.

$$\exp \left(-\Delta\tau U[n_\uparrow n_\downarrow - \frac{1}{2}(n_\uparrow + n_\downarrow)] \right) = \frac{1}{2} \sum_{s=\pm 1} \exp(\lambda s(n_\uparrow - n_\downarrow)) \quad (10)$$

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.
Take L time slices.

$$\exp \left(-\Delta\tau U[n_\uparrow n_\downarrow - \frac{1}{2}(n_\uparrow + n_\downarrow)] \right) = \frac{1}{2} \sum_{s=\pm 1} \exp(\lambda s(n_\uparrow - n_\downarrow)) \quad (10)$$

With this transformation, the fermions interact now through bosons with coupling λ .

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.
Take L time slices.

$$\exp \left(-\Delta\tau U[n_\uparrow n_\downarrow - \frac{1}{2}(n_\uparrow + n_\downarrow)] \right) = \frac{1}{2} \sum_{s=\pm 1} \exp(\lambda s(n_\uparrow - n_\downarrow)) \quad (10)$$

With this transformation, the fermions interact now through bosons with coupling λ .

$$\Rightarrow Z = \frac{1}{2^L} \sum_{\{s\}} \text{Tr} \left[\prod_{l=0}^{L-1} e^{-\Delta\tau H_0} \exp(\lambda s(n_\uparrow - n_\downarrow)) \right] \quad (11)$$

AF-QMC

$$Z = \text{Tr} [e^{-\beta H}] \approx \text{Tr} [e^{-\beta H_0} e^{-\beta H_I}] \quad (9)$$

One must then use a discrete Hubbard Stratonovich to decouple the quartic terms in H_I . One Ising field at each imaginary time slice.
Take L time slices.

$$\exp \left(-\Delta\tau U[n_\uparrow n_\downarrow - \frac{1}{2}(n_\uparrow + n_\downarrow)] \right) = \frac{1}{2} \sum_{s=\pm 1} \exp(\lambda s(n_\uparrow - n_\downarrow)) \quad (10)$$

With this transformation, the fermions interact now through bosons with coupling λ .

$$\Rightarrow Z = \frac{1}{2^L} \sum_{\{s\}} \text{Tr} \left[\prod_{l=0}^{L-1} e^{-\Delta\tau H_0} \exp(\lambda s(n_\uparrow - n_\downarrow)) \right] \quad (11)$$

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

$$Z = \text{Tr} [e^{-\beta H}]$$

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

$$\begin{aligned} Z &= \text{Tr} [e^{-\beta H}] \\ &= \sum_{\alpha_0} \langle \alpha_0 | \sum_n \frac{\beta^n}{n!} (-H)^n | \alpha_0 \rangle \end{aligned} \tag{12}$$

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

$$Z = \text{Tr} [e^{-\beta H}] \quad (12)$$

$$= \sum_{\alpha_0} \langle \alpha_0 | \sum_n \frac{\beta^n}{n!} (-H)^n | \alpha_0 \rangle \quad (13)$$

$$= \sum_{\{\alpha_i\}} \sum_{n=0}^{\infty} \frac{\beta^n}{n!} \langle \alpha_0 | (-H) | \alpha_1 \rangle \langle \alpha_1 | (-H) | \alpha_2 \rangle \dots \langle \alpha_{n-1} | (-H) | \alpha_n \rangle$$

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

$$Z = \text{Tr} [e^{-\beta H}] \quad (12)$$

$$= \sum_{\alpha_0} \langle \alpha_0 | \sum_n \frac{\beta^n}{n!} (-H)^n | \alpha_0 \rangle \quad (13)$$

$$= \sum_{\{\alpha_i\}} \sum_{n=0}^{\infty} \frac{\beta^n}{n!} \langle \alpha_0 | (-H) | \alpha_1 \rangle \langle \alpha_1 | (-H) | \alpha_2 \rangle \dots \langle \alpha_{n-1} | (-H) | \alpha_n \rangle \quad (14)$$

With $\alpha_n = \alpha_0$.

