

Collective Phenomena in Nanoscience: The Role of Quantum Monte Carlo and Diagonalization Solvers

G. Alvarez, T. A. Maier, M. S. Summers, T. A. Schulthess[†]

Oak Ridge National Laboratory
[†] also at ETH Zurich

Theory and Simulation of Nano-scale Materials Workshop
October 14-15, 2010
CINT Core Facility,
Albuquerque, NM

Outline

- 1 The Exponential Problem
- 2 Quantum Monte Carlo
 - Case Study: Stripes in the Hubbard Model
 - Case Study: Disorder in the Hubbard Model
 - New Developments
- 3 Density Matrix Renormalization Group
 - DMRG: The Idea
 - Algorithmic Performance
 - Case Study
- 4 DFT for Model Hamiltonians
- 5 Summary and Outlook

Defining the Theory Problem

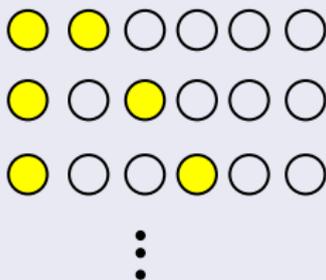
$$H = - \sum_{i=1}^{N_c} \frac{\hbar^2 \nabla^2}{2m_e} + \frac{e^2}{4\pi\epsilon_0} \sum_i^{N_c} \sum_{i<j}^{N+c} \frac{1}{|\vec{r}_i - \vec{r}_j|} + \dots \quad (1)$$

- Ground state energies, Magnetic and spin orders and correlations. **Magnetization measurements: SQUID**
- Superconducting orders and gaps. **Superconducting gaps: Andreev spectroscopy**
- $A(k, \omega)$. **ARPES measurements**
- $N(r, \omega)$. **STM measurements**
- $S(k, \omega)$. **neutron scattering measurements**

The Exponential Problem in Second Quantization

$$H = \sum_{ij} t_{i,\gamma,j,\gamma'} c_{i\gamma}^\dagger c_{j\gamma'} + \frac{e^2}{4\pi\epsilon_0} \sum_i^{N_c} \sum_{i<j}^{N+c} \frac{n_i n_j}{|\vec{r}_i - \vec{r}_j|} + \dots \quad (2)$$

Example: 6 sites, 2 electrons leads to $C_2^6 = 15$ states

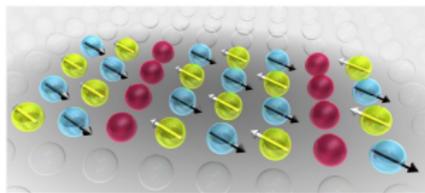


What does exponential mean?

- Assume N_f “flavors” or orbitals (including spin), N sites
- Assume no symmetries (won’t change the argument much)
- Then complexity is $2^{N \times N_f}$.
- Assume a more or less realistic problem: $N_f = 10$, $N = 10$
- Exact diagonalization would take $\approx 10^6$ billion years to complete

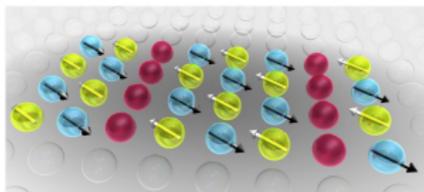
Quantum Monte Carlo

- Calculates observables **exactly** (error can be made arbitrary)
- Has a complexity that scales with N^4
- Does previous problem in **6 months to 1 year**



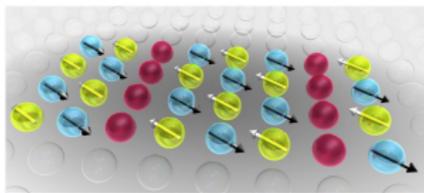
Quantum Monte Carlo

- Calculates observables **exactly** (error can be made arbitrary)
- Has a complexity that scales with N^4
- Does previous problem in **6 months to 1 year**



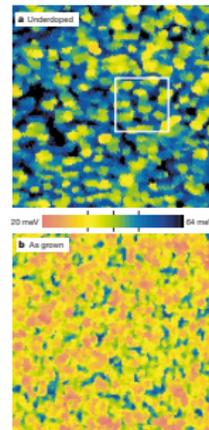
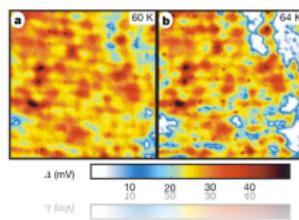
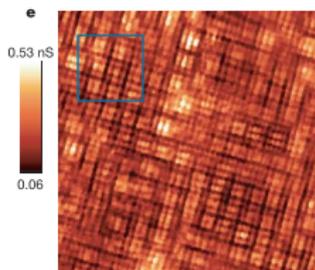
Quantum Monte Carlo

