Graduate Texts in Physics

Kurt Binder
Dieter W. Heermann

Monte Carlo Simulation in Statistical Physics

An Introduction

Fifth Edition

统计物理学中的蒙特卡罗模拟 第5版

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With 54 Figures

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Preface

The material presented in this book was born out of a series of lectures at a Summer School held at Figueira da Foz (Portugal) in 1987. Since then, the field of computational physics has seen an enormous growth and stormy development.

Many new applications and application areas have been found. In the 1980s, we could not foresee this but hoped that the Monte Carlo method would find such widespread acceptance. We were thus very glad to bring the work forward to a second edition correcting some misprints. Since then and over the years and editions of this book, many chapters have been added accounting for the development of new methods and algorithms. However, the basics have remained stable over the years and still serve as an entry point for researchers who would like to apply the Monte Carlo method and perhaps want to develop new ideas. Appending these basics with chapters on newly developed methods has evolved this book a bit into the direction of a textbook giving an introduction and at the same time covering a very broad spectrum. The first part of the book explains the theoretical foundations of the Monte Carlo method as applied to statistical physics. Chapter 3 guides the reader to practical work by formulating simple exercises and giving hints to solve them. Hence, it is a kind of "primer" for the beginner, who can learn the technique by working through these two chapters in a few weeks of intense study. Alternatively, this material can be used as text for a short course in university teaching covering in one term. The following chapters describe some more sophisticated and advanced techniques, e.g., Chap. 4 describes cluster algorithms and reweighting techniques, Chap. 5 describes the basic aspects of quantum Monte Carlo methods, and Chap. 6 (newly added to the 5th edition) describes recent developments in the last decade, such as "expanded ensemble" methods to sample the energy density of states, e.g., the Wang–Landau algorithm, as well as methods to sample rare events, such as "transition path sampling". These chapters then should be useful even for the more experienced practitioner. However, no attempt is made to cover all existing applications of Monte Carlo methods to statistical physics in an encyclopedic style – such an attempt would make this book almost unreadable and unhandy. While the "classic" applications of Monte Carlo methods in the 1970s and 1980s of the last century now are simple examples that a student can work out on his laptop as an exercise, this is not true for the recent developments described in the last chapter,

of course, which often need heavy investment of computer time. Hence, no attempt could as yet be made to enrich the last chapters with exercises as well.

We are very grateful for the many comments, suggestions, and the pointing out of misprints that have been brought to our attention. We would like to thank the many colleagues with whom we had the pleasure to engage with into discussions and that in some way or the other have shaped our thinking and thus have indirectly influenced this work.

Mainz, Heidelberg
July 2010

Kurt Binder
Dieter W. Heermann

Preface to the Fourth Edition

At the beginning of the new millennium, computer simulation is a well established method of doing physics research. By Monte Carlo study of models that are intractable by analytical methods one closes important gaps in our understanding of physical reality. "Computer experiments" can be performed where one switches on interactions at will (or switches them off), and one can "measure" response functions inaccessible by experiment, one can work in reduced dimensionality ($d = 1$, $d = 2$) or one can explore higher-dimensional worlds. These are just a few examples out of many, on how one can get insight by going beyond experiments. A valuable advantage also is the possibility of recognizing important aspects of a problem by visualizing degrees of freedom of a complex many-body system in any desired detail!

These comments should suffice to explain why the simulational approach in physics becomes still more popular, and the number of research papers alone that use it certainly is of the same order as research papers containing experimental work only or current analytical calculations. However, there still is a strange mismatch between the strong role of simulations in physics research, and the relatively small part that is devoted to simulation in the teaching of physics. The present book thus plays a key role, because it contributes significantly to closing this gap. Students with a little background in statistical thermodynamics can use this book to learn how to do simulations, guided using program simulations on classical problems of statistical physics, like the Ising model or other spin models, percolation, the Lennard–Jones fluid, etc. The combination of coherent chapters presenting all the essentials of the techniques of both the generation of simulation "data" and their analysis with a multitude of exercises of widely varying difficulty provides useful material, indispensable for the beginner, but containing facets also useful for the expert.

