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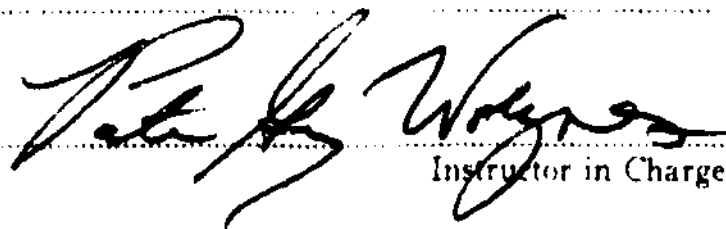
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ENTITLED Path Integral Monte Carlo Simulations of

Many Fermion Systems

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DEGREE OF Bachelor of Science In Chemistry


Instructor in Charge

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HEAD OF DEPARTMENT OF Chemistry

**Path Integral Monte Carlo Simulation
of
Many Fermion Systems**

**By
Julio James Arrecis**

**Thesis
for the
Degree of Bachelor of Science
in
Chemistry**

**College of Liberal Arts and Sciences
University of Illinois
Urbana, Illinois
1987**

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INTRODUCTION

In recent years, Path Integral formulations of Statistical Mechanics have become an increasingly powerful tool for dealing with both chemical and physical phenomena. As a discretized polymer chain, the imaginary-time Path Integral is a popular tool that can be used to describe both single particles and many body phenomena and also can be readily adapted for Monte Carlo computer simulations. However, a big problem arises when one begins to include Fermi particle interactions for systems as small as two particles.⁽¹⁾ Clearly, if one is to use such powerful techniques for dealing with complex many body systems, then one must be able to effectively include these Fermion interactions into an algorithm. Unfortunately, most attempts to deal with Fermi exclusions have been unsuccessful.

Many existing algorithms are able to evaluate the imaginary-time Schrodinger kernel for distinguishable particles. In general, the density matrix can be written as an imaginary-time Path Integral between the two states, x_1 and x_2 ⁽²⁾

$$p(x_1, x_2) = \int dx_1 \int dx_2 \dots \int dx_n \exp(-\beta H) = \int \mathcal{D}x \exp(-\beta \mathcal{K})$$

and the trace of the density matrix yields the partition function. For distinguishable particles, the resulting

partition function is just the sum of positive definite terms:

$$Z_{\text{initial}} = \sum_{i=0}^n \exp(-\beta E_i) = e^{-\beta E_0} + e^{-\beta E_1} + e^{-\beta E_2} + \dots$$

where the energies are ordered, $E_0 < E_1 < E_2 < \dots$ and each E_i is the eigenvalue of the instantaneous Hamiltonian of the system. However, now if we incorporate the permutation operator (P) into our kernel, we see that the partition function for an exchanged particle is no longer the sum of positive terms:

$$Z_{\text{exchange}} = e^{-\beta E_0} - e^{-\beta E_1} + e^{-\beta E_2} - \dots$$

where the minus signs are the results of the antisymmetric wavefunctions. The problem now arises when we try to write the total partition function as a sum of the initial and exchanged parts:

$$Z_{\text{total}} = Z_{\text{initial}} - Z_{\text{exchanged}}$$

Unfortunately, the ground state seems to drop out and for systems at low temperatures and this is unacceptable.

In this paper, we propose a new way to look at the Fermion problem through imaginary-time Path Integrals. Although much of this work parallels that of V. Elser⁽³⁾, we wish to use a much simpler model that will illustrate our

ideas a bit more clearly. We model one-dimensional Fermions in an infinite well as a discretized Path Integral that has only Fermi interaction potential. By using the Pauli exclusion principle, we find the nodes of the total wavefunction and use these nodes to define a new subdomain of phase space. In general, this technique removes the Fermi potential from the Path Integral (partition function) and places it as a hard wall boundary condition. Then by applying Path Integral Monte Carlo techniques to the new subdomain of phase space and show that the simulated equilibrium polymer motions in this subdomain give the expected ground state values for the Fermion system. We can compare some of our computer results to analytic calculations for one and two particle systems and find that there is fair agreement.

METHODS

For our simple system, we consider the free particle Hamiltonian of the form:

$$\mathcal{H} = 1/2 * (m_1 v_1^2 + m_2 v_2^2 + m_3 v_3^2 + \dots + m_n v_n^2)$$

where v_i is the imaginary-time velocity. For two particle this is just:

$$\mathcal{H} = 1/2 * m_1 v_1^2 + 1/2 * m_2 v_2^2$$

Effectively, there is potential term which is due to the

Fermi interactions, however we choose to make this into our boundary conditions, so it disappears from this expression. Since we have eliminated the cross terms in the Hamiltonian, we can write the imaginary-time Path Integral as a product of two single particle paths:

