FYS4411 - Computational Physics II

Project 1

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Abstract

Write the abstract here

- Github repository containing programs and results are in: `https://github.com/evenmn/FYS4411/tree/master/Project%201`

1 Introduction

Introduction

2 Theory

2.1 Presentation of potential and trial wavefunction

We study a system of N bosons trapped in a harmonic oscillator with the Hamiltonian given by

$$\hat{H} = \sum_i^N \left(-\frac{\hbar^2}{2m}\nabla_i^2 + V_{ext}(\vec{r}_i) \right) + \sum_{i<j}^N V_{int}(\vec{r}_i, \vec{r}_j) \tag{1}$$

with V_{ext} as the external potential, which is the harmonic oscillator potential, and V_{int} as the interaction term, defined in equation 3, which ensures the particles to be separated by a distance a . We will consider a harmonic oscillator which can either be spherical (all dimensions have the same scales)

or elliptical (the vertical dimension has a different frequency from the horizontals),

$$V_{ext}(\vec{r}) = \begin{cases} \frac{1}{2}m\omega_{HO}^2\vec{r}^2 & \text{(Spherical)} \\ \frac{1}{2}m[\omega_{HO}^2(x^2 + y^2) + \omega_z^2 z^2] & \text{(Elliptical)}. \end{cases} \tag{2}$$

$$V_{int}(\vec{r_i}, \vec{r_j}) = \begin{cases} 0 & \text{if} \quad |\vec{r_i} - \vec{r_j}| \geq a \\ \infty & \text{if} \quad |\vec{r_i} - \vec{r_j}| < a \end{cases} \tag{3}$$

The trial wavefunction is on the form

$$\Psi_T(\vec{r_1}, \vec{r_2}, ..., \vec{r_N}, \alpha, \beta) = \prod_i^N g(\alpha, \beta, \vec{r_i}) \prod_{i<j} f(a, r_{ij}) \tag{4}$$

where $r_{ij} = |\vec{r_i} - \vec{r_j}|$ and g is assumed to be an exponential function,

$$g(\alpha, \beta, \vec{r_i}) = \exp[-\alpha(x_i^2 + y_i^2 + \beta z_i^2)], \tag{5}$$

which is practical since

$$\prod_i^N g(\alpha, \beta, \vec{r_i}) = \exp\left[-\alpha\sum_{i=1}^N (x_i^2 + y_i^2 + \beta z_i^2)\right]. \tag{6}$$

α is a variational parameter that we later use to find the energy minimum, and β is a constant. This is also the form of the exact ground state wave function for a harmonic oscillator, so by choosing the correct α, we will find the exact ground state energy (when V_{int} is ignored). The f presented above is the correlation wave function, which is

$$f(a, r_{ij}) = \begin{cases} 0 & r_{ij} \leq a \\ \left(1 - \frac{a}{r_{ij}}\right) & r_{ij} > a. \end{cases} \tag{7}$$

where a is a parameter describing the minimum distance allowed between particles in the trap.

2.2 Local energy E_L calculation

We want to calculate the local energy as a function of α for the trial wave function given in equation 4, and then use Variational Monte Carlo (VMC) described in section 3.1.

We obtain the general expression for E_L by rewriting Schrödinger's equation, as shown in 8.

$$E_L(\vec{r}) = \frac{1}{\Psi_T(\vec{r})} \hat{H} \Psi_T(\vec{r}). \tag{8}$$

When the repulsive interaction is ignored ($a = 0$), it can be shown that the local energy for a system of N particles and dim free dimensions is given by

$$E_L = dim \cdot N \cdot \alpha + \left(\frac{1}{2} - 2\alpha^2\right) \sum_i \vec{r}_i^2, \tag{9}$$

which is proven in Appendix A. This is only true for the a spherical harmonic oscillator trap, for the elliptical trap we need to add β in front of the z-component. You may also notice that this equation is scaled, more about that in section 2.4.

For the a spherical harmonic oscillator where particle interactions are ignored, the analytical expression for one particle in a harmonic oscillator is well-known and reads $E = \hbar\omega(n + dim/2)$ where n is the energy level and dim is number of dimensions. In this project we will study the ground state only, such that $n = 0$, and for N particles and dim free dimensions we therefore obtain the expression for the ground state E_L shown in equation 10.