Stochastic series expansion Monte Carlo

The basic idea of SSE is to write the trace over the evolution operator using complete basis states and taylor expanding :

$$Z = \text{Tr} [e^{-\beta H}] \quad (12)$$

$$= \sum_{\alpha_0} \langle \alpha_0 | \sum_n \frac{\beta^n}{n!} (-H)^n | \alpha_0 \rangle \quad (13)$$

$$= \sum_{\{\alpha_i\}} \sum_{n=0}^{\infty} \frac{\beta^n}{n!} \langle \alpha_0 | (-H) | \alpha_1 \rangle \langle \alpha_1 | (-H) | \alpha_2 \rangle \dots \langle \alpha_{n-1} | (-H) | \alpha_n \rangle \quad (14)$$

With $\alpha_n = \alpha_0$.

Variational Quantum Monte Carlo

- ① Establish a variational wave function.

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow \mathbf{x} :=$ "real-space configuration", and $\boldsymbol{\alpha} :=$ "variational parameters".

$$E_{\boldsymbol{\alpha}} = \frac{\langle \Psi_{\boldsymbol{\alpha}} | H | \Psi_{\boldsymbol{\alpha}} \rangle}{\langle \Psi_{\boldsymbol{\alpha}} | \Psi_{\boldsymbol{\alpha}} \rangle}$$

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow x :=$ "real-space configuration", and $\alpha :=$ "variational parameters".

$$E_\alpha = \frac{\langle \Psi_\alpha | H | \Psi_\alpha \rangle}{\langle \Psi_\alpha | \Psi_\alpha \rangle} \quad (15)$$

$$E_\alpha = \sum_x p_\alpha(x) \frac{H\Psi_\alpha(x)}{\Psi_\alpha(x)}$$

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow x :=$ "real-space configuration", and $\alpha :=$ "variational parameters".

$$E_\alpha = \frac{\langle \Psi_\alpha | H | \Psi_\alpha \rangle}{\langle \Psi_\alpha | \Psi_\alpha \rangle} \quad (15)$$

$$E_\alpha = \sum_x p_\alpha(x) \frac{H\Psi_\alpha(x)}{\Psi_\alpha(x)} \quad (16)$$

$$p_\alpha(x) = \frac{|\Psi_\alpha(x)|^2}{\sum_{x'} |\Psi_\alpha(x')|^2}$$

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow x :=$ "real-space configuration", and $\alpha :=$ "variational parameters".

$$E_\alpha = \frac{\langle \Psi_\alpha | H | \Psi_\alpha \rangle}{\langle \Psi_\alpha | \Psi_\alpha \rangle} \quad (15)$$

$$E_\alpha = \sum_x p_\alpha(x) \frac{H\Psi_\alpha(x)}{\Psi_\alpha(x)} \quad (16)$$

$$p_\alpha(x) = \frac{|\Psi_\alpha(x)|^2}{\sum_{x'} |\Psi_\alpha(x')|^2} \quad (17)$$

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow x :=$ "real-space configuration", and $\alpha :=$ "variational parameters".

$$E_\alpha = \frac{\langle \Psi_\alpha | H | \Psi_\alpha \rangle}{\langle \Psi_\alpha | \Psi_\alpha \rangle} \quad (15)$$

\Rightarrow **Importance Sampling :**

$$E_\alpha = \sum_x p_\alpha(x) \frac{H\Psi_\alpha(x)}{\Psi_\alpha(x)} \quad (16)$$

$$E_\alpha = \frac{1}{M} \sum_m \frac{H\Psi_\alpha(x_m)}{\Psi_\alpha(x_m)}$$

$$p_\alpha(x) = \frac{|\Psi_\alpha(x)|^2}{\sum_{x'} |\Psi_\alpha(x')|^2} \quad (17)$$

Variational Quantum Monte Carlo

- ① Establish a variational wave function.
- ② Calculate the expectation value for the energy with this given wave function.
- ③ Find a minimum (variational energy) with respect to the variational parameters.
- ④ Calculate various physical observables with the wave function obtained previously.