$$\int \mathcal{D}x_1 \int \mathcal{D}x_2 \exp(-\beta \mathcal{H}_1) \exp(-\beta \mathcal{H}_2) = \int \mathcal{D}x_1 \exp(-\beta \mathcal{H}) \int \mathcal{D}x_2 \exp(-\beta \mathcal{H}) \quad (1)$$

where $\beta=1/kt$ and the Hamiltonian is, in imaginary-time, discretized as:

$$\beta \mathcal{H}_j = m_j * 1 / (2 * \Delta\beta) * (x_{i+1} - x_i)^2,$$

p = the number of beads in the polymer chain and $\Delta\beta = \beta/p$. By making small movements about an equilibrium conformation, we claim that this polymer chain will duplicate the system of interest. Notice that the right hand side of equation (1) is a polymer of dimension two and for every new particle we add, its dimension increases by a particle dimensionality, D . In this form, the Path Integral duplicates the motions of the entire system as one jiggling polymer in phase space. Now, we wish to incorporate the nodes of the wavefunction into our phase space.

To determine the nodes for phase space, we call upon an elementary concept from quantum mechanics, the Pauli exclusion principle. We write the total ground state

wavefunction for this two particle system as a Slater determinate:

$$\Psi = \det \begin{bmatrix} \psi_1(1)\psi_1(2) \\ \psi_2(1)\psi_2(2) \end{bmatrix}$$

which, by using the normalized ground state wavefunctions for a free particle, is given explicitly by:

$$\Psi_{\text{ground}} = (2/\sqrt{6} * L) * [\sin(\pi x_1 / L) \sin(2\pi x_2 / L) - \sin(2\pi x_1 / L) \sin(\pi x_2 / L)].$$

The nodes for this system are found when $x_1 = x_2$. Geometrically, this means that phase space has a 45° nodal line in it, and this line behaves exactly like an impenetrable barrier, separating the subdomains from each other.

For this system, the nodes are trivial to find in general, however, this can be a difficult task. One can try to search for exchange nodes by inspection but a more clever way is write the time derivative of the probability density as a surface integral:

$$\int_V \nabla \cdot [\Psi^* \nabla \Psi - (\nabla \Psi)^* \Psi] d\tau = \int_S [\Psi^* (\frac{\partial}{\partial t} \Psi) - (\frac{\partial}{\partial t} \Psi)^* \Psi] dS$$

In this form, the gradient of the wavefunction determines the slope of the probability density as a function of the

surface S . As the surface S extends out over the regions to be considered, the value of the integrand will diminish as S approaches a node. Thus here is a way to find the nodes of such a system if the total wavefunction is known. However, knowing the total wavefunction of a system is a stiff requirement and generally, this is not known. Recently, other researchers have suggested that if a trial wavefunction that is close to the system's is known, that one could find the real nodes of the system by applying the above technique and relaxing the nodes of the trial system⁽⁴⁾.

Regardless of the technique, once the nodes are found, one can proceed to set the subdomain of phase space and sample the new region with Path Integral methods. Specifically, a chain of beads is laid down at random with the constraints that any two beads cannot be in the same place at the same time and that they cannot step outside the physical dimensions of the box. Now we apply the Metropolis Monte Carlo sampling technique⁽⁵⁾, calculating the energy of the i^{th} particle as:

$$E_i = m/2\Delta\beta ((x_{i+1} - x_i)^2 + (x_i - x_{i-1})^2).$$

The i^{th} particle is now moved a random amount and the new energy is calculated. If the new energy is less than the old energy, the move is accepted. If not, the logarithm of a

random number is compared to the energy difference, $-(E_{\text{new}} - E_{\text{old}})$ via the Metropolis Algorithm. As a result, the higher level configurations (paths) are accepted with a Gaussian probability distribution. Whatever the outcome of the move, an average is taken over the new configuration, even if it has remained the same, to find the relevant statistical quantities, namely the energy and distributional information. The energy of a Path Integral is given by the derivative, with respect to beta, of the partition function:

$$\langle E \rangle = \left\langle -\left(\frac{\partial}{\partial \beta} \ln [p(x, x)]\right) \right\rangle = \left\langle \frac{1}{2\Delta\beta} - \frac{N}{(2\beta * \Delta\beta)} * \sum (x_{i+1} - x_i)^2 \right\rangle.$$

The first term comes from a normalization constant that is hidden in the Path Integral formalism (i.e. in the $\mathcal{D}x$ terms)⁶.

SIMULATION RESULTS

A series of computer simulations were run on both one and two particle systems. The first simulation was of a single particle system and was done to check to see if the algorithm was working. Clearly the values for both the probability density and the average energy should not depend on the fact that the particle is a Fermion. Moreover, the analytic expressions for both the density and the average energy are known, so the simulation results must agree with these quantities.