- Calculates observables **exactly** (error can be made arbitrary)
- Has a complexity that scales with N^4
- Does previous problem in **6 months to 1 year**



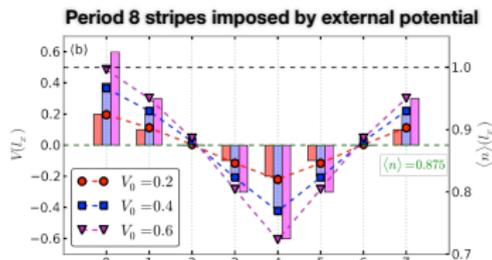
Electronic Inhomogeneities in Cuprates

- Spin and charge stripes (Tranquada et al., '95; Mook et al., '00)
- Checkerboard charge modulations (Hanaguri, Davis et al., '04)
- Random superconducting gap modulations (Lang, Davis et al., '02; Gomes, Yazdani et al., '07)



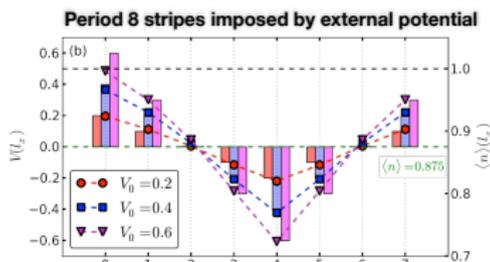
Inhomogeneities in Cuprates

- Question: What is the effect of **stripes** on the pairing correlations and T_c ?
- Answer: It can enhance both of them [Maier et al., PRL 2010]

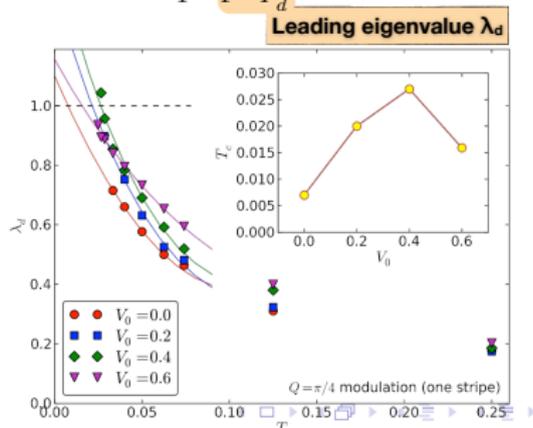


Inhomogeneities in Cuprates

- Question: What is the effect of **stripes** on the pairing correlations and T_c ?
- Answer: It can enhance both of them [Maier et al., PRL 2010]



$$P_d = \frac{P_d^0}{1 - \Gamma_{PP} P_d^0}$$

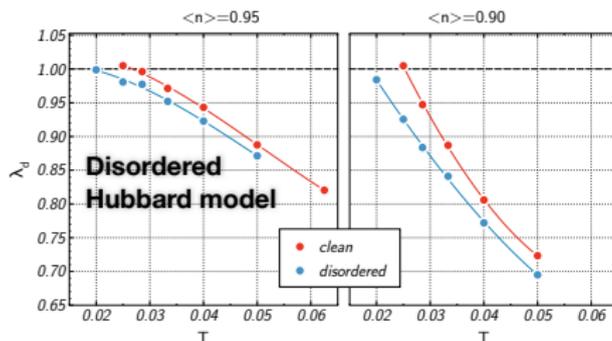


Inhomogeneities in Cuprates

- What is the effect of **disorder** on the pairing correlations and T_c ?
- Currently under study [Maier et al., PRL 2010]

Inhomogeneities in Cuprates

- What is the effect of **disorder** on the pairing correlations and T_c ?
- Currently under study [Maier et al., PRL 2010]



Quantum Monte Carlo is accurate but...

Quantum Monte Carlo is accurate but...

...there's the sign problem...

- For fermions probabilities not necessarily positive definite
- “[The] sign problem is nondeterministic polynomial (NP) hard...” [Troyer and Wiese, PRL, 2005]

Quantum Monte Carlo is accurate but...

