

# 多体問題の計算科学

#9

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## Computational Science for Many-Body Problems

Quantum Monte Carlo Methods

1. Grassmann number
2. Path integral for free fermions
3. Hubbard-Stratonovich transformation
4. Path integral QMC for Hubbard model

# Quantum Monte Carlo Methods

## Typical examples of QMC

### ■ Variational MC+diffusion MC/Green's function MC

No sign problems, but depend on variational wave functions

McMillan ( $^4\text{He}$ , 1965)

Ceperley-Chester-Kalos ( $^3\text{He}$ , 1977)

cf.) CASINO <https://vallico.net/casinoqmc/>

### ■ Imaginary-time path integral by Suzuki-Trotter decomposition

- $D$ -dimensional Transverse field Ising model:

Mapped on  $(D + 1)$ -dimensional classical Monte Carlo

- Variation: Continuous-time MC, World line MC...  
(implemented in ALPS)

- Power Lanczos by QMC (projective Monte Carlo)

Serious limitation: Sign *problems*

Bosons and fermions:

Blankenbecler-Scalapino-Sugar (1981)

Hirsch (1985)

# Preparation for Path Integral QMC

# Path Integral for Fermions

## Path integral

Transform calculations of non-commutative operators to ones with commutative numbers or *anticommutative Grassmann numbers*

By employing coherent state:

An eigenstate of an annihilation operator

Grassman number:  $\mathbb{G}$

1. All Grassman numbers are mutually anticommutative, and anticommutative with any fermion operators
2. Squares of all Grassman numbers are zero

# Coherent State of Fermions

Coherent state:

An eigenstate of an annihilation operator

Grassman number:  $\mathbb{G}$

1. All Grassman numbers are mutually anticommutative, and anticommutative with any fermion operators
2. Squares of all Grassman numbers are zero

$$|\psi\rangle = |0\rangle - \psi \hat{c}^\dagger |0\rangle$$

$$\langle\bar{\psi}| = \langle 0| - \langle 0|\hat{c} \bar{\psi}$$

$$\begin{aligned}\hat{c} |\psi\rangle &= \psi \hat{c} \hat{c}^\dagger |0\rangle \\ &= \psi |0\rangle \\ &= \psi (|0\rangle - \psi \hat{c}^\dagger |0\rangle) \\ &= \psi |\psi\rangle\end{aligned}$$

$$\langle\bar{\psi}|\hat{c}^\dagger = \langle\bar{\psi}|\bar{\psi}$$

$$\psi, \bar{\psi} \in \mathbb{G}$$

# Analysis of Grassman Numbers

Function of Grassman number:  $f(\psi) = f_0 + f_1\psi$

Relation between Grassman and complex number

Integral of Grassman number:  $\int \psi d\psi = 1 \quad \int d\psi \psi = -1$

$$\int 1 d\psi = 0$$

Closure by Grassman numbers:  $1 = \int |\psi\rangle\langle\bar{\psi}| e^{-\bar{\psi}\psi} d\bar{\psi} d\psi$

$$\begin{aligned}\text{Tr}\hat{O} &= \langle 0|\hat{O}|0\rangle + \langle 0|\hat{c} \hat{O}\hat{c}^\dagger|0\rangle \\ &= \int \langle 0|\hat{O}|\psi\rangle\langle\bar{\psi}|0\rangle e^{-\bar{\psi}\psi} d\bar{\psi} d\psi + \int \langle 0|\hat{c} \hat{O}|\psi\rangle\langle\bar{\psi}|\hat{c}^\dagger|0\rangle e^{-\bar{\psi}\psi} d\bar{\psi} d\psi \\ &= \int \langle -\bar{\psi}|\hat{O}|\psi\rangle e^{-\bar{\psi}\psi} d\bar{\psi} d\psi\end{aligned}$$

# Path Integral for Fermions

Path integral for a single fermion

$$\hat{H}[\hat{c}^\dagger, \hat{c}] = \varepsilon \hat{c}^\dagger \hat{c}$$

Suzuki-Trotter decomposition

$$\begin{aligned} \text{Tr} e^{-\beta \hat{H}[\hat{c}^\dagger, \hat{c}]} &= \text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\hat{c}^\dagger, \hat{c}]} \right)^M \\ &\simeq \int \langle -\bar{\psi}(1) | e^{-\frac{\beta}{M} \hat{H}[-\bar{\psi}(1), \psi(M)]} | \psi(M) \rangle e^{-\bar{\psi}(M) \psi(M)} \\ &\quad \times \langle \bar{\psi}(M) | e^{-\frac{\beta}{M} \hat{H}[\bar{\psi}(M), \psi(M-1)]} | \psi(M-1) \rangle e^{-\bar{\psi}(M-1) \psi(M-1)} \\ &\quad \times \dots \\ &\quad \times \langle \bar{\psi}(2) | e^{-\frac{\beta}{M} \hat{H}[\bar{\psi}(2), \psi(1)]} | \psi(1) \rangle e^{-\bar{\psi}(1) \psi(1)} \prod_{\ell=1}^M d\bar{\psi}(\ell) d\psi(\ell) \end{aligned}$$