Figure 1 shows the computer simulation of a single

particle using the Path Integral Monte Carlo method as outlined above. The analytic result expected is found from the probability distribution:

$$\mathcal{P}(x) = \Psi^* \Psi = 2/L * \sin^2(\pi x/L)$$

When compared with the simulation results, we get excellent agreement (See Fig.1). The average energy of the system can be calculated easily for the expectation value of the Hamiltonian:

$$\langle E \rangle = \int \Psi^* \mathcal{H} \Psi d\tau = \langle \Psi | \mathcal{H} | \Psi \rangle = \frac{n^2 \pi^2}{2 * L^2} \quad (\text{energy in Hartrees})$$

For a system largely in the ground state, the value of $\langle E \rangle$ should correspond to that of $n=1$. With the numerical value for a box of length = 15.0 Bohr radii, the energy should be 0.0219 hartrees. The simulation results for the same system give $\langle E \rangle = 0.0189$ hartrees which is in fair agreement with the theoretical result.

Figure 3 shows the simulation results for a two particle system. Plotted here is a quantity known as the $g(r)$. This quantity is a distribution function that measures the number of nearest neighbors at distance r away. For our system, $g(r)$ measures the number of Fermion at a distance of r away. This function, $g(r)$, is useful in the theory of liquids because it can related to many physical properties,

A numerical integration of this function was used and is also plotted in figure 3 as a solid line. Although there is quite a bit of fluctuation in the simulation curves, we see that there seems to be fair agreement between the analytic and simulation results. In addition to the distributions, the average energy for the two particle system was collected. For a two Fermion system, the average energy is given by the expectation value of the Hamiltonian in the total wavefunction basis:

$$\langle E \rangle = \langle \Psi_{\text{total}} | \mathcal{H} | \Psi_{\text{total}} \rangle$$

Again, after much tedious integration, we find for a system that is largely in the ground state, that the average energy should converge to $\langle E \rangle = 32/(27*L) = 0.079$ Hartrees. The computer results give good agreement, with an average energies for several run listed in Table 1. Although much of the variance in these values can be attributed to the simulation technique itself, there still was some difficulty duplicating those numbers with any regularity. We feel that this is probably a computer simulation problem and that it can be accounted for by considering the nature of our simulation algorithms. (See Figure 3 and Table 1)

CONCLUSIONS:

The algorithm outlined above seems to give good numerical results for the ground state energies and is

modeling the Fermion system quite well. Overall, the results are very encouraging and may provide a new technique for dealing with many Fermion statistics, however there are more numerical tests to be done. The present computer coding is not that reliable. One of the possible reasons for this is that the Monte Carlo technique employed was of single particle moves, which is a bad statistical idea. Although the simplest in concept, single particle move introduces large fluctuations in statistical parameters because the polymer doesn't change much from move to move. In contrast, Path Integral programs today use the method of normal modes, which increases the amount of phase space sampled and also cuts down on fluctuations in statistics. Moreover, the single particle technique can give irreproducible results as we have cited however, what we did find was encouraging. In conclusion, I would like to thank the entire Wolynes group for their help and special thanks to Raymond Cline, Atsuo Kuki and of course, Peter G. Wolynes.

REFERENCES

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FIGURE 1 single particle distribution (square-simulation)

