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 KCuF₃
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/N² 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)
1-1 1-6	+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 ($S_{A,} S_{B} \sim N$) (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 N₀(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

$P^A_{\rm accept}(B)$	_	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)