This concept applied also to previous editions, and has proven successful and useful. Nevertheless, the present edition includes not only significant updates to the chapters contained in the earlier editions, but contains a rich new chapter where an introduction to Quantum Monte Carlo methods is provided. This is a topic which steadily gains more importance, and hence including it should significantly improve the usefulness of the present book.

Again, it is a great pleasure to thank many colleagues for suggestions, as well as our own students for their questions – all these interactions have helped to improve the presentation of material in this book.

Mainz, Heidelberg
May 2002

Kurt Binder
Dieter W. Heermann

Preface to the Third Edition

The last ten years have seen an explosive growth in the computer power available to scientists. Simulations that needed access to big mainframe computers in the past are now feasible on the workstation or powerful personal computer available on everybody's desk. This ease with which physicists (and scientists in neighboring areas such as chemistry, biology, economic science) can carry out simulations of their own, has caused a true scientific revolution, and thus simulational approaches are extremely widespread.

However, teaching simulation methods in physics is still a somewhat neglected field at many universities. Although there is plenty of literature describing advanced applications (the old dream of predicting materials properties from known interactions between atoms or molecules is now reality in many cases!), there is still a lack of textbooks from which the interested student can learn the technique of Monte Carlo simulations and their proper analysis step by step.

Thus the present book still fulfills a need and continues to be useful for students who wish to bridge gaps in their university education in a "do-it-yourself" basis and for university staff who can use it for courses. Also researchers in academia and industry who have recognized the need to catch up with these important developments will find this book invaluable.

This third edition differs from the first in two important respects: printing errors have been eliminated, unclear formulations have been replaced by better ones and so on. We are most indebted to Professor Kecheng Qin (Physics Department, Univ. Beijing) who translated the first edition into Chinese and on that occasion very efficiently helped us to track down all these minor inconsistencies. We have also added an entire new chapter "Some Important Recent Developments of the Monte Carlo Methodology", which describes technical breakthroughs such as cluster algorithms and histogram reweighting, which became established after the first edition was published and are now commonly used by many Monte Carlo practitioners. The many references (far more than 100) in this chapter will make this book useful for the experienced researcher as well as the new student, who is encouraged to apply these techniques when working through the exercises in Chap. 3.

Finally, we wish to thank many colleagues for fruitful interactions, which have helped to improve this book.

Mainz, Heidelberg
June 1997

Kurt Binder
Dieter W. Heermann

Preface to the Earlier Editions

When learning very formal material one comes to a stage where one thinks one has understood the material. Confronted with a "real life" problem, the passivity of this understanding sometimes becomes painfully clear. To be able to solve the problem, ideas, methods, etc., need to be ready at hand. They must be mastered (become active knowledge) in order to employ them successfully. Starting from this idea, the leitmotif, or aim, of this book has been to close this gap as much as possible.

How can this be done? The material presented here was born out of a series of lectures at the Summer School held at Figueira da Foz (Portugal) in 1987. The series of lectures was split into two concurrent parts. In one part the "formal material" was presented. Since the background of those attending varied widely, the presentation of the formal material was kept as pedagogic as possible.

In the formal part the general ideas behind the Monte Carlo method were developed. The Monte Carlo method has now found widespread application in many branches of science such as physics, chemistry, and biology. Because of this, the scope of the lectures had to be narrowed down. We could not give a complete account and restricted the treatment to the application of the Monte Carlo method to the physics of phase transitions. Here particular emphasis is placed on finite-size effects.

The more "informal" part of the lectures concentrated on the practical side. In a step-by-step fashion, those who attended the lectures were led from "easy" applications to more advanced algorithms. In this part we truly tried to give life to the ideas and concepts. We hope that in this book we have captured the spirit of the Summer School. There, the gap mentioned before narrowed, because many actively participated in both parts.