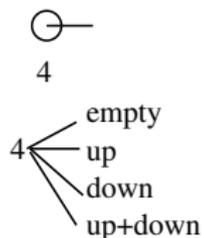
...there's the sign problem...

- For fermions probabilities not necessarily positive definite
- “[The] sign problem is nondeterministic polynomial (NP) hard...” [Troyer and Wiese, PRL, 2005]

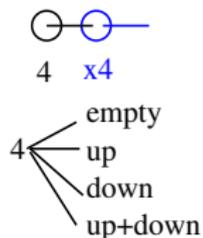
Current trends in QMC for Strongly Correlated Electrons

- **Continuous time** auxiliary field algorithm (expand in U)
[Rubtsov et al., 2005; Werner et al., 2006, Gull et al. 2007]
- **Hybridization** expansion algorithm (expand in t)

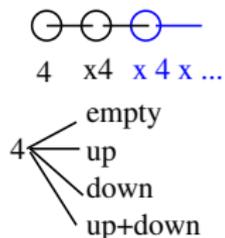
DMRG Basics: Wilson's RG



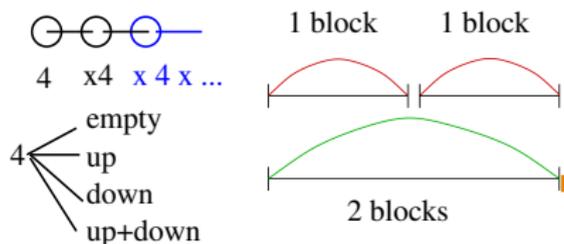
DMRG Basics: Wilson's RG



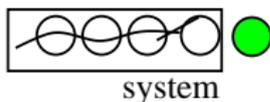
DMRG Basics: Wilson's RG



DMRG Basics: Wilson's RG

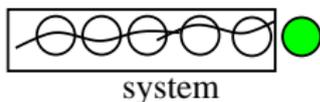


DMRG Basics



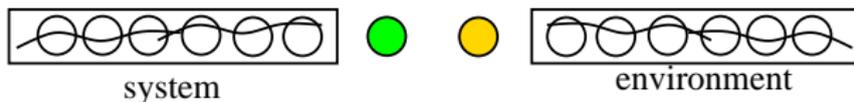
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- Controlled error, exponentially decaying with m for most 1D systems.

DMRG Basics



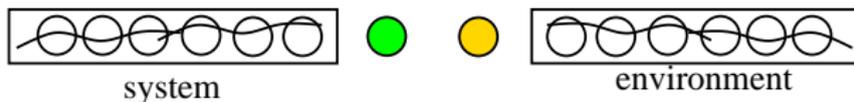
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- Controlled error, exponentially decaying with m for most 1D systems.

DMRG Basics



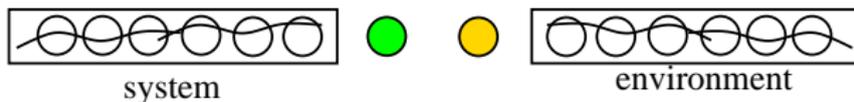
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- Controlled error, exponentially decaying with m for most 1D systems.

DMRG Basics



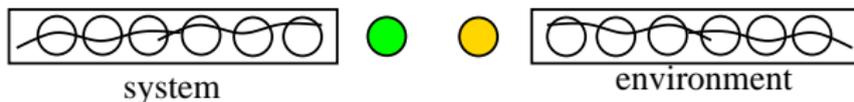
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- Controlled error, exponentially decaying with m for most 1D systems.

DMRG Basics



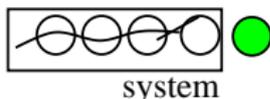
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- Controlled error, exponentially decaying with m for most 1D systems.