$$\begin{aligned} \langle \bar{\psi}(L) | e^{-\frac{\beta}{M} \varepsilon \hat{c}^\dagger \hat{c}} | \psi(L-1) \rangle &= \exp \left[ \left( e^{-\frac{\beta}{M} \varepsilon} \right) \bar{\psi}(L) \psi(L-1) \right] \\ &= \exp \left[ \left( 1 - \frac{\beta}{M} \varepsilon \right) \bar{\psi}(L) \psi(L-1) \right] + \mathcal{O} \left( \left\{ \frac{\beta}{M} \varepsilon \right\}^2 \right) \end{aligned}$$

# Path Integral for Fermions

Path integral for a single fermion  $\hat{H}[\hat{c}^\dagger, \hat{c}] = \varepsilon \hat{c}^\dagger \hat{c}$

$$\text{Tr} e^{-\beta \hat{H}[\hat{c}^\dagger, \hat{c}]} = \langle 0 | e^{-\beta \hat{H}[\hat{c}^\dagger, \hat{c}]} | 0 \rangle + \langle 0 | \hat{c} e^{-\beta \hat{H}[\hat{c}^\dagger, \hat{c}]} \hat{c}^\dagger | 0 \rangle = 1 + e^{-\beta \varepsilon}$$

$$\begin{aligned} \text{Tr} e^{-\beta \hat{H}[\hat{c}^\dagger, \hat{c}]} &= \text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\hat{c}^\dagger, \hat{c}]} \right)^M \\ &\simeq \int \exp \left[ +\frac{\beta}{M} \varepsilon \bar{\psi}(1) \psi(M) - \bar{\psi}(1) \psi(M) - \bar{\psi}(M) \psi(M) \right] \\ &\quad \times \exp \left[ -\frac{\beta}{M} \varepsilon \bar{\psi}(M) \psi(M-1) + \bar{\psi}(M) \psi(M-1) - \bar{\psi}(M-1) \psi(M-1) \right] \\ &\quad \times \dots \\ &\quad \times \exp \left[ -\frac{\beta}{M} \varepsilon \bar{\psi}(2) \psi(1) + \bar{\psi}(2) \psi(1) - \bar{\psi}(1) \psi(1) \right] \prod_{\ell=1}^M d\bar{\psi}(\ell) d\psi(\ell) \\ &= 1 + \left( 1 - \frac{\beta}{M} \varepsilon \right)^M \xrightarrow{M \rightarrow +\infty} 1 + e^{-\beta \varepsilon} \end{aligned}$$

Useful relation:  $\langle \bar{\psi} | \psi \rangle = e^{\bar{\psi} \psi}$



# Further Steps towards QMC

## Path integral for QMC

- Many fermions

Complicated but straightforward

- Hubbard-Stratonovich transformation

Hubbard model mapped onto an ensemble of free fermions feeling Ising one-body potentials

- Balenkenbecler-Scalapino-Sugar formulation for QMC

MC for Ising variables with weights

calculated by fermionic partition functions

R. Blankenbecler, D. J. Scalapino, & R. L. Sugar, Phys. Rev. D 24, 2278 (1981).  
J. E. Hirsch, Phys. Rev. B 31, 4403 (1985).

# Path Integral for Many Fermions

Fermions have site and spin indices

$$\hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}] = - \sum_{i,j,\sigma} t_{i,j} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma} + \sum_{i,\sigma} h_{i\sigma} \hat{c}_{i\sigma}^\dagger \hat{c}_{i\sigma} \quad \text{*Valid for any one-body Hamiltonian}$$