From the above it is clear that the material on the Monte Carlo method presented in this book can be of use to many scientists. It can be used for an advanced undergraduate or graduate course. In fact, a draft of this book has been used for a course held at the University of Mainz. Not only do we present the algorithms in great depth, we also encourage the reader to actively participate by setting many problems to be worked out by the reader.

Also for researchers and scientists using the Monte Carlo method this book contains material which may be of importance for their research. We treat, for

example, the problem of statistical errors of a Monte Carlo estimate of a quantity. Consideration is also given to the problem of self-averaging.

We would like to thank first of all K. Kremer and D.P. Landau. Without their continuing collaboration and constructive criticism this book would not have its present form. Thanks are also due to the students of the condensed matter theory group at the University of Mainz for their participation and critical reading of the manuscript. Special thanks go to M. DeMeo for running some of the programs.

Mainz
May 1988

Kurt Binder
Dieter W. Heermann

Contents

Chapter 1
Introduction: Purpose and Scope of This Volume, and Some General Comments

In recent years the method of "computer simulation" has started something like a revolution of science: the old division of physics (as well as chemistry, biology, etc.) into "experimental" and "theoretical" branches is no longer really complete. Rather, "computer simulation" has become a *third branch* complementary to the first two traditional approaches.

What, then, is the specific significance of computer simulation or "computer experiments"? The answer is simply that computer simulation yields *exact* information (apart from statistical errors, but these can be made as small as desired, at least in principle) on *model* systems which are precisely characterized. (For problems in statistical physics this means that parameters describing the Hamiltonian are known explicitly and exhaustively.)

In contrast, the information provided by analytic theory is exact only in rather rare cases, while in most other cases uncontrolled approximations are required. For example, statistical physics problems which are solvable for a three-dimensional geometry are idealized limiting cases such as ideal gases or ideal solutions, coupled harmonic oscillators, etc. The statistical mechanics of even very simple models, such as the three-dimensional Ising model, cannot be solved exactly, and much less is known about models with realistic potentials between the atomic degrees of freedom. Thus computer simulations are often designed to check the accuracy of some approximation made in the analytical treatment of a model.

Similarly, the information provided by experiment is almost never precisely characterized in the sense that the effective Hamiltonian of a given experimental sample is precisely known. Sometimes it is even controversial whether some experimentally observed phenomenon is "intrinsic" or due to some unknown impurity effects – remember that the chemical constitution of an experimental sample is known only approximately anyway. These are just a few examples from which it is clear that the comparison between analytic theory and experiment does not always lead to conclusive answers, and simulations are needed to bridge this gap. Thus, a direct comparison between a simulation of a model and experiment is not hampered by inaccurate approximations, as are often inevitable in analytic theory, and hence may indicate more conclusively whether the model faithfully represents the real system or not.

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Of course, this is by no means the only reason why computer simulations are attractive. It should be noted that simulations provide information on model systems which is arbitrarily detailed, and whatever quantity the researcher may consider useful he may attempt to "sample" from the simulation. For example, scattering techniques applied to real systems usually yield information on two-particle correlation functions, but it is very difficult to obtain direct experimental information on triplet correlations or even higher-order correlations. In contrast, simulations can yield such higher-order correlations readily, at least in principle. And while the experimenter may change the temperature and pressure of his sample, he cannot as easily assess the effect of varying the interatomic potential. But arbitrary variations of interatomic potentials do not constitute a major difficulty for a computer simulation in any way. It is now quite clear that the method of computer simulation is of interest in its own right; it is a valid scientific approach to understanding the laws of nature, instructive to its practitioners in a way that is complementary to theory or experiment.

In this situation, it is no surprise that there is a true explosion of the literature on the subject. Many researchers who have previously been doing research in theoretical physics (or theoretical chemistry, biology, etc.) start doing simulations, as well as some experimentalists. And, last but not least, many students who do not have any other research experience are attracted to the field of computer simulation immediately.