DMRG Basics



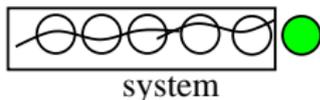
- Algorithm: “Density Matrix Renormalization Group” [White, PRL '92 and PRB '92]
- Discard (an exponential number of) states. Keep m states in Hilbert space at all times.
- **Controlled error, exponentially decaying with m for most 1D systems.**

DMRG Basics



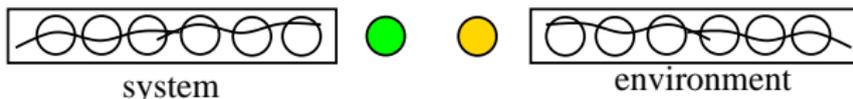
- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

DMRG Basics



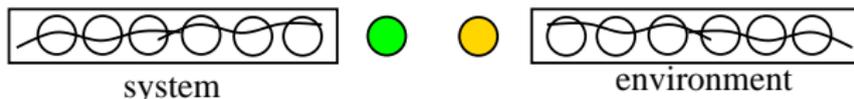
- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

DMRG Basics



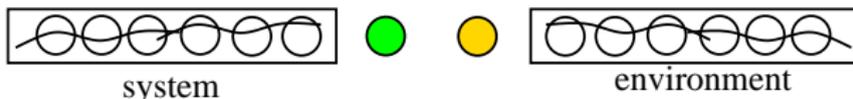
- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

DMRG Basics



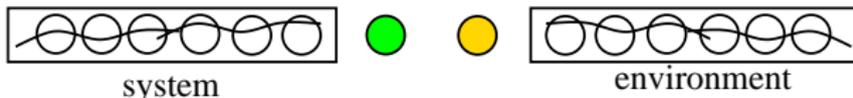
- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

DMRG Basics



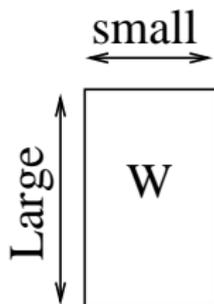
- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

DMRG Basics

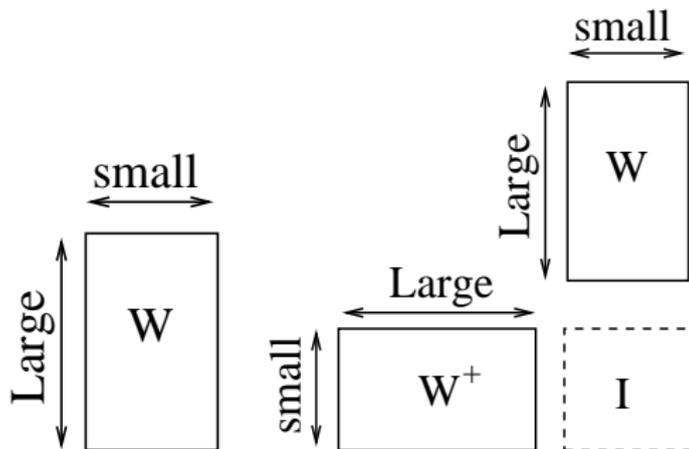


- After adding a site the Hilbert space of system and environment (separately) is transformed by a linear transformation $|k'\rangle = \sum_k W_{k',k}|k\rangle$
- Operators are transformed by $A' = W^\dagger A W$
- Transformations “stack”:
 $\tilde{A} = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A W_0 W_1 W_2 W_3 \dots$

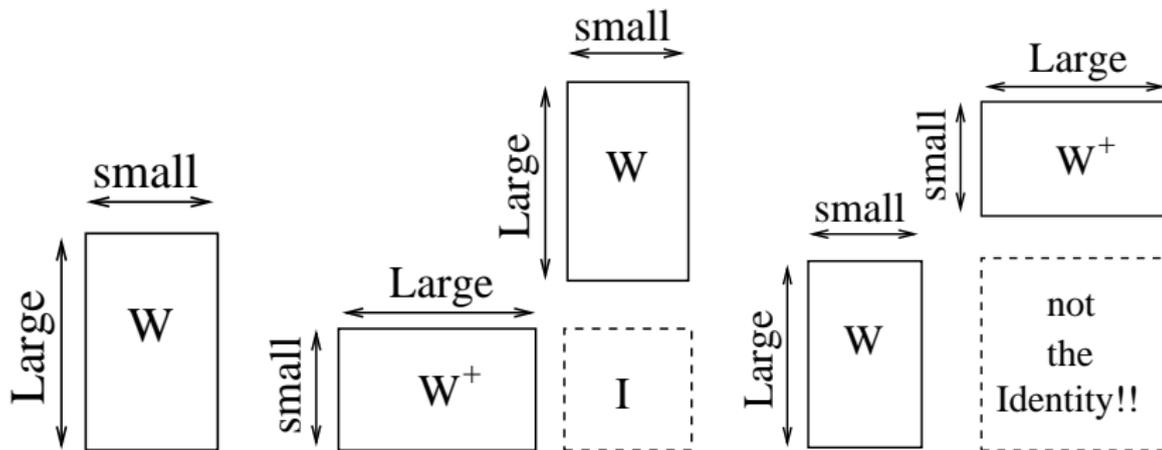
The DMRG Transformation



The DMRG Transformation



The DMRG Transformation



The DMRG Transformation

- $W^\dagger W = I$ but $WW^\dagger \neq I$ (i.e., there is no right inverse)
- Let A_i be an operator that lives on the Hilbert space for a single site i in the real space basis