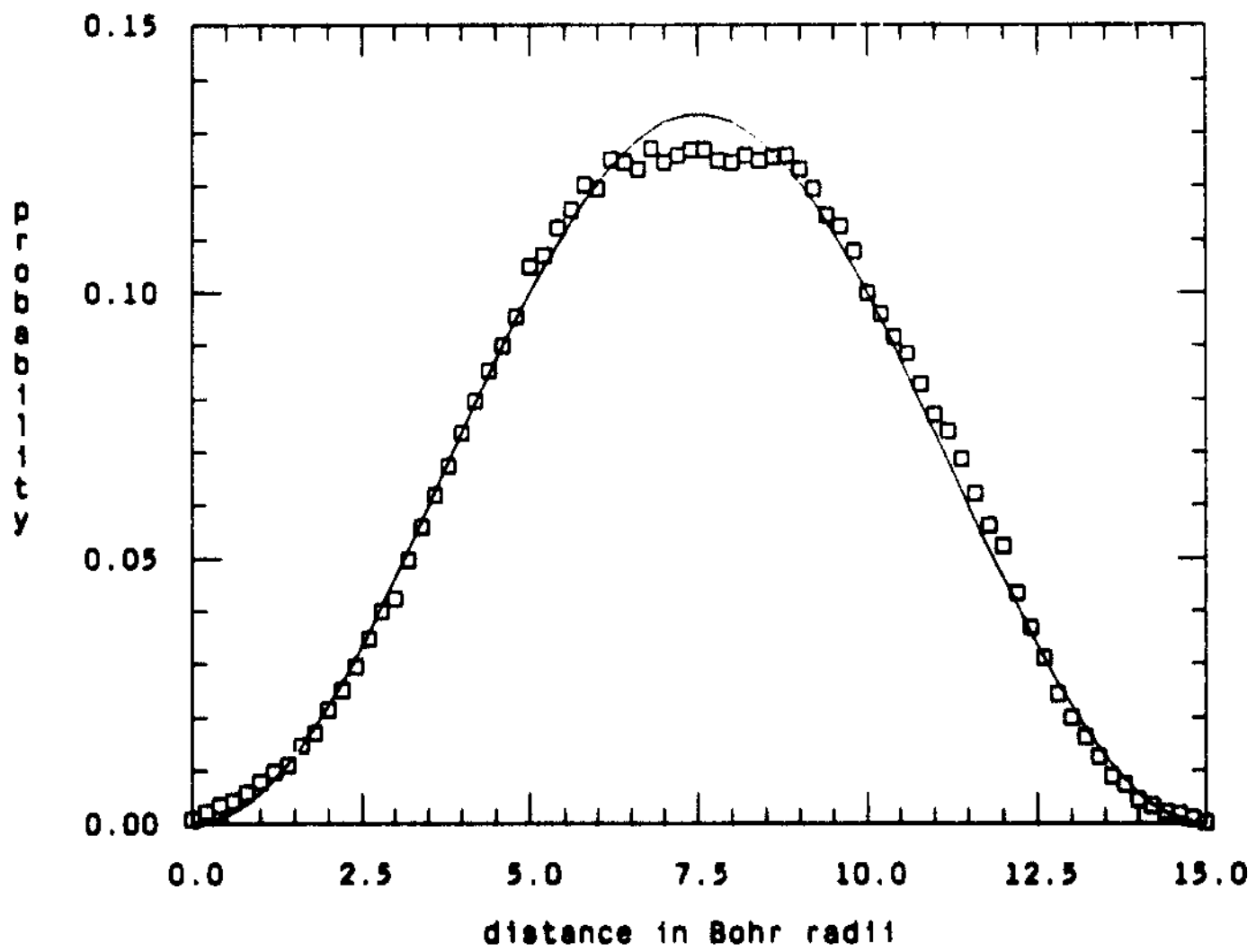


FIGURE 2: The Path Integral behaves like a polymer chain as shown in the simulations on the following page. The dotted lines are the imaginary spring bonds that connect the beads together. Plotted along the y axis is the imaginary time parameter, $\Delta\beta = \beta/p$. The value of β for the system will determine the local energy of an individual bead. As the number of bead grows, the value of $1/\Delta\beta$ grows larger, and consequently it becomes harder to move the beads around. Here shown is two single particle chains at different times during the simulation, but both near equilibrium. As time goes on, the polymer eventually samples all of phase space. To get the equilibrium properties of the system, we must start and end the chains at the same place in the box however, that position does not have to be unique.