This great interest, however, encounters a serious difficulty: at this point, there is hardly any teaching of simulation methods at universities, and there is even a lack of systematic textbooks from which the newcomer to the field could easily learn to become an experienced practitioner. Although one of the authors (K.B.) of the present book has edited two books which collect many applications of the Monte Carlo computer simulation method in statistical physics, these books do not have the character of textbooks from which one can easily learn a new field. The other author (D.W.H.) has written a more pedagogic account of computer simulation methods in general; however, due to its generality it cannot go into very great detail as far as the Monte Carlo investigation of phase transitions and related problems (percolation, random walks, polymers, growth phenomena, etc.) is concerned. Similar reservations apply to other techniques (such as the "molecular dynamics" method) or the techniques have other limitations. Thus the "art" of Monte Carlo simulation so far is predominantly being learned and spread in two ways, namely, either by the tedious comparative study of many original papers dating back over several decades, or by private communications from experienced practitioners.

The purpose of the present book is to fill this gap, at least partially. Thus from the outset we restrict the scope of the book to *one* method of computer simulation, the Monte Carlo method, rather than trying to cover the whole field. This restriction in scope has several motivations: first of all, the expertise of the authors is mostly connected with this field: second, by this restriction it is realistic to use this book as a textbook for a two hour per week university course on computer simulation during one university term. Alternatively, it is suitable for use as a text for a two-week workshop on computer simulation, where the student may practice every day

during this two-week period, and thus learn the Monte Carlo method in a compact intensive course. Finally, for a student or researcher who tries to work through this book just by himself, the task still seems manageable!

Unlike previous literature on Monte Carlo simulation, the present book gives *equal weight* to the *theoretical foundations* of the method (including the analysis of the results) and to *practical work* with the method. Performing "computer experiments" must be learned, just as the experimentalist learns to plan and set up experiments with real systems and evaluate the data gained from them by attending practical courses. This need for practical work in order to learn to carry out such computer experiments has been encountered again and again both by the authors of this book and by many of their colleagues. In fact, preliminary unpublished notes for the present book have been used rather successfully for a workshop on computer simulation held at Figueira da Foz, Portugal, in September 1987, and at various courses held at the University of Mainz. Thus practical experience in teaching Monte Carlo methods to students was a major factor in determining the content of this book. It has been our experience that background knowledge of a programming language such as PASCAL can always be assumed, as well as some knowledge of statistical mechanics, including the basic principle of phase transitions. If the reader is not yet familiar with concepts such as "critical exponents" and the "scaling relations" among them and models such as the Ising model, percolation, etc., he can easily find various texts where these concepts are described clearly (we refer to some of these in this book). Thus there is no need to repeat these basic concepts.

However, in using the present book it is crucial to use the theoretical part (Chap. 2 in this book) together with the "guide to practical work" (Chap. 3). These chapters both deal with the same subjects (simple sampling, random and self-avoiding walks, percolation, the Ising model, etc.) but from somewhat different points of view. In the first part, concepts for the numerical treatment of these problems were introduced and justified. In the second part, these concepts are applied to problems, and *active participation* by the reader (e.g., by working on these problems on a personal computer) is required in order to understand the concepts more deeply.

A particularly suitable way of doing so is the form of a "workshop" where this text is used as the instruction manual. A solution to a problem is presented and immediately tried out, and the method for solving the problem, the algorithm, is improved upon. Of course, a workshop works best if there is interaction between the students and the teacher and among the students. There is a component of feedback, from which everybody in the workshop benefits. In the form of a written text a workshop is somewhat less efficient. Nevertheless, we have structured the text such that *some form of interaction with the text, other than passive reading, is possible and necessary.*

The aim is to present enough material so that one can start to develop algorithms for other problems based on the concepts presented here. To achieve this goal it is necessary to work through the entire material. Thus this "workshop" (Chap. 3) is a single unit. A second goal of Chap. 3 is to present methods of data analysis and to enable the reader to become familiar with how they are applied. Again, active participation is requested.