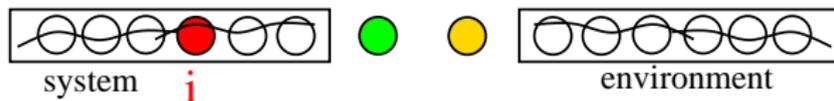
Definition of \tilde{A}

Define $\tilde{A}_i = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 W_3 \dots$. Note that:

- 1 \tilde{A}_i acts on a larger Hilbert space than A_i
- 2 But not exponentially large (it is truncated)
- 3 \tilde{A}_i still acts only on i (well... almost)

The DMRG Transformation

- $W^\dagger W = I$ but $WW^\dagger \neq I$ (i.e., there is no right inverse)
- Let A_i be an operator that lives on the Hilbert space for a single site i in the real space basis



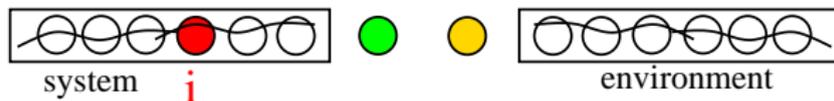
Definition of \tilde{A}

Define $\tilde{A}_i = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 W_3 \dots$. Note that:

- 1 \tilde{A}_i acts on a larger Hilbert space than A_i
- 2 But not exponentially large (it is truncated)
- 3 \tilde{A}_i still acts only on i (well... almost)

The DMRG Transformation

- $W^\dagger W = I$ but $WW^\dagger \neq I$ (i.e., there is no right inverse)
- Let A_i be an operator that lives on the Hilbert space for a single site i in the real space basis

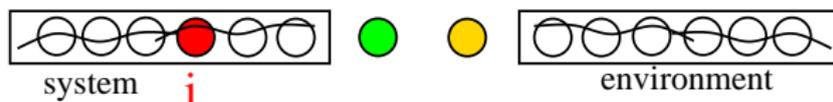


Definition of \tilde{A}

Define $\tilde{A}_i = \dots W_3^\dagger W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 W_3 \dots$. Note that:

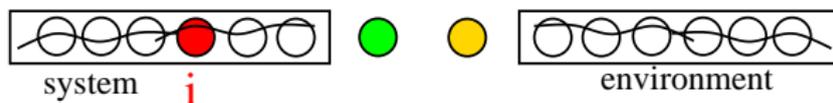
- 1 \tilde{A}_i acts on a larger Hilbert space than A_i
- 2 But not exponentially large (it is truncated)
- 3 \tilde{A}_i still acts only on i (well... almost)

Assembling The Hamiltonian



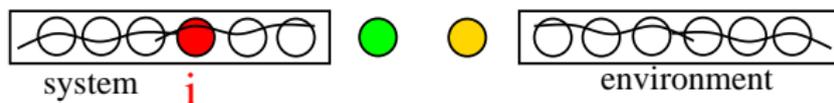
- Current DMRG basis for system and environ.
- “Assembler operators” X^0, X^1, \dots, X^l .
- Let $A_i = \prod_{t \in \mathcal{T}} X^t$, where \mathcal{T} is a subset of $\{0, 1, \dots, 2l - 1\}$, $X^{l+r} = (X^r)^\dagger$. Let A_i, B_i, C_i , etc. act on i
- $H_{\text{onsite}} = C_i$ and $H_{\text{connections}} = A_i B_j$
- Keep H_{system} and $H_{\text{environment}}$ on current DMRG basis but build superblock Hamiltonian on the fly