$\Rightarrow x :=$ "real-space configuration", and $\alpha :=$ "variational parameters".

$$E_\alpha = \frac{\langle \Psi_\alpha | H | \Psi_\alpha \rangle}{\langle \Psi_\alpha | \Psi_\alpha \rangle} \quad (15)$$

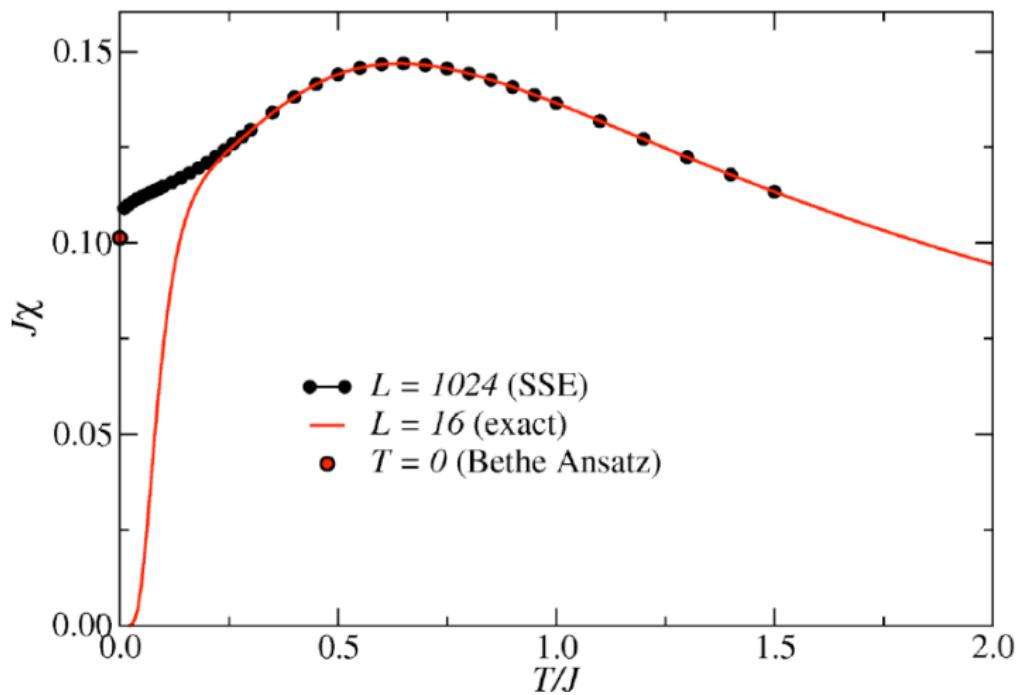
\Rightarrow **Importance Sampling :**

$$E_\alpha = \sum_x p_\alpha(x) \frac{H\Psi_\alpha(x)}{\Psi_\alpha(x)} \quad (16)$$

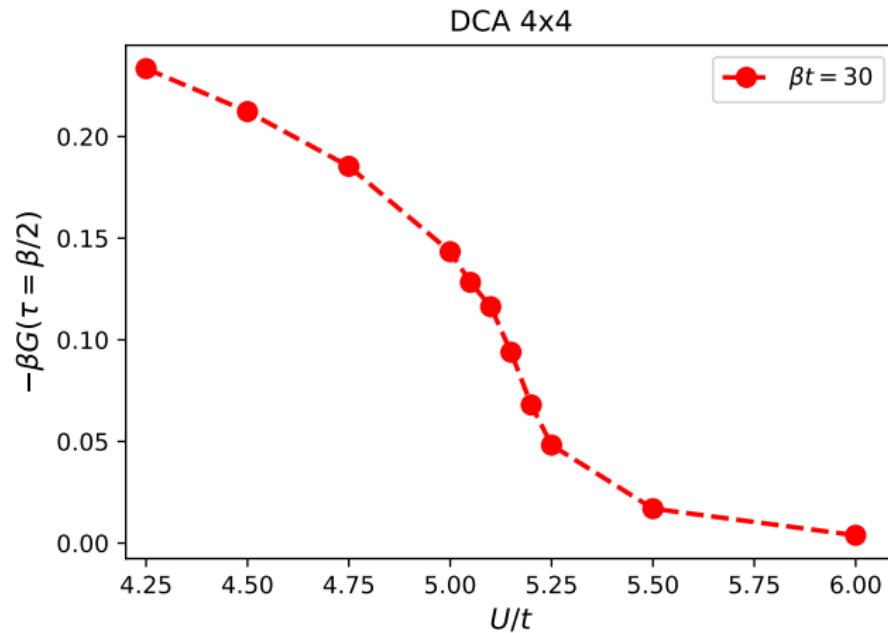
$$E_\alpha = \frac{1}{M} \sum_m \frac{H\Psi_\alpha(x_m)}{\Psi_\alpha(x_m)}$$

$$p_\alpha(x) = \frac{|\Psi_\alpha(x)|^2}{\sum_{x'} |\Psi_\alpha(x')|^2} \quad (17)$$

