### Spin correlations in the Heisenberg chain

$$H = J \sum_{i=1}^{N} \mathbf{S}_i \cdot \mathbf{S}_{i+1}$$

λτ

Let's look at the (staggered) spin correlation function

 $C(r) = \langle \mathbf{S}_i \cdot \mathbf{S}_{i+r} \rangle (-1)^r$ 

versus the distance r and at r=N/2 versus system size N

Theory (bosonization conformal field theory) predicts (for large r, N)



#### **Excitations of the Heisenberg chain**

- the ground state is a singlet (S=0) for even N
- the first excited state is a triplet (S=1)
- can be understood as pair of "spinons"



Neutron scattering experiments
quasi-one-dimensional KCuF<sub>3</sub>
B. Lake et al., Nature Materials 4 329-334 (2005)





Heisenberg chain with frustrated interactions

$$H = \sum_{i=1}^{N} \left[ J_1 \mathbf{S}_i \cdot \mathbf{S}_{i+1} + J_2 \mathbf{S}_i \cdot \mathbf{S}_{i+2} \right]$$



(Majumdar & Ghosh)

For the special point  $J_2/J_1=0.5$ , this model has an exact solution

Singlet-product states  $(a,b) = (\uparrow_a \downarrow_b - \downarrow_a \uparrow_b)/\sqrt{2}$ 

 $|\Psi_A\rangle = |(1,2)(3,4)(5,6)\cdots\rangle$  $|\Psi_B\rangle = |(1,N)(3,2)(5,4)\cdots\rangle$ 



It is not hard to show that these are eigenstates of H

The system has this kind of order (with fluctuations, no exact solution)

for all  $J_2/J_1>0.2411...$  This is a **quantum phase transition** between

- a critical state
- a valence-bond-solid (VBS) state

The system at  $(J_2/J_1)_c$  is described by a CFT (k=1 WZW theory)

- marginal operator goes to zero at this point
- log corrections to scaling in the critical phase, leads to VBS order above

Translational symmetry of the VBS state is not broken for finite N

• the ground state is a superposition of the two ordered states

 $|\Psi_0\rangle \sim |\Psi_A\rangle + |\Psi_B\rangle, \quad |\Psi_1\rangle \sim |\Psi_A\rangle - |\Psi_B\rangle$ 

The VBS state can be detected in finite systems using "dimer" correlations

$$D(r) = \langle B_i B_{i+r} \rangle = \langle (\mathbf{S}_i \cdot \mathbf{S}_{i+1}) (\mathbf{S}_{i+r} \cdot \mathbf{S}_{i+1+r}) \rangle$$

Results from Lanczos diagonalization; different coupling ratios  $g=J_2/J_1$ 

0.4**о-о***g*=0 0.15 (b) (a)  $g = g_c$ (N/2) - D(N/2 - I)g=0.40.3 0.10  $(\hat{L})_{0.2}$ 0.05 N=16 0.1 N=24 N=32 0.0 0.00 0.2 15 0.4 10 0.6 5 0.8g r

It is not easy to detect the transition this way

- much larger systems are needed for observing a sharp transition
- other properties can be used to accurately determine the critical point gc
  - level crossings [K. Okamoto and K. Nomura, Phys. Lett. A 169, 443 (1992)]

### **Determining the transition point using level crossings**

Lowest excitation for the g=0 Heisenberg chain is a triplet

• this can be expected for all  $g < g_c$ 

The VBS state is 2-fold degenerate for infinite N

- and for any N at g=1/2
- these two states are singlets
- gap between them closes exponentially as  $N \rightarrow \infty$
- the lowest excitation is the second singlet



1/N<sup>2</sup> shift can be explained by CFT (k=1 WZW)

- same transition in many other systems; 1D J-Q, Heisenberg chains with phonons,...