Assembling The Hamiltonian



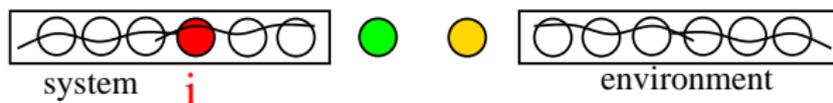
- Current DMRG basis for system and environ.
- “Assembler operators” X^0, X^1, \dots, X^l .
- Let $A_i = \prod_{t \in \mathcal{T}} X^t$, where \mathcal{T} is a subset of $\{0, 1, \dots, 2l - 1\}$, $X^{l+r} = (X^r)^\dagger$. Let A_i, B_i, C_i , etc. act on i
- $H_{\text{onsite}} = C_i$ and $H_{\text{connections}} = A_i B_j$
- Keep H_{system} and $H_{\text{environment}}$ on current DMRG basis but build superblock Hamiltonian on the fly

Assembling The Hamiltonian



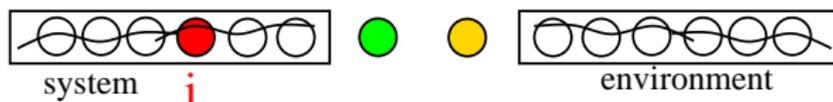
- Current DMRG basis for system and environ.
- “Assembler operators” X^0, X^1, \dots, X^l .
- Let $A_i = \prod_{t \in \mathcal{T}} X^t$, where \mathcal{T} is a subset of $\{0, 1, \dots, 2l - 1\}$, $X^{l+r} = (X^r)^\dagger$. Let A_i, B_i, C_i , etc. act on i
- $H_{\text{onsite}} = C_i$ and $H_{\text{connections}} = A_i B_j$
- Keep H_{system} and $H_{\text{environment}}$ on current DMRG basis but build superblock Hamiltonian on the fly

Assembling The Hamiltonian



- Current DMRG basis for system and environ.
- “Assembler operators” X^0, X^1, \dots, X^l .
- Let $A_i = \prod_{t \in \mathcal{T}} X^t$, where \mathcal{T} is a subset of $\{0, 1, \dots, 2l - 1\}$, $X^{l+r} = (X^r)^\dagger$. Let A_i, B_i, C_i , etc. act on i
- $H_{\text{onsite}} = C_i$ and $H_{\text{connections}} = A_i B_j$
- Keep H_{system} and $H_{\text{environment}}$ on current DMRG basis but build superblock Hamiltonian on the fly

Assembling The Hamiltonian



- Current DMRG basis for system and environ.
- “Assembler operators” X^0, X^1, \dots, X^l .
- Let $A_i = \prod_{t \in \mathcal{T}} X^t$, where \mathcal{T} is a subset of $\{0, 1, \dots, 2l - 1\}$, $X^{l+r} = (X^r)^\dagger$. Let A_i, B_i, C_i , etc. act on i
- $H_{\text{onsite}} = C_i$ and $H_{\text{connections}} = A_i B_j$
- Keep H_{system} and $H_{\text{environment}}$ on current DMRG basis but build superblock Hamiltonian on the fly

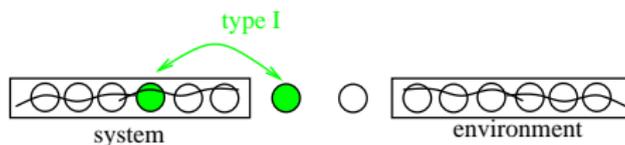
Types of Hamiltonian Connections

Onsite Terms: trivial, add when fresh site added

Connections

- **Connection I:** With a new site: Fluff up:
 $(\cdots W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 \cdots) B_j \equiv \tilde{A}_i B_j$
- **Connection II:** Between old sites: Caveat, no right inverse!
 $W^\dagger A_i B_j W \neq (W^\dagger A_i W)(W^\dagger B_j W)$, i.e. $\widetilde{A_i B_j} \neq \tilde{A}_i \tilde{B}_j$
- **Connection III:** Across system and environment: OK

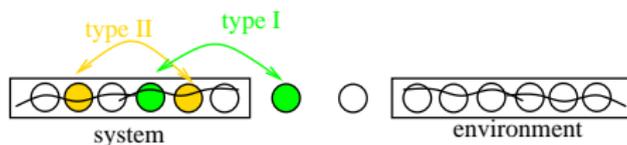
Types of Hamiltonian Connections



Connections

- **Connection I:** With a new site: Fluff up:
 $(\cdots W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 \cdots) B_j \equiv \tilde{A}_i B_j$
- **Connection II:** Between old sites: Caveat, no right inverse!
 $W^\dagger A_i B_j W \neq (W^\dagger A_i W)(W^\dagger B_j W)$, i.e. $\widetilde{A_i B_j} \neq \tilde{A}_i \tilde{B}_j$
- **Connection III:** Across system and environment: OK