SSE Application : 1D Heisenberg Model

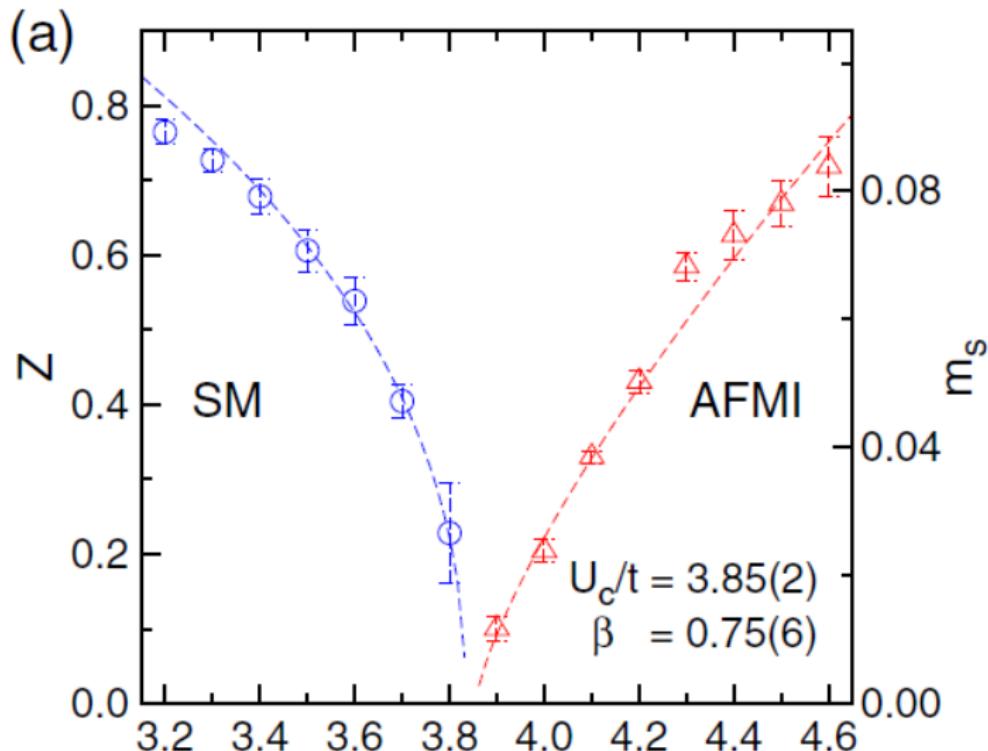


CTQMC Application : Metal-Insulator Crossover on the square lattice



[2].

AF-QMC Application : The ground-state phase diagram for the honeycomb lattice model



References I

-  Roger G. Melko, *Stochastic Series Expansion Quantum Monte Carlo*, Jouvence Summer school 2012.
-  Anders W. Sandvik, *Stochastic Series Expansion (quantum Monte Carlo)*, XIV Training Course on Strongly Correlated Systems Vietri Sul Mare, Salerno, Italy, October 5-16, 2009.
-  Fakher Assaad, *Lecture Notes Julich 2014 and Lecture notes Marburg 2018*.
-  David J. Luitz, *Numerical methods and applications in many fermion systems*, PhD thesis.
-  Emmanuel Gull et al., *Continuous time Monte Carlo methods for quantum impurity models*, Review of modern physics Volume 83, 2011.
-  Manuel Weber et al., *Continuous-time quantum Monte Carlo for fermion-boson lattice models : Improved bosonic estimators and application to the Holstein mode*.
-  Otsuka et al., *Universal Quantum Criticality in the Metal-Insulator Transition of Two-Dimensional Interacting Dirac Electrons*, PRX 2016.

References II

-  Nukala et al., *Fast update algorithm for the quantum Monte Carlo simulation of the Hubbard model*, PRB 2009.
-  Kristjan Haule, *Computational physics*, Rutgers Lecture notes.