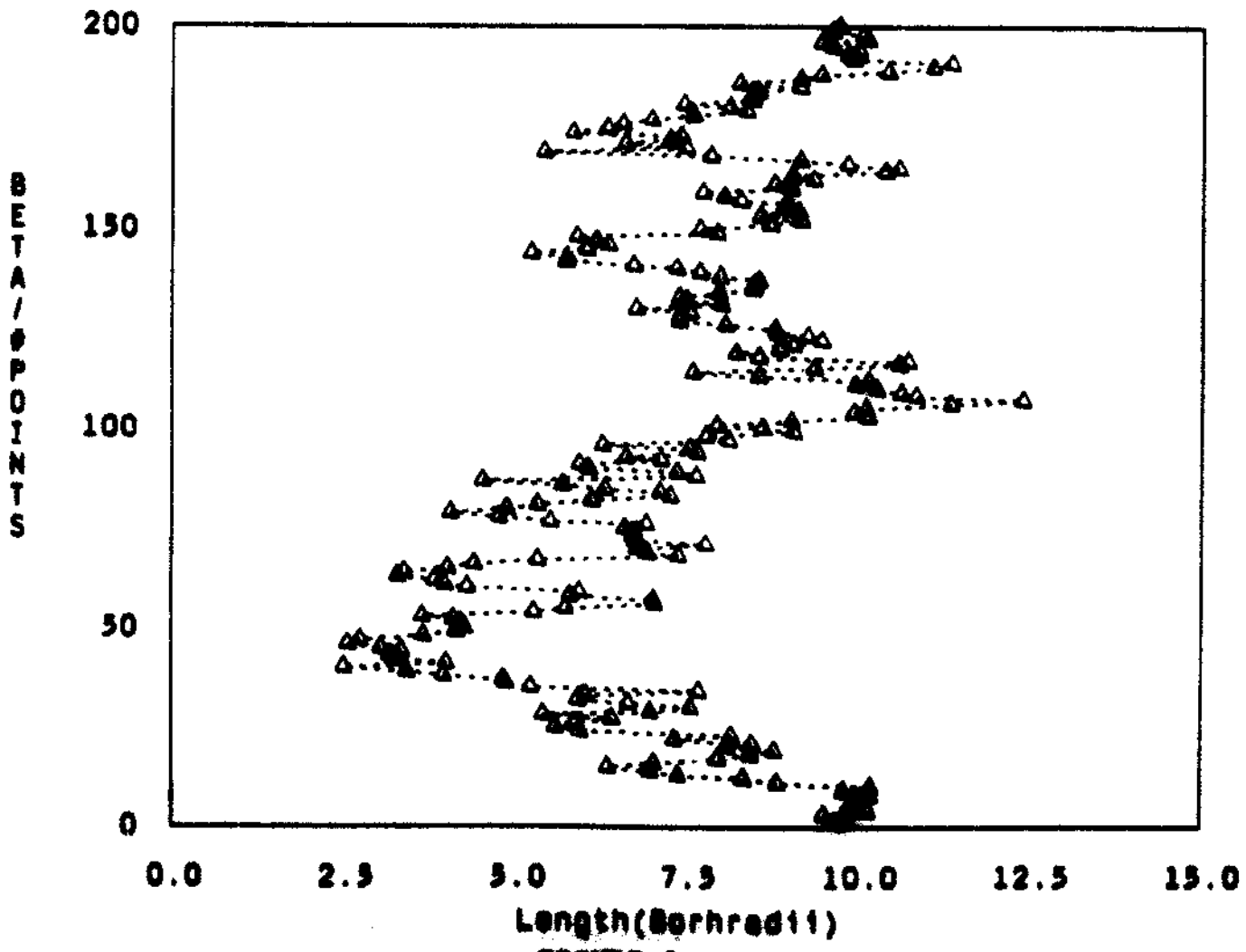
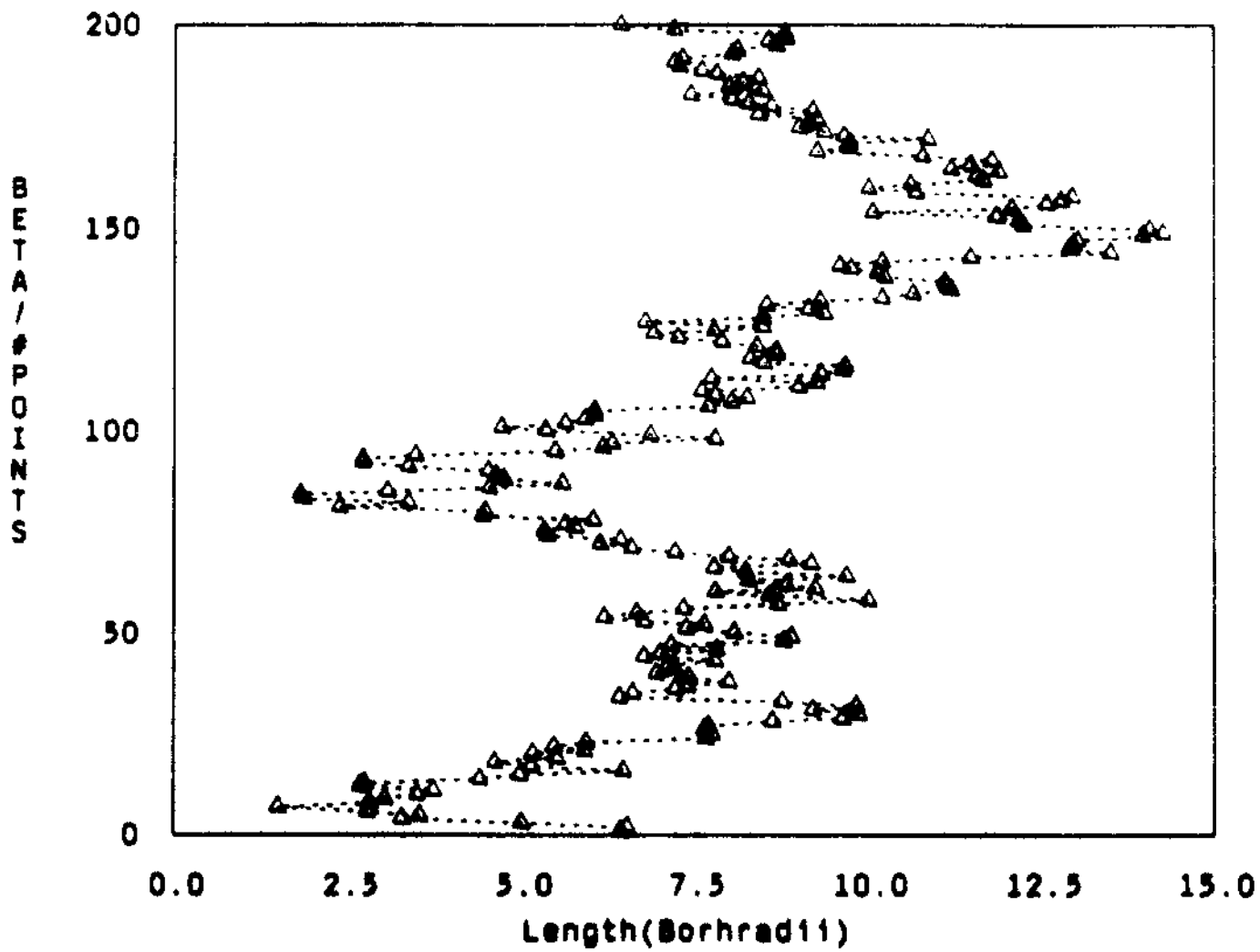