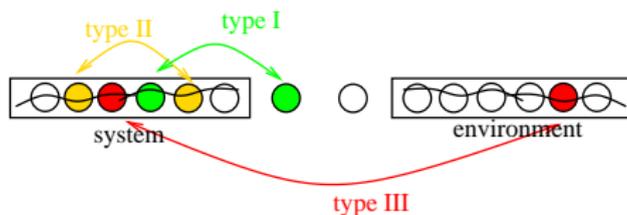
Types of Hamiltonian Connections



Connections

- **Connection I:** With a new site: Fluff up:
 $(\cdots W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 \cdots) B_j \equiv \tilde{A}_i B_j$
- **Connection II:** Between old sites: Caveat, no right inverse!
 $W^\dagger A_i B_j W \neq (W^\dagger A_i W)(W^\dagger B_j W)$, i.e. $\widetilde{A_i B_j} \neq \tilde{A}_i \tilde{B}_j$
- **Connection III:** Across system and environment: OK

Types of Hamiltonian Connections



Connections

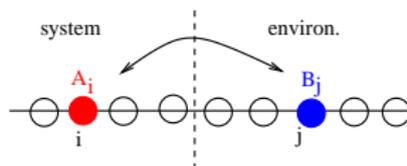
- **Connection I:** With a new site: Fluff up:
 $(\cdots W_2^\dagger W_1^\dagger W_0^\dagger A_i W_0 W_1 W_2 \cdots) B_j \equiv \tilde{A}_i B_j$
- **Connection II:** Between old sites: Caveat, no right inverse!
 $W^\dagger A_i B_j W \neq (W^\dagger A_i W)(W^\dagger B_j W)$, i.e. $\widetilde{A_i B_j} \neq \tilde{A}_i \tilde{B}_j$
- **Connection III:** Across system and environment: OK

Connections System-Environment

- **CPU intensive** part: sum over connections of form $c_i^\dagger c_j$ (Hubbard), $S_i^+ S_j^-$, $S_i^z S_j^z$ (Heisenberg), and generally:

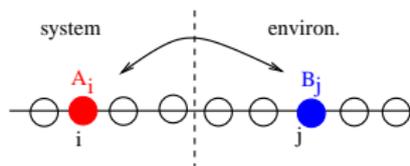
Connections System-Environment

- **CPU intensive** part: sum over connections of form $c_i^\dagger c_j$ (Hubbard), $S_i^+ S_j^-$, $S_i^z S_j^z$ (Heisenberg), and generally:



Connections System-Environment

- **CPU intensive** part: sum over connections of form $c_i^\dagger c_j$ (Hubbard), $S_i^+ S_j^-$, $S_i^z S_j^z$ (Heisenberg), and generally:



- The **sum** over i, j

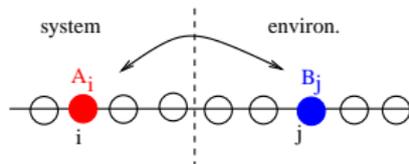
$$\sum_{\text{connections } i, j} A_i B_j \quad (3)$$

can be **parallelized** efficiently using *n* threads.

Connections System-Environment

- **CPU intensive** part: sum over connections of form $c_i^\dagger c_j$ (Hubbard), $S_i^+ S_j^-$, $S_i^z S_j^z$ (Heisenberg), and generally:

$$(A^S B^E)_{c,c'} = \sum_{a,b,a',b'} G_{PSE(c),a+bN_s}^{SE} \left(\tilde{s}_a A_{a,a'}^S B_{b,b'}^E \right) \times G_{PSE(c'),a'+b'N_s}^{SE}$$