- QMC study of emergent O(4) symmetry: Patil, Katz, Sandvik, PRB (2018)



The two lowest excited states should cross at gc

#### **2D** square lattice

Use translation symmetry - momentum states



At high-symmetry  $(k_x,k_y)$  one can also use one or more reflection symmetry

| Block sizes for       | $p_x$ | $p_y$ | $p_d$ | Z. | M(L=4) | M(L=6)     |
|-----------------------|-------|-------|-------|----|--------|------------|
| L=4, L=6              | +1    | +1    | +1    | +1 | 107    | 15,804,956 |
|                       | +1    | +1    | +1    | -1 | 46     | 15,761,166 |
| $(k_x, k_y) = (0, 0)$ | +1    | +1    | -1    | +1 | 92     | 15,796,390 |
| $m_z = 0$             | +1    | +1    | -1    | -1 | 38     | 15,752,772 |
|                       | -1    | -1    | +1    | +1 | 50     | 15,749,947 |
|                       | -1    | -1    | +1    | -1 | 45     | 15,739,069 |
|                       | -1    | -1    | -1    | +1 | 42     | 15,741,544 |
|                       | -1    | -1    | -1    | -1 | 36     | 15,730,582 |
|                       | +1    | -1    |       | +1 | 75     | 31,481,894 |
|                       | +1    | -1    |       | -1 | 108    | 31,525,574 |

#### Quantum rotor states (Anderson tower) in 2D Heisenberg model

- see details in AIP Conf Proc. 1297, 135 (2010)

Lowest excitations (finite N): two large sublattice spins (S<sub>A</sub>, S<sub>B</sub> ~ N)  $(0, 0)_4$ 



Gap and susceptibility for the effective system  $\rightarrow$ 





Long-range Néel AFM order seems plausible from on spin-spin correlation function - can be confirmed with QMC

 $(0,0)_2$ 



Gaps:  $\Delta(S_2) = E(S_2) - E(S_1)$   $\Delta(T_1) = E(T_1) - E(S_1)$ Composite gaps:  $\delta_T = E(T_2) - E(S_2)$   $\delta_Q = E(Q_1) - E(T_1)$ 

Gap criteria for PSS and AFM ordered phases

 $\begin{array}{ll} \text{PSS: } \Delta(S_2) < \Delta(T_1) & \text{doubly-degenerate ground state, triplet gapped} \\ \text{AFM: } \Delta(Q_1) < \Delta(S_2), & \delta_T < \Delta(S_2) & \frac{E_S \propto S(S+1)/N}{S_2 \text{ gapped; amplitude mode}} \end{array}$ 

Gap crossings vs g to detect quantum phase transitions Lanczos calculations for N up to 36

#### **Clusters and symmetries**





Gapless spin liquid phase for  $g \in (0.79, 0.83)$ ?

**Open-source program QuSpin (by Phillip Weinberg and Marin Bukov)** - Many functionalities for exact solution of small systems

QuSpin: a Python Package for Dynamics and Exact Diagonalisation of Quantum Many Body Systems. Part I: spin chains arXiv : 1610.03042

QuSpin: a Python Package for Dynamics and Exact Diagonalisation of Quantum Many Body Systems. Part II: bosons, fermions and higher spins arXiv : 1804.06782

### http://weinbe 58.github.io/QuSpin/index.html

**Comment:** Even though exact methods are limited to small system sizes, they are very useful for

- learning quantum many-body concepts
- extracting initial features for models
- testing other methods

Bootstrapping Nature: Non-perturbative Approaches to Critical Phenomena, Training Week Galileo Galilei Institute, Florence, Italy, October 3-7, 2022

#### Anders Sandvik, Boston University

# Monte Carlo Simulations

1) Classical Monte Carlo

2) Quantum Monte Carlo

# Ising model

Two states on each lattice site spin  $\uparrow, \downarrow$ Can arise for quantum mechanical S=1/2:  $S_i^z = \pm 1/2$ Strong anisotropies; z-interactions can dominate

$$E = \sum_{i,j} J_{ij} S_i^z S_j^z$$

This is the Ising model

- $\succ$  important in the theory of phase transitions
- effective model for many stat mech problems ("lattice gases", binary alloys, atom adsorption on surfaces,...)