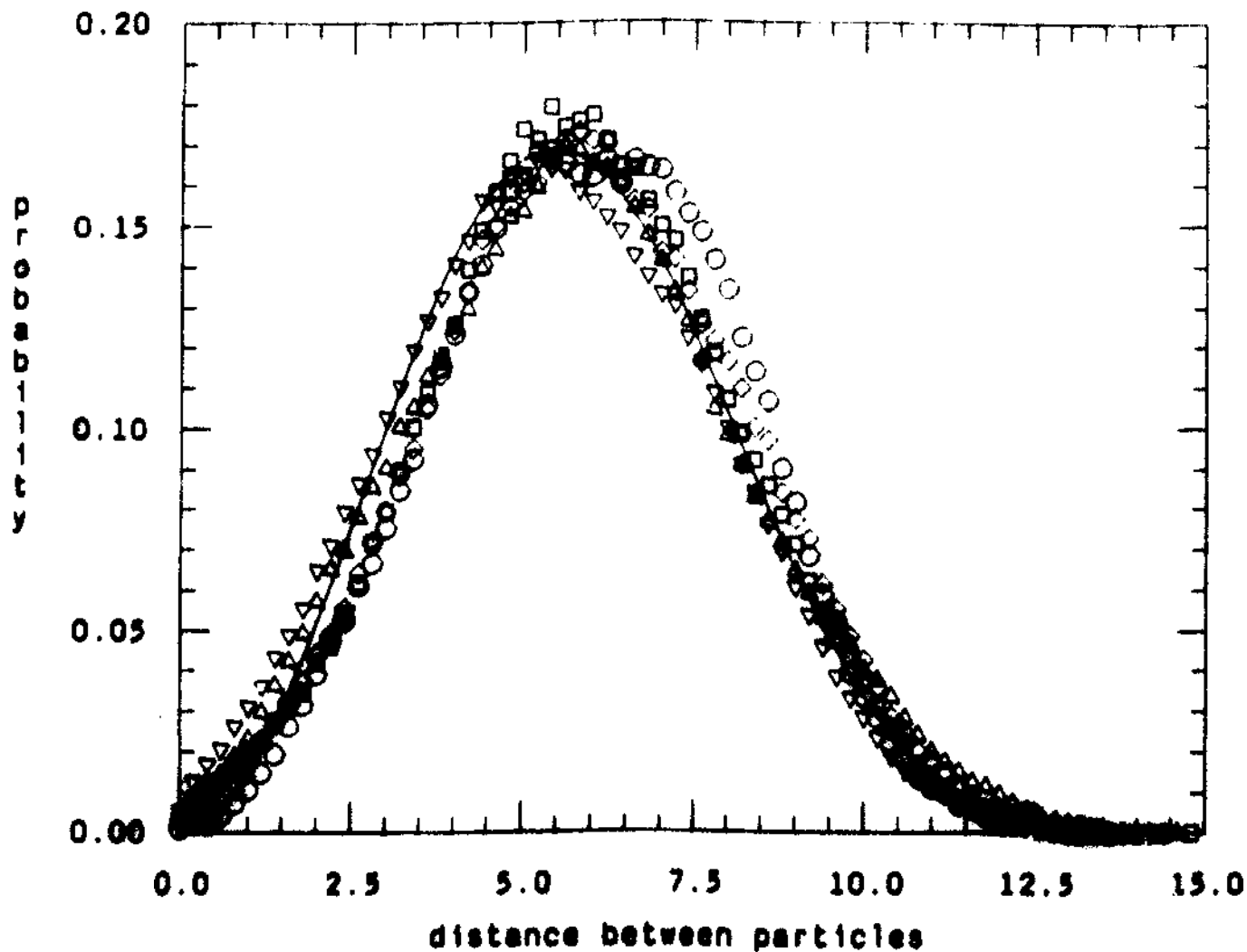