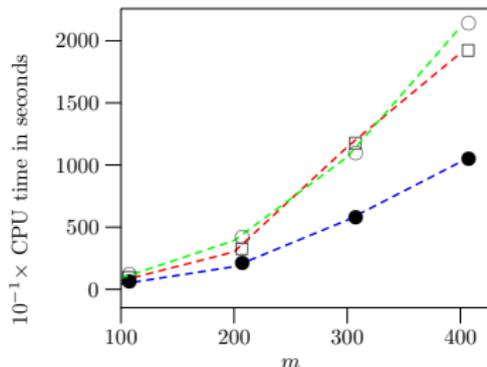


- The **sum** over i, j

$$\sum_{\text{connections } i, j} A_i B_j \quad (3)$$

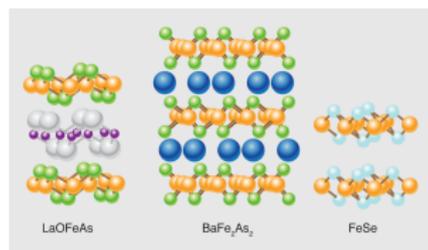
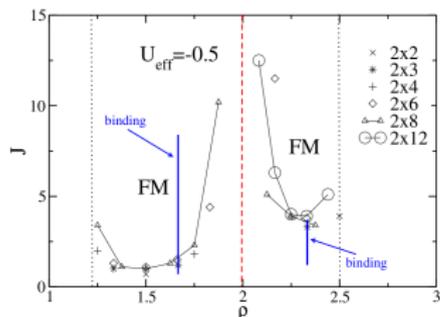
can be **parallelized** efficiently using *n* threads.

DMRG Parallelization



- Figure: Serial (red/green lines) vs. Parallel (blue lines)
- [G. Alvarez, arXiv:1003.1919]; [K. Hallberg et al. CPC]
- Also: [G. Alvarez, Comp. Phys. Comm. (2009)]
- But: Scalability still an open problem. Big pay-off if solved

Coexistence of Ferromagnetism and Pairing



M. Johannes, Physics 2008

- Computed Phase Diagram of a Model for Iron Pnictides
- User Project: [Xavier et al., PRB 2010]

Current trends in DMRG

- Other models (e.g. t-j model) and other geometries (e.g. “trees”)
- **Parallelization**
- **Time** dependent DMRG (We are doing this now!)
- **Temperature**: METTS, [S. White PRL 102, 190601 (2009)]
- Race to solve the **2D problem**: MERA, PEPS, too many new algorithms to list all

DFT does not apply to model Hamiltonians

Consider [Schlindmayr and Godby, PRB 1995]:

$$\hat{H} = -t \sum_{i=-\infty}^{\infty} \sum_{\sigma} (c_{i,\sigma}^{\dagger} c_{i+1,\sigma} + \text{H.c.}) + U \sum_{i=-\infty}^{\infty} n_{i\uparrow} n_{i\downarrow} \quad (4)$$

- Translational invariant chain or ring: density is constant
- Properties (e.g. kinetic energy) of $U = 0$ and $U \neq 0$ systems different
- But: **Kohn-Sham predicts that they are the same**

Hohenberg-Kohn Theorem does not apply

- Energy **not** a functional of (only) the density $E \neq E[\rho]$
- Depends also on U
- Or on $\frac{e^2}{4\pi\epsilon_0}$

Relevant because:

- 1 Fully **reductionist approach** not always useful
- 2 Interest in:
 - **Emergent behavior** at the nanoscale
 - What interactions are the most relevant for a given solid

Exact Hamiltonian of a Solid

$$H = -\sum_{i=1}^{N_e} \frac{\hbar^2 \nabla_i^2}{2m_e} + \frac{e^2}{4\pi\epsilon_0} \sum_{i < j}^{N_e} \sum_{i' < j'}^{N_e} \frac{1}{|r_i - r_{j'}|} + \dots \quad (1)$$

- Complexity is exponential in number of electrons
- Can be written using tight binding approach
- Can be written in second quantization

Our Interests and Future Research

- If you want to solve the **exponential** problem **exactly**...
- ...consider using **Quantum Monte Carlo**: continuous time, hybridation expansion, ...
- ...and **Density Matrix Renormalization Group**

Thanks to: E. Dagotto, L. Dias da Silva, M. Eisenbach, S. Manmana, I.P. McCulloch, J. A. Riera, and J. Xavier.

 <http://www.ornl.gov/~gz1/>

 <http://arxiv.org/abs/1003.1919>

 <http://arxiv.org/abs/0902.3185>

Credit Line

This work was supported by the Center for Nanophase Materials Sciences, sponsored by the Scientific User Facilities Division, Basic Energy Sciences, U.S. Department of Energy, under contract with UT-Battelle. This research used resources of the National Center for Computational Sciences, as well as the OIC at Oak Ridge National Laboratory.