$$\begin{aligned} \text{Tr} e^{-\beta \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} &= \text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M \\ &= \int \langle \{-\bar{\psi}_{i\sigma}(1)\} | e^{-\frac{\beta}{M} \hat{H}[\{-\bar{\psi}_{i\sigma}(1), \psi_{i\sigma}(M)\}]} | \{\psi_{i\sigma}(M)\} \rangle \\ &\quad \times e^{-\sum_{i,\sigma} \bar{\psi}_{i\sigma}(M) \psi_{i\sigma}(M)} \\ &\quad \times \langle \{\bar{\psi}_{i\sigma}(M)\} | e^{-\frac{\beta}{M} \hat{H}[\{\bar{\psi}_{i\sigma}(M), \psi_{i\sigma}(M-1)\}]} | \{\psi_{i\sigma}(M-1)\} \rangle \\ &\quad \times e^{-\sum_{i,\sigma} \bar{\psi}_{i\sigma}(M-1) \psi_{i\sigma}(M-1)} \\ &\quad \times \dots \\ &\quad \times \langle \{\bar{\psi}_{i\sigma}(2)\} | e^{-\frac{\beta}{M} \hat{H}[\{\bar{\psi}_{i\sigma}(2), \psi_{i\sigma}(1)\}]} | \{\psi_{i\sigma}(1)\} \rangle \\ &\quad \times e^{-\sum_{i,\sigma} \bar{\psi}_{i\sigma}(1) \psi_{i\sigma}(1)} \\ &\quad \times \prod_{\sigma=\uparrow,\downarrow} \prod_{i=1}^N \prod_{\ell=1}^M d\bar{\psi}_{i\sigma}(\ell) d\psi_{i\sigma}(\ell) \end{aligned}$$

# Path Integral for Many Fermions

Decomposed operators for imaginary-time evolution:  $B_L$

$B_L : 2N \times 2N$  matrix

$$\begin{aligned} & \langle \{\bar{\psi}_{i\sigma}(L)\} | e^{-\frac{\beta}{M} \hat{H}[\{\bar{\psi}_{i\sigma}(L), \psi_{i\sigma}(L-1)\}]} | \{\psi_{i\sigma}(L-1)\} \rangle \\ &= e^{-\frac{\beta}{M} \hat{H}[\{\bar{\psi}_{i\sigma}(L), \psi_{i\sigma}(L-1)\}] + \sum_{i,\sigma} \bar{\psi}_{i\sigma}(L) \psi_{i\sigma}(L-1)} \\ &= \exp \left[ + \sum_{i,j} \sum_{\sigma,\tau} \bar{\psi}_{i\sigma}(L) (B_L)_{i\sigma,j\tau} \psi_{j\tau}(L-1) \right] \end{aligned}$$

$$\begin{aligned} & \langle \{-\bar{\psi}_{i\sigma}(1)\} | e^{-\frac{\beta}{M} \hat{H}[\{-\bar{\psi}_{i\sigma}(1), \psi_{i\sigma}(M)\}]} | \{\psi_{i\sigma}(M)\} \rangle \\ &= \exp \left[ - \sum_{i,j} \sum_{\sigma,\tau} \bar{\psi}_{i\sigma}(1) (B_1)_{i\sigma,j\tau} \psi_{j\tau}(M) \right] \end{aligned}$$

Here, imaginary-time dependence of the matrices  $B$  for later usage for taking interactions into account

# Path Integral for Many Fermions

Path integral representation of partition function

$$\text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M \simeq \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi]$$

$$[d\bar{\psi} d\psi] \equiv \prod_{\sigma=\uparrow, \downarrow} \prod_{i=1}^N \prod_{\ell=1}^M d\bar{\psi}_{i\sigma}(\ell) d\psi_{i\sigma}(\ell)$$

$$\bar{\psi}(L) B_L \psi(L-1) = \sum_{i,j} \sum_{\sigma,\tau} \bar{\psi}_{i\sigma}(L) (B_L)_{i\sigma,j\tau} \psi_{j\tau}(L-1)$$

$$\bar{\psi}(L) I \psi(L) = \sum_{i,\sigma} \bar{\psi}_{i\sigma}(L) \psi_{i\sigma}(L)$$

# Integration over Many Grassmann Variables

## *One-step* integration

$$\int \exp \left[ - \sum_{\mu, \nu} \bar{\psi}_{\mu} A_{\mu \nu} \psi_{\nu} \right] [d\bar{\psi} d\psi] = \det A$$

$A : 2NM \times 2NM$  matrix

$\mu, \nu$  : site index  $i$ , spin index  $\sigma$ , imaginary time slice

Localized nature of the action  $S$  along imaginary time is not exploited in the *one-step* integration

$$S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}\}] = \sum_{L=1}^M \bar{\psi}(L) I \psi(L) + \bar{\psi}(1) B_1 \psi(M) - \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)$$