$$E = \frac{1}{2} N \cdot dim \cdot \hbar\omega_{HO}. \tag{10}$$

For $a \neq 0$ it gets rather more complicated, because the correlation term from equation 7 is now different from 1. We also need to add the interaction term, set to a so-called hard-sphere potential from equation 3. We are now ready to find a general expression for the local energy. By defining

$$f(a, r_{ij}) = \exp\left(\sum_{i<j} u(r_{ij})\right) \tag{11}$$

and doing a change of variables

$$\frac{\partial}{\partial \vec{r}_k} = \frac{\partial}{\partial \vec{r}_k} \frac{\partial r_{kj}}{\partial r_{kj}} = \frac{\partial r_{kj}}{\partial \vec{r}_k} \frac{\partial}{\partial r_{kj}} = \frac{(\vec{r}_k - \vec{r}_j)}{r_{kj}} \frac{\partial}{\partial r_{kj}} \tag{12}$$

one will end up with

$$E_L = \sum_k \left(-\frac{1}{2}\left(4\alpha^2\left(x_k^2 + y_k^2 + \beta^2 z_k^2\right) - \frac{1}{\alpha} - \frac{\beta}{2\alpha}\right) - 4\alpha \sum_{j\neq k}(x_k, y_k, \beta z_k)\frac{(\vec{r}_k - \vec{r}_j)}{r_{kj}}u'(r_{kj})\right.$$
$$\left. + \sum_{ij\neq k}\frac{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_i)}{r_{ki}r_{kj}}u'(r_{ki})u'(r_{kj}) + \sum_{j\neq k}\left(u''(r_{kj}) + \frac{2}{r_{kj}}u'(r_{kj})\right)\right) + V_{ext}(\vec{r}_k)\right) + V_{int}.$$

3

This is not a pretty expression, but hopefully it will give us the correct answers.

2.2.1 Numerical calculation of E_L

Another approach when calculating E_L is to split up the local energy expression as shown in equation 13, and calculate the local energy with a numerical approach where the second derivative can be approximated by the three-point formula, shown in equation 14

$$E_{L,i} = -\frac{\hbar^2}{2m}\frac{\nabla_i^2 \Psi_T}{\Psi_T} + V_{ext}(\vec{r}_i) = E_{k,i} + E_{p,i} \tag{13}$$

$$f''(x) \simeq \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}. \tag{14}$$

In our case the position is a three dimensional vector, so we need to handle each dimension separately. Both the analytical and the numerical local energy are implemented, and in section 4.1, the CPU time for the analytical and numerical approach are compared for a various number of particles.

2.3 Onebody density

In many cases it is convenient to know the positions of the particles, but when the number of particles increases, the set of positions turns into a messy collection of numbers which is not really informative (and in fact the exact positions cannot be revealed according to the uncertainty principle). Instead of presenting the positions, the density of particles can give us a good overview of where the particles can be found. With N particles, the one-body density with respect to a particle i is an integral over all particles but particle i

$$\rho_i = \int_{-\infty}^{\infty} d\vec{r}_1 \ldots d\vec{r}_{i-1} d\vec{r}_{i+1} \ldots d\vec{r}_N |\Psi(\vec{r}_1, \ldots \vec{r}_N)|^2. \tag{15}$$

For the non-interacting case this integral can be solved analytically, or we can use Monte Carlo integration to solve it for any case. Anyhow, the interesting part is the radial density, so we either have to solve the integral in spherical coordinates or convert to spherical coordinates afterwards.

Alternatively, the onebody radial density can be found in a more intuitive way. Imagine we divide the volume around particle i into bins, where bin j is located at a distance $j \cdot r_1$ (the radii are quantized). By counting the number of particles in a bin and dividing on the surface area, we find the

average density of the bin. If we further decrease the initial radius r_1 (radius of the innermost bin) such that we have a large number of bins, this method can be used to find the onebody density.
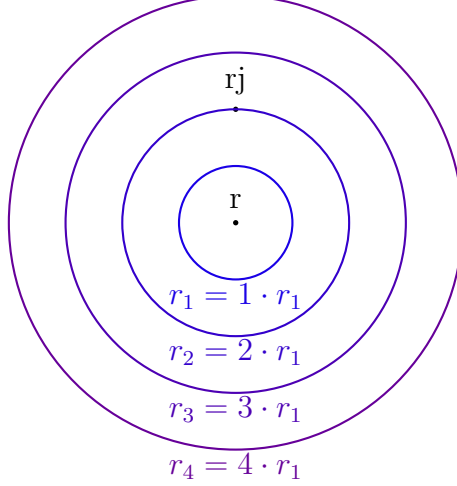

Figure 1: One can find the onebody densiy by dividing the volume around a particle with coordinates $\vec{r}_i$ into bins and then count the number of particles, here illustrated in two dimensions.