With only nearest-neighbor interactions (J), the Ising model can be solved analytically in 1D and 2D

> Numerical simulations important in most other cases

## Phase transition

Spontaneous ordering (symmetry breaking) at critical temperature magnetization (ferromagnet, J<0)  $T_c/J = 2/\ln(1+\sqrt{2})$ 

$$M = \frac{1}{N} \sum_{i=1}^{N} \sigma_i$$

 $T_c/J \approx 2.269$ 

sublattice (staggered) magnetization (antiferromagnet, J>0)



## Monte Carlo simulations of the 2D Ising model

Stochastic sampling of spin configurations to estimate

$$\langle A \rangle = \frac{1}{Z} \sum_{S} A(S) e^{-E(S)/T}, \quad Z = \sum_{S} e^{-E(S)/T}$$
  
Spin configurations  $S = (\sigma_1, \sigma_2, \dots, \sigma_N)$ 

 $2^N$  configurations; can sample very small fraction for large N

Trivial (uniform) sampling of S fails at low T, because the sum is then dominated by configurations with large ordered domains, which are very unlikely to be generated in random sampling

Extreme case: T=0. Only two configurations contribute, but the probability to generate them is  $1/2^{N-1}$ 

### Solution: Importance sampling:

Generate configurations according to Boltzmann distribution

## **Importance sampling**

First, rewrite expectation value as

$$\langle A \rangle = \sum_{S} P(S)A(S), \quad P(S) = \frac{1}{Z} e^{-E(S)/T}$$

P(S) can be interpreted as the probability of configuration S

Uniform sampling of N configurations

$$\langle A \rangle \approx \frac{1}{N} \sum_{i=1}^{N} A(S_i) P(S_i)$$

Importance sampling: The probability to pick S is P(S)

$$\langle A \rangle \approx \frac{1}{N} \sum_{i=1}^{N} A(S_i)$$

This sampling selects exactly the important configurations, and hence the statistical errors will be much smaller at low T.

But how do we accomplish importance sampling in practice?

Imagine **ensemble** of huge number of states in equilibrium Number of states A is N<sub>0</sub>(A), proportional to P(A) We now make some random change in each state (e.g., flip spins) Possible transitions:  $A \rightarrow B, C, \dots$ Number of states A after the "update"

 $N_1(A) = N_0(A) + \sum_{B \neq A} N_0(B) P(B \to A) - N_0(A) P(A \to B)$ 

This is the **master equation** for the stochastic process If we want the distribution to remain P(A) after the update

$$\sum_{\substack{B \neq A}} N_0(B)P(B \to A) - N_0(A)P(A \to B) = 0$$
$$\sum_{\substack{B \neq A}} P(B)P(B \to A) - P(A)P(A \to B) = 0$$

Many possible solutions; an obvious solution, called the **detailed-balance** solution (condition): For every A, B  $P(B)P(B \rightarrow A) = P(A)P(A \rightarrow B)$  Time evolution of a single configuration; Markov process Time average of a Markov process same as ensemble average If we make random updates on a single configuration, and satisfy detailed balance,  $P(B)P(B \rightarrow A) = P(A)P(A \rightarrow B)$ , and if the updates are such that any configuration can be reached in a series of updates (ergodicity).

### Then, the **time distribution of configurations A will approach the distribution P(A) independently of the initial configuration**

Alternative form of the detailed-balance condition

With  $P(A) = \exp[-E(A)/T]/Z = W(A)/Z$ 

$$\frac{P(B \to A)}{P(A \to B)} = \frac{W(A)}{W(B)}$$

We have to construct transition probabilities satisfying this

The transition probability can typically be written as

$$P(A \to B) = P^A_{\text{attempt}}(B)P^A_{\text{accept}}(B)$$

where the two factors have the following meaning:

- $P^A_{\text{attempt}}(B)$  The probability of selecting B as a candidate among a number of possible new configurations
  - $P^A_{\text{accept}}(B)$  The probability of actually making the transition to B after the selection of B has been done

If B has been selected but is not accepted (rejected); stay with A

### For an Ising model

- Select a spin at random as a candidate to be flipped (attempt)
- Actually flip the spin with a probability to be determined (accept)
- Stay in the old configuration if the flip is not done (reject)



 $P_{\text{attempt}}^{A}(B) = 1/N_{\text{spin}}$  uniform, independent of A, B

 $P^A_{\text{accept}}(B)$  constructed to satisfy detailed balance condition

| $P^A_{\mathrm{accept}}(B)$          | _ | W(B)              |
|-------------------------------------|---|-------------------|
| $\overline{P^B_{\text{accept}}(A)}$ | _ | $\overline{W(A)}$ |

Two commonly used acceptance probabilities

Metropolis: 
$$P_{\text{accept}}^{A}(B) = \min\left[\frac{W(B)}{W(A)}, 1\right]$$
  