FIGURE 2:

FIGURE 3 $g(r)$ for two Fermions



SIMULATION CONSTANTS:

temperature= 2000K ; beta= 157.873 [(Hartrees) E^{-1}] ; No. of beads= 200
step size= 1.0 [Bohr radii]

FIGURE 3: Shown here is the simulation results for several two particle $g(r)$ distributions. Although there is quite a bit of fluctuation, the overall structure is in good agreement with the analytic result given by a solid line.

TABLE 1 : The average energies of a two Fermion system

0.787	Hartrees
0.789	Hartrees
0.875	Hartrees
0.845	Hartrees
0.818	Hartrees
0.831	Hartrees
0.711	Hartrees

```
***** path.for *****
This program calculates several paths using Feynmans
path integrals and collects information on the distances
of each point in last 10 paths. Also, two path are written.
```

```
-----
REAL XY(1000,0:5),DIS(0:1000,2),TDEN(0:1000,2)
-----
```

```
-----
Inialize the array xy with its correct boundries
-----
```

```
open(unit=15,file='start.dat',status='old')
```

```
read(15,*)iv
```

```
read(15,*)xmax
```

```
read(15,*)num
```

```
read(15,*)box
```

```
read(15,*)beta
```

```
read(15,*)ibead
```

```
delbeta=beta/(ibead-1)
```

```
write(6,*)'delbeta=',delbeta
```

```
read(15,*)keq
```

```
read(15,*)kstat
```

```
close(unit=15)
```

```
write(6,*)'Data input complete'
```

```
dxmax=xmax/num*1.0
```

```
do 100 n=1,num+1
```

```
do 110 j=1,ibead
```

```
if(n.eq.num+1)then
```

```
xy(j,n)=xmax
```

```
else
```

```
rx=ran(iv)
```

```
xy(j,n)=(n-1+rx)*dxmax
```

```
if(j.eq.ibead)then
```

```
xy(j,n)=xy(1,n)
```

```
end if
```

```
end if
```

```
continue
```

```
continue
```

```
write(6,*)'Initialization is done'
```

```
-----
Calculating kinetic energy input path.
-----
```

```
do 1000 k=1,keq
```

```
do 1020 n=1,num
```

```
do 1030 i=1,ibead-1
```

```
if(i.eq.1)then
```

```
xt1=(xy(i+1,n)-xy(i,n))**2+(xy(i,n)-xy(ibead-1,n))**2
```

```
xt1=(.5/delbeta)*xt1
```

```
else
```

```
xt1=(xy(i+1,n)-xy(i,n))**2+(xy(i,n)-xy(i-1,n))**2
```

```
xt1=(.5/delbeta)*xt1
```

```
end if
```

```
-----
MOVE BY MONTE CARLO: Choose a move on one particle;
denote this by rmove.
-----
```

```
dr=(ran(iv)-.5)*box
```

```
rmove=xy(i,n)+dr
```

```
-----
CHECKING FOR BOUNDARY AND EXCHANGE CONDITIONS
-----
```

```
if(rmove.le.xy(i,n-1).or.rmove.ge.xy(i,n+1))then
```

```
    rmove=xy(i,n)
    end if
```

```
-----
c      CALCULATE NEW ENEPGY AND TEST BY MONTE CARLO
c      -----
```

```
    if(i.eq.1)then
      xt2=(xy(i+1,n)-rmove)**2+(rmove-xy(ibead-1,n))**2
      xt2=xt2*(.5/delbeta)
    else
      xt2=(xy(i+1,n)-rmove)**2+(rmove-xy(i-1,n))**2
      xt2=(.5/delbeta)*xt2
    end if
```

```
-----
c      TEST THE CONFIGUATION AND ACCEPT BY MONTE CARLO.
c      -----
```

```
    dglop=xt2-xt1
    IF(dglop.LE.0.0)THEN
      xy(i,n)=rmove
      if(i.eq.1)then
        xy(ibead,n)=rmove
      end if
    ELSE
      sz=-log(RAN(IW))
      IF(sz.gt.dglop)THEN
        xy(i,n)=rmove
        if(i.eq.1)then
          xy(ibead,n)=rmove
        end if
      end if
    end if
```

```
end if
```

```
1030 CONTINUE
```

```
1020 CONTINUE
```

```
1000 CONTINUE
```

```
write(6,*)'Equilibrations are done'
```

```
-----
c      Equilibrations are done; Start collecting statistics.
c      -----
```

```
open(unit=21,file='enep.dat',status='new')
energy=0.0
tot=0.0
do 2000 k=1,kstat
do 2020 n=1,num
  do 2030 i=1,ibead-1
    if(i.eq.1)then
      xt1=(xy(i+1,n)-xy(i,n))**2+(xy(i,n)-xy(ibead-1,n))**2
      xt1=(.5/delbeta)*xt1
    else
      xt1=(xy(i+1,n)-xy(i,n))**2+(xy(i,n)-xy(i-1,n))**2
      xt1=(.5/delbeta)*xt1
    end if
```

```
-----
c      MOVE BY MONTE CARLO: Choose a move on one particle;
c      denote this by rmove.
c      -----
```

```
    dr=(ran(iw)-.5)*box
    rmove=xy(i,n)+dr
```

```
-----
c      CHECKING FOR BOUNDARY AND EXCHANGE CONDITIONS
c      -----
```

```
if(rmove.le.xy(i,n-1).or.rmove.ge.xy(i,n+1))then
```

```

      rmove=xy(i,n)
      end if
c -----
c CALCULATE NEW ENERGY AND TEST BY MONTE CARLO
c -----
      if(i.eq.1)then
      xt2=(xy(i+1,n)-rmove)**2+(rmove-xy(ibead-1,n))**2
      xt2=xt2*(.5/delbeta)
      else
      xt2=(xy(i+1,n)-rmove)**2+(rmove-xy(i-1,n))**2
      xt2=(.5/delbeta)*xt2
      end if
c -----
c TEST THE CONFIGURATION AND ACCEPT BY MONTE CARLO.
c -----
      dglop=xt2-xt1
      IF(dglop.LE.0.0)THEN
      xy(i,n)=rmove
      if(i.eq.1)then
      xy(ibead,n)=rmove
      end if
      ELSE
      zz=-log(RAN(IW))
      IF(zz.gt.dglop)THEN
      xy(i,n)=rmove
      if(i.eq.1)then
      xy(ibead,n)=rmove
      end if
      end if
      reject=reject+1.0
      end if
c -----
c COLLECTING STATISTICAL DATA
c -----
      ktest=(k/100)*100
      t=k*1.0
      sum=0.0
      do 182 m=1,num
      do 181 j=1,ibead-1
      sum=(xy(j+1,m)-xy(j,m))**2+sum
181 continue
182 continue
      sum=0.5*num/delbeta-sum*0.5/(delbeta*beta)
      energy=sum+energy
      senergy=(sum)**2+senergy
c -----
c collecting distribution information
c -----
      tot=tot+1.0
2030 continue
2020 continue
      if(k.eq.ktest)then
      write(6,*)k
      ene=energy/tot
      avar=sqrt((senergy/tot-(ene)**2)/tot)
      write(21,*)k,ene,avar
      end if
      call dt (xy,dis,ibead,num,xmax,k,ktat)
      call tden (xy,tden,ibead,num,xmax,k,ktat)
c
2000 continue