Hoppings along imaginary time exist always between nearest neighbors

# Partition Function of Many Fermions

Partial integration over  $\bar{\psi}(1), \psi(1), \bar{\psi}(2), \psi(2), \dots, \bar{\psi}(M-1), \psi(M-1)$

$$\text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M = \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi]$$

$$\begin{aligned} & \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L) - \bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi] \\ &= \int e^{-\bar{\psi}(M) I \psi(M)} \\ & \times \prod_{i,\sigma} [1 - \bar{\psi}_{i\sigma}(M-1) \psi_{i\sigma}(M-1)] \\ & \times \prod_{i,\sigma} [1 - \bar{\psi}_{i\sigma}(M-2) \psi_{i\sigma}(M-2)] \\ & \times \dots \\ & \times \prod_{i,\sigma} [1 - \bar{\psi}_{i\sigma}(1) \psi_{i\sigma}(1)] \\ & \times \prod_{i_a, \sigma_a, i, \sigma, j, \tau} [1 - \bar{\psi}_{i\sigma}(M) (B_M)_{i\sigma, i_1 \sigma_1} \psi_{i_1 \sigma_1}(M-1) \bar{\psi}_{i_1 \sigma_1}(M-1) \\ & \quad \times (B_{M-1})_{i_1 \sigma_1, i_2 \sigma_2} \psi_{i_2 \sigma_2}(M-2) \bar{\psi}_{i_2 \sigma_2}(M-2) \\ & \quad \times \dots \\ & \quad \times (B_2)_{i_{M-2} \sigma_{M-2}, i_{M-1} \sigma_{M-1}} \psi_{i_{M-1} \sigma_{M-1}}(1) \bar{\psi}_{i_{M-1} \sigma_{M-1}}(1) \\ & \quad \times (B_1)_{i_{M-1} \sigma_{M-1}, j \tau} \psi_{j \tau}(M)] [d\bar{\psi} d\psi] \end{aligned}$$

# Partition Function of Many Fermions

## Partial integration

$$\begin{aligned}\text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M &= \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \\ &\quad \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi] \\ &= \int e^{-\bar{\psi}(M) I \psi(M) - \bar{\psi}(M) B_M B_{M-1} \cdots B_1 \psi(M)} d\bar{\psi}(M) d\psi(M)\end{aligned}$$

$4NM$  dimensional integral  $\rightarrow$   $4N$  dimensional integral

# Partition Function of Many Fermions

## Partial integration

$$\begin{aligned}\mathrm{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M &= \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \\ &\quad \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi] \\ &= \int e^{-\bar{\psi}(M) I \psi(M) - \bar{\psi}(M) B_M B_{M-1} \cdots B_1 \psi(M)} d\bar{\psi}(M) d\psi(M) \\ &= \det [I + B_M B_{M-1} \cdots B_1]\end{aligned}$$



# Partition Function of Many Fermion

## Partial integration

$$\begin{aligned}
 \text{Tr} \left( e^{-\frac{\beta}{M} \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} \right)^M &= \int e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \\
 &\quad \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi] \\
 &= \int e^{-\bar{\psi}(M) I \psi(M) - \bar{\psi}(M) B_M B_{M-1} \cdots B_1 \psi(M)} d\bar{\psi}(M) d\psi(M) \\
 &= \det [I + B_M B_{M-1} \cdots B_1]
 \end{aligned}$$

The following identity is proven:

$$\det \begin{bmatrix} I & 0 & 0 & 0 & \cdots & 0 & +B_1 \\ -B_2 & I & 0 & 0 & \cdots & 0 & 0 \\ 0 & -B_3 & I & 0 & \cdots & 0 & 0 \\ 0 & 0 & -B_4 & I & \cdots & 0 & 0 \\ \vdots & \vdots & & & \ddots & & \vdots \\ 0 & 0 & 0 & 0 & \cdots & I & 0 \\ 0 & 0 & 0 & 0 & \cdots & -B_M & I \end{bmatrix} = \det [I + B_M B_{M-1} \cdots B_1]$$

# Green's Function by Path Integral

A basic observable: Green's function

$$\langle \hat{c}_{i\sigma}(L_1) \hat{c}_{j\tau}^\dagger(L_2) \rangle = \frac{\int \psi_{i\sigma}(L_1) \bar{\psi}_{j\tau}(L_2) e^{-S[\bar{\psi}, \psi]} [d\bar{\psi} d\psi]}{\int e^{-S[\bar{\psi}, \psi]} [d\bar{\psi} d\psi]}$$

$$M > L_1 > L_2 > 1$$

$$S[\bar{\psi}, \psi] = \sum_{L=1}^M \bar{\psi}(L) I \psi(L) + \bar{\psi}(1) B_1 \psi(M) - \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)$$

$$\hat{c}_{i\sigma}(L) = e^{+L \frac{\beta}{M} \hat{H}} \hat{c}_{i\sigma} e^{-L \frac{\beta}{M} \hat{H}}$$

$$\int e^{-S[\bar{\psi}, \psi]} [d\bar{\psi} d\psi] = \det [I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}]$$