Heat bath:  $P_{\text{accept}}^{A}(B) = \frac{W(B)}{W(A) + W(B)}$ 



Easy to see that these satisfy detailed balance

The ratios involve the change in energy when a spin has been flipped (or, more generally, when the state has been updated in some way)

## **Metropolis algorithm for the Ising model**

Spin update

- Select a spin at random
- Calculate the change in energy if the spin is flipped
- Use the energy change to calculate the acceptance probability P
- Flip the spin with probability P; stay in old state with 1-P
- Repat from spin selection

Current configuration: S

Configuration after flipping spin j:  $\tilde{S}_j$ Acceptance probability:  $P(S \to \tilde{S}_j) = \min \left[ \frac{W(\tilde{S}_j)}{W(S)}, 1 \right]$ 

$$W(S) = e^{-E(S)/T} = e^{-\frac{J}{T}\sum \sigma_i \sigma_j} = \prod e^{-\frac{J}{T}\sigma_i \sigma_j}$$

Only factors containing spin j survive in W-ratio

$$\frac{W(\tilde{S}_j)}{W(S)} = \exp\left[-\frac{2J}{T}\sigma_j \sum_{\delta(j)} \sigma_{\delta(j)}\right], \quad \delta(j) = \text{neighbor of } j$$











### **Illustration of simulation**

Evolution of the magnetization, 2D Ising model, T/J=2.2 (below Tc)

- <M>=0, but time scale for M-reversal increases with L
- Symmetry-breaking occurs in practice for large L



The magnetization distribution depends on T and L  $P(m) \propto e^{-F(m)/T}$ 

- single peak around m=0 for T>Tc
- double peak around +<m> and-<m> for T<Tc



Symmetry breaking (sampling of only m>0 or m<0 states) occurs in practice for large L

- Because extremely small probability to go between them

## "Measuring" physical observables

Order parameter of ferromagnetic transition: Magnetization

$$M = \sum_{i=1}^{N} \sigma_i, \quad m = \frac{M}{N}$$

Expectation vanishes for finite system; calculate  $\langle |m| \rangle$ ,  $\langle m^2 \rangle$ Susceptibility: Linear response of <m> to external field

$$E = E_0 - hM, \quad E_0 = J \sum_{i,j} \sigma_i \sigma_j$$
$$\chi = \left. \frac{d\langle m \rangle}{dh} \right|_{h=0}$$

Deriving Monte Carlo estimator

$$\langle m \rangle = \frac{1}{Z} \sum_{S} m e^{-(E_0 - hM)/T}, \quad Z = \sum_{S} e^{-(E_0 - hM)/T}$$
$$\chi = -\frac{dZ/dh}{Z^2} \sum_{S} m e^{-(E_0 - hM)/T} + \frac{1}{Z} \frac{1}{T} \sum_{S} m M e^{-(E_0 - hM)/T}$$
$$\frac{dZ}{dh} = \frac{1}{T} \sum_{S} M e^{-(E_0 - hM)/T}$$

$$\chi = \frac{1}{N} \frac{1}{T} \left( \langle M^2 \rangle - \langle M \rangle^2 \right) = \frac{1}{N} \frac{1}{T} \langle M^2 \rangle, \quad (h = 0)$$

Extrapolating to infinite size, this gives the correct result only in the disordered phase when extrapolating N to infinity. We can also define the susceptibility estimator as

$$\chi = \frac{1}{N} \frac{1}{T} \left( \langle M^2 \rangle - \langle |M| \rangle^2 \right)$$

Gives correct infinite-size extrapolation for any T

Specific heat

$$C = \frac{1}{N} \frac{dE}{dT} = \frac{1}{N} \frac{d}{dT} \sum_{C} E(C) e^{-E(C)/T} = \frac{1}{N} \frac{1}{T^2} \left( \langle E^2 \rangle - \langle E \rangle^2 \right)$$

**Correlation function** 

 $C(\vec{r}) = \langle \sigma_i \sigma_{j(\vec{r},i)} \rangle \to \langle M^2 \rangle / N \text{ when } r, N \to \infty$ 

Average over all spins i

$$C(\vec{r}) = \frac{1}{N} \sum_{i=1}^{N} \langle \sigma_i \sigma_{j(\vec{r},i)} \rangle$$

### Squared magnetization for different system sizes: - development of phase transition (singularity)