```

```

c -----
c writing the new accepted path into a data file
c -----
write(6,*)'I am writing a path'
ave=energy/tot
OPEN(UNIT=19,FILE='path100.DAT',STATUS='NEW')
do 320 n=1,num
do 310 i=1,ibead
write(19,*)xy(i,n)
310 continue
320 continue
ratio=reject/tot
write(6,*)'rejection ratio for 100 was ',ratio
close(UNIT=19)
c -----
c G(R) LOOP
c -----
open(unit=16,file='disp.dat',status='new')
dnorm=(ibead-1)*kstat*0.2
limit=nint(xmax/0.2)
do 500 i=0,limit
if(dis(i,2).ne.0.0)then
dis(i,2)=dis(i,2)/dnorm
write(16,*)dis(i,1),dis(i,2)
end if
500 continue
c -----
c LOOP FOR THE DENSITY OF BOTH PARTICLES
c -----
limit=nint(xmax/0.2)
do 503 i=0,limit
if(tden(i,2).ne.0.0)then
tden(i,2)=tden(i,2)/dnorm
write(76,*)tden(i,1),tden(i,2)
end if
c503 continue
c -----
c WRITE DATA
c -----
do 340 n=1,num
write(6,15)n,xy(1,n)
15 format(5x,'electron',i3,1x,'init. pos. vas',e12.6)
340 continue
do 350 n=1,num
write(6,16)n,xy(ibead,n)
16 format(5x,'electron',i3,1x,'final pos. vas',e12.6)
350 continue
write(6,13)xmax,delbeta,box,beta,ibead,keq,kstat,ave
13 format(5x,'box length in Bohr radii=',e12.6,/,5x
X , 'del beta=',e12.6,/,5x
X , 'the largest movement possible ',e12.6,/,5x
X , 'beta vas=',e12.6,/,5x
X , 'the number of beads',i8,/,5x
X , 'equilibration passes=',i8,/,5x
X , 'statistical passes =',i8,/,5x
X , 'average energy=',e12.6)
stop
end

```

```
c      SUBROUTINE DT(XY,DIS,IBEAD,NUM,XMAX,K,KSTAT)
      ***** THIS IS MY DISTRIBUTION FUNCTION *****
      real dis(0:1000,2),xy(1000,0:5)
      do 250 n=1,num-1
      do 251 i=1,ibead-1
         r=xy(i,n+1)-xy(i,n)
         l=nint(r/0.2)
         dis(1,2)=dis(1,2)+1.0
         dis(1,1)=l*0.2
251      continue
250      continue
      return
      end
```

```
c      SUBROUTINE TDENSITY(XY,TDEN,IBEAD,NUM,XMAX,K,KSTAT)
      ***** THIS IS MY Density FUNCTION *****
      real tden(0:1000,2),xy(1000,0:5)
      do 250 n=1,num
      do 251 i=1,ibead-1
         r=xy(i,n)
         l=nint(r/0.2)
         tden(1,2)=tden(1,2)+1.0
         tden(1,1)=l*0.2
251      continue
250      continue
      return
      end
```