# Green's Function by Path Integral

Details in evaluation of the numerator

$$\begin{aligned} & \int \psi_{i\sigma}(L_1) \bar{\psi}_{j\tau}(L_2) e^{-\sum_{L=1}^M \bar{\psi}(L) I \psi(L)} \\ & \times e^{-\bar{\psi}(1) B_1 \psi(M) + \sum_{L=2}^M \bar{\psi}(L) B_L \psi(L-1)} [d\bar{\psi} d\psi] \\ = & \int \psi_{i\sigma}(L_1) \bar{\psi}_{j\tau}(L_2) e^{-\bar{\psi}(L_1) I \psi(L_1) - \bar{\psi}(L_2) I \psi(L_2)} \\ & \times e^{\bar{\psi}(L_1) B_{L_1} \cdots B_{L_2+1} \psi(L_2) - \bar{\psi}(L_2) B_{L_2} \cdots B_1 B_M \cdots B_{L_1+1} \psi(L_1)} \\ & \times [d\bar{\psi} d\psi] \\ = & \partial_\lambda \int e^{-\lambda \bar{\psi}(L_2) e(j\tau, i\sigma) \psi(L_1) - \bar{\psi}(L_1) I \psi(L_1) - \bar{\psi}(L_2) I \psi(L_2)} \\ & \times e^{\bar{\psi}(L_1) B_{L_1} \cdots B_{L_2+1} \psi(L_2) - \bar{\psi}(L_2) B_{L_2} \cdots B_1 B_M \cdots B_{L_1+1} \psi(L_1)} \\ & \times [d\bar{\psi} d\psi] \\ = & \partial_\lambda \int e^{-\bar{\psi}(L_2) I \psi(L_2)} \\ & \times e^{-\lambda \bar{\psi}(L_2) e(j\tau, i\sigma) B_{L_1} \cdots B_{L_2+1} \psi(L_2) - \bar{\psi}(L_2) B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1} \psi(L_2)} \\ & \times [d\bar{\psi} d\psi] \\ = & \partial_\lambda \det [I + \lambda e(j\tau, i\sigma) B_{L_1} \cdots B_{L_2+1} + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}] \end{aligned}$$

# Mathematical Tools

A useful matrix

$$e(I, J) = \begin{array}{c|cccccc} & \multicolumn{7}{c} J \\ \hline & 0 & \dots & 0 & 0 & 0 & \dots & 0 \\ & \vdots & & \vdots & \vdots & \vdots & & \vdots \\ I & 0 & \dots & 0 & 0 & 0 & \dots & 0 \\ & 0 & \dots & 0 & 1 & 0 & \dots & 0 \\ & 0 & \dots & 0 & 0 & 0 & \dots & 0 \\ & \vdots & & \vdots & \vdots & \vdots & & \vdots \\ & 0 & \dots & 0 & 0 & 0 & \dots & 0 \end{array}$$

Cofactor expansion of determinant

$$\det A = \sum_K \Delta_{KJ}(A) a_{KJ} \quad (A)_{IJ} = a_{IJ}$$

$$\rightarrow \partial_{a_{IJ}} \det A = \Delta_{IJ}(A)$$

# Green's Function by Path Integral

## Evaluation by cofactor

$$\begin{aligned} & \partial_\lambda \det [I + \lambda e(j\tau, i\sigma) B_{L_1} \cdots B_{L_2+1} + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}] \\ &= (B_{L_1} \cdots B_{L_2+1})_{i\sigma, k} \Delta_{j\tau, k} (I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}) \end{aligned}$$

$$\left( [I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}]^{-1} \right)_{kj} = \frac{\Delta_{jk} (I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1})}{\det [I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}]}$$

## Green's function by BSS

$$\langle \hat{c}_{i\sigma}(L_1) \hat{c}_{j\tau}^\dagger(L_2) \rangle = \left( B_{L_1} \cdots B_{L_2+1} [I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}]^{-1} \right)_{i\sigma, j\tau}$$

Blankenbecler, Scalapino, & Sugar, Phys. Rev. D 24, 2278 (1981).

Hirsch, Phys. Rev. B 31, 4403 (1985).

## Home work: Equal-time Green's function

$$\langle \hat{c}_{i\sigma} \hat{c}_{j\tau}^\dagger \rangle = \langle \hat{c}_{i\sigma}(L) \hat{c}_{j\tau}^\dagger(L) \rangle = \left( [I + B_{L_2} \cdots B_1 B_M \cdots B_{L_2+1}]^{-1} \right)_{i\sigma, j\tau}$$

# Hubbard-Stratonovich Transformation

R. Stratonovich is best known for the Stratonovich integral (stochastic integral)  
J. Hubbard, Phys. Rev. Lett. 3, 77 (1959).

$$e^{-\Delta\tau U \hat{n}_\uparrow \hat{n}_\downarrow} = \exp \left[ \frac{\Delta\tau U}{2} \{ (\hat{n}_\uparrow - \hat{n}_\downarrow)^2 - \hat{n}_\uparrow - \hat{n}_\downarrow \} \right]$$

$$\int d\phi_s \exp \left[ -\frac{\Delta\tau U}{2} \{ \phi_s - (\hat{n}_\uparrow - \hat{n}_\downarrow) \}^2 \right] = \sqrt{\frac{2\pi}{\Delta\tau U}}$$

Continuous Hubbard-Stratonovich transformation

$$e^{\frac{\Delta\tau U}{2} (\hat{n}_\uparrow - \hat{n}_\downarrow)^2} = \sqrt{\frac{\Delta\tau U}{2\pi}} \int d\phi_s \exp \left[ -\frac{\Delta\tau U}{2} \phi_s^2 + \Delta\tau U \phi_s (\hat{n}_\uparrow - \hat{n}_\downarrow) \right]$$

# Hubbard-Stratonovich Transformation

J. E. Hirsch, Phys. Rev. B 28, 4059 (1983).

## Discrete Hubbard-Stratonovich transformation

Find an operator that is equivalent to exponential of doublon

$$\begin{aligned}e^{-\Delta\tau U \hat{n}_\uparrow \hat{n}_\downarrow} |0\rangle &= |0\rangle \\e^{-\Delta\tau U \hat{n}_\uparrow \hat{n}_\downarrow} |\uparrow\rangle &= |\uparrow\rangle \\e^{-\Delta\tau U \hat{n}_\uparrow \hat{n}_\downarrow} |\downarrow\rangle &= |\downarrow\rangle \\e^{-\Delta\tau U \hat{n}_\uparrow \hat{n}_\downarrow} |\uparrow\downarrow\rangle &= e^{-\Delta\tau U} |\uparrow\downarrow\rangle\end{aligned}$$

An ansatz inspired by the continuous HS transformation

$$\hat{O}_{\text{HS}}(\Delta\tau U) = \frac{1}{2} \sum_{s=\pm 1} \exp \left[ \phi s (\hat{n}_\uparrow - \hat{n}_\downarrow) - \frac{\Delta\tau}{2} U (\hat{n}_\uparrow + \hat{n}_\downarrow) \right]$$

$$e^{\frac{\Delta\tau U}{2} (\hat{n}_\uparrow - \hat{n}_\downarrow)^2} = \sqrt{\frac{\Delta\tau U}{2\pi}} \int d\phi_s \exp \left[ -\frac{\Delta\tau U}{2} \phi_s^2 + \Delta\tau U \phi_s (\hat{n}_\uparrow - \hat{n}_\downarrow) \right]$$

# Hubbard-Stratonovich Transformation

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## Discrete Hubbard-Stratonovich transformation

$$\hat{O}_{\text{HS}}(\Delta\tau U) = \frac{1}{2} \sum_{s=\pm 1} \exp \left[ \phi s (\hat{n}_{\uparrow} - \hat{n}_{\downarrow}) - \frac{\Delta\tau}{2} U (\hat{n}_{\uparrow} + \hat{n}_{\downarrow}) \right]$$

$$\hat{O}_{\text{HS}}(\Delta\tau U) | 0 \rangle = | 0 \rangle$$

$$\hat{O}_{\text{HS}}(\Delta\tau U) | \uparrow \rangle = e^{-\frac{\Delta\tau U}{2}} \left( \frac{e^{+\phi} + e^{-\phi}}{2} \right) | \uparrow \rangle$$

$$\hat{O}_{\text{HS}}(\Delta\tau U) | \downarrow \rangle = e^{-\frac{\Delta\tau U}{2}} \left( \frac{e^{+\phi} + e^{-\phi}}{2} \right) | \downarrow \rangle$$

$$\hat{O}_{\text{HS}}(\Delta\tau U) | \uparrow\downarrow \rangle = e^{-\Delta\tau U} | \uparrow\downarrow \rangle$$

$$\begin{aligned} e^{-\Delta\tau U \hat{n}_{\uparrow} \hat{n}_{\downarrow}} | 0 \rangle &= | 0 \rangle \\ e^{-\Delta\tau U \hat{n}_{\uparrow} \hat{n}_{\downarrow}} | \uparrow \rangle &= | \uparrow \rangle \\ e^{-\Delta\tau U \hat{n}_{\uparrow} \hat{n}_{\downarrow}} | \downarrow \rangle &= | \downarrow \rangle \\ e^{-\Delta\tau U \hat{n}_{\uparrow} \hat{n}_{\downarrow}} | \uparrow\downarrow \rangle &= e^{-\Delta\tau U} | \uparrow\downarrow \rangle \end{aligned}$$

$$e^{-\frac{\Delta\tau U}{2}} \left( \frac{e^{+\phi} + e^{-\phi}}{2} \right) = 1$$

$$\rightarrow e^{-\Delta\tau U \hat{n}_{\uparrow} \hat{n}_{\downarrow}} = \hat{O}_{\text{HS}}(\Delta\tau U)$$

$$\phi = 2 \operatorname{arctanh} \sqrt{\tanh \frac{\Delta\tau U}{4}}$$

$$\left( \tanh \frac{\phi}{2} \right)^2 = \frac{\cosh \phi - 1}{\cosh \phi + 1} = \tanh \frac{\Delta\tau U}{4}$$



# Path Integral for Hubbard Models

## Hubbard model

$$\hat{H}[\{\hat{c}_{i\sigma}, \hat{c}_{i\sigma}^\dagger\}] = - \sum_{i,j,\sigma} t_{ij} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma} + U \sum_i \hat{n}_{i\uparrow} \hat{n}_{i\downarrow}$$

## Split step

$$\begin{aligned} & e^{+\Delta\tau \sum_{i,j,\sigma} t_{ij} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma} - \Delta\tau U \sum_i \hat{n}_{i\uparrow} \hat{n}_{i\downarrow}} \\ &= e^{+\Delta\tau \sum_{i,j,\sigma} t_{ij} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma}} e^{-\Delta\tau U \sum_i \hat{n}_{i\uparrow} \hat{n}_{i\downarrow}} + \mathcal{O}(\Delta\tau^2 U^2, \Delta\tau^2 t^2) \end{aligned}$$

## HS transformation

$$\begin{aligned} e^{-\Delta\tau \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}, s_i\}]} &= \left(\frac{1}{2}\right)^N \sum_{\{s_i\}=\pm 1} e^{\Delta\tau \sum_{i,j,\sigma} t_{ij} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma}} \\ &\times e^{\phi \sum_i s_i (\hat{n}_{i\uparrow} - \hat{n}_{i\downarrow}) - \frac{\Delta\tau}{2} U \sum_i (\hat{n}_{i\uparrow} + \hat{n}_{i\downarrow})} \end{aligned}$$

Hubbard model is mapped onto  
an ensemble of free fermions interacting with Ising variables

# Path Integral for Hubbard Models

Split step for kinetic and interaction terms

$$\begin{aligned}
 e^{-\Delta\tau \hat{H}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}, s_i\}]} &= \left(\frac{1}{2}\right)^N \sum_{\{s_i\}=\pm 1} e^{\Delta\tau \sum_{i,j,\sigma} t_{ij} \hat{c}_{i\sigma}^\dagger \hat{c}_{j\sigma}} \\
 &\quad \times e^{\phi \sum_i s_i (\hat{n}_{i\uparrow} - \hat{n}_{i\downarrow}) - \frac{\Delta\tau}{2} U \sum_i (\hat{n}_{i\uparrow} + \hat{n}_{i\downarrow})} \\
 &= \left(\frac{1}{2}\right)^N \sum_{\{s_i\}=\pm 1} e^{-K[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} e^{-V[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}, s_i\}]}
 \end{aligned}$$

$$\begin{aligned}
 &\langle \bar{\psi}(L) | e^{-K[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}]} e^{-V[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}, s_i\}]} | \psi(L-1) \rangle \\
 = &\int \langle \bar{\psi}(L) | e^{-K[\{\bar{\psi}_{i\sigma}(L), \psi_{i\sigma}(\ell)\}]} | \psi(\ell) \rangle \langle \bar{\psi}(\ell) | e^{-V[\{\bar{\psi}_{i\sigma}(\ell), \psi_{i\sigma}(L-1), s_i\}]} | \psi(L-1) \rangle \\
 &\times e^{-\bar{\psi}(\ell) I \psi(\ell)} \prod_{i\sigma} d\bar{\psi}_{i\sigma}(\ell) d\psi_{i\sigma}(\ell) \\
 = &e^{\bar{\psi}(L)(I-K_L)(I-V[\{s_i(L)\}])\psi(L-1)}
 \end{aligned}$$

$$B_L = (I - K_L)(I - V_L[\{s_i(L)\}])$$

# Path Integral for Hubbard Models

$$\langle \hat{O}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}] \rangle = \frac{\left(\frac{1}{2}\right)^{NM} \sum_{\{s_i(L)\}=\pm 1} \int \hat{O}[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}\}] e^{-S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}, s_i\}]} [d\bar{\psi} d\psi]}{\left(\frac{1}{2}\right)^{NM} \sum_{\{s_i(L)\}=\pm 1} \int e^{-S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}, s_i\}]} [d\bar{\psi} d\psi]}$$

Weight  $Z[\{s_i\}] = \int e^{-S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}, s_i\}]} [d\bar{\psi} d\psi]$

$$\langle \hat{O}[\{\hat{c}_{i\sigma}^\dagger, \hat{c}_{i\sigma}\}] \rangle = \frac{\sum_{\{s_i\}} Z[\{s_i\}] \frac{\int \hat{O}[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}\}] e^{-S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}, s_i\}]} [d\bar{\psi} d\psi]}{\int e^{-S[\{\bar{\psi}_{i\sigma}, \psi_{i\sigma}, s_i\}]} [d\bar{\psi} d\psi]}}{\sum_{\{s_i\}} Z[\{s_i\}]}$$

Hubbard model is mapped onto  
an ensemble of free fermions feeling Ising one-body potentials

# Update

Update configuration of Ising variables

$$\Delta_L = \frac{I - V_L[\{s'_i(L)\}]}{I - V_L[\{s_i(L)\}]} \quad B_L = (I - K_L)(I - V_L[\{s_i(L)\}])$$

$$\frac{Z[\{s'_i\}]}{Z[\{s_i\}]} = \frac{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L \Delta_L]}{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L]}$$

$$\begin{aligned} & \frac{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L \Delta_L]}{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L]} \\ = & \frac{\det [G_L \{I + G_L^{-1} B_{L-1} \cdots B_1 B_M \cdots B_L (\Delta_L - I)\}]}{\det [G_L]} \\ = & \det [I + G_L^{-1} B_{L-1} \cdots B_1 B_M \cdots B_L (\Delta_L - I)] \end{aligned}$$

$$I + B_{L-1} \cdots B_1 B_M \cdots B_L = G_L$$

# Update

$$\begin{aligned} & \frac{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L \Delta_L]}{\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L]} \\ = & \frac{\det [G_L \{I + G_L^{-1} B_{L-1} \cdots B_1 B_M \cdots B_L (\Delta_L - I)\}]}{\det [G_L]} \\ = & \det [I + G_L^{-1} B_{L-1} \cdots B_1 B_M \cdots B_L (\Delta_L - I)] \end{aligned}$$

When the update is given by a local spin flip

$$\begin{aligned} \Delta_L - I &= g_{i\uparrow} e(i \uparrow, i \uparrow) + g_{i\downarrow} e(i \downarrow, i \downarrow) \\ &= \prod_{\sigma=\uparrow,\downarrow} (G_L^{-1} B_{L-1} \cdots B_1 B_M \cdots B_L)_{i\sigma, i\sigma} g_{i\sigma} \end{aligned}$$

$O(N^2)$  algorithm for the update of inverse  $G_L$  is known

$$(I + B_{L-1} \cdots B_1 B_M \cdots B_L)^{-1} \rightarrow (I + B_{L-1} \cdots B_1 B_M \cdots B_L \Delta_L)^{-1}$$

# Update

Important formula for the update

$$\det [I + B_{L-1} \cdots B_1 B_M \cdots B_L] = \det [I + B_L B_{L-1} \cdots B_1 B_M \cdots B_{L+1}]$$

$$\begin{aligned} & B_L (I + B_{L-1} \cdots B_1 B_M \cdots B_L)^{-1} B_L^{-1} \\ &= (I + B_L B_{L-1} \cdots B_1 B_M \cdots B_L B_L^{-1})^{-1} \\ &= (I + B_L B_{L-1} \cdots B_1 B_M \cdots B_{L+1})^{-1} \end{aligned}$$

Cost for a MC step  $\mathcal{O}(N^3 M)$

# Next Week

Linear algebra in many-body physics

- Eigenvalue problem for fermions
- Eigenvalue problem for bosons

2nd report about QMC