2.4 Scaling

For big numerical projects, working with dimensionless quantities is a great advantage. Not only does it improve the code structure and performance, but it also avoids truncation errors due to small constants. For this project a natural scaling parameter for the energy is $\hbar\omega_{HO}$, which appears in the analytical energy expression in equation (10). The equivalent dimensionless equation can then be written as

$$E' = \frac{N \cdot dim}{2} \tag{16}$$

where $E' = E/\hbar\omega_{HO}$. Additionally we can scale the position with respect to the length of the spherical trap, a_{HO}, such that

$$r_i' = \frac{r_i}{a_{HO}} = r_i \cdot \sqrt{\frac{m\omega_{HO}}{\hbar}}, \tag{17}$$

and the Hamiltonian turns into

$$H = \frac{1}{2}\sum_i \left(-\nabla^2 + \vec{r}_i^2\right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j) \tag{18}$$

5

A watchful eye will see that this corresponds to setting $\hbar = \omega_{HO} = m = 1$, which is the natural units.

For the spherical trap situation we are left with the variational parameters α and β only, but when we study an elliptical trap we still want to get rid of ω_z. Since β^2 should be the factor in front of the z-coordinate when the Hamiltonian is dimensionless, it can be proven that $\beta = \omega_z/\omega_{HO}$, see appendix C. We end up with the Hamiltonian

$$H = \sum_i \left(\frac{1}{2} \left(-\nabla^2 + x_i^2 + y_i^2 + \beta^2 z_i^2 \right) \right) + \sum_{i<j} V_{int}(\vec{r_i}, \vec{r_j}) \qquad (19)$$

where β is chosen to be 2.82843 due to experimental results.

2.5 Error estimation

When presenting data from an experiment, one should always know the errors in the answer. Experimental data, including data from numerical experiments, are never determined beyond any doubt, and an estimate of this error should therefore be presented alongside the data. There are two kinds of errors. Statistical errors originate from how much statistics one has; when 10^6 measured points give approximately the same answer, one can be more sure that the actual value is close to those points, more than if one only has 1 point of statistical data. Estimating the statistical error is easily done. The systematic error, however, is harder to handle. It arises for example from calculations being based on faulty theory, or defect measurement devices. Here, we will present how to get an estimate of the statistical error in a numerical experiment.

When conducting an experiment α with n measured points,x_n, the sample mean of the experiment $\langle x \rangle$ is defined as shown in equation 20.

$$\langle x_\alpha \rangle = \frac{1}{n} \sum_{k=1}^{n} x_{\alpha,k} \qquad (20)$$

The corresonding sample variance σ_α is then defined as

$$\sigma_\alpha^2 = \frac{1}{n} \sum_{k=1}^{n} (x_{\alpha,k} - \langle x_\alpha \rangle)^2 \qquad (21)$$

This gives us the error in the given experiment α. If we repeat this experiment m times, the mean after all the experiments are

$$\langle x_m \rangle = \frac{1}{n} \sum_{k=1}^{n} \langle x_\alpha \rangle \tag{22}$$

The total variance is then

$$\sigma_m^2 = \frac{1}{m} \sum_{\alpha=1}^{m} (\langle x_\alpha \rangle - \langle x_m \rangle)^2 \tag{23}$$

This can be reduced to

$$\sigma_m^2 = \frac{\sigma^2}{n} + covarianceterm \tag{24}$$

where σ is the sample variance over all the experiments, defined as

$$\sigma^2 = \frac{1}{mn} \sum_{\alpha=1}^{m} \sum_{k=1}^{n} (x_{\alpha,k} - \langle x_m \rangle)^2 \tag{25}$$

and the covariance is the linear correlation between the measured points. The definition of the covariance is shown in equation 26.

$$cov(x,y) = \frac{1}{n^2} \sum_i \sum_{j>i} (x_i - x_j)(y_i - y_j) \tag{26}$$

A common simplification is to reduce equation 24 to the following:

$$\sigma^2 \approx \langle x^2 \rangle - \langle x \rangle^2 \tag{27}$$

This equation, however, does not take into account the covariance term from equation 24, and as the covariance term is added to the expression for the variance, 27 will underestimate the uncertainty σ for positive covariances.

A direct implementation of equation 24 including the covariance term is not suitable, as the expresion for the covariance includes a double sum, and for a large number of iterations, this will turn into an extremely time-consuming process for a large number of Monte Carlo iterations. Luckily, there are methods for calculating an accurate estimation of the variance without including a double loop in the Monte Carlo program. One of these methods is the blocking method, which is presented in section 3.4.

3 Methods

3.1 Variational Monte Carlo

Variational Monte Carlo (VMC) is a widely used method for approximating the ground state of a quantum system. The method is based on Markov chains, and move a particle (or a set of particles) one step for each cycle, i.e.

$$\vec{R}_{new} = \vec{R} + r \cdot \text{step}. \tag{28}$$

Both the direction and the change in position are randomly chosen, so with a plain VMC implementation the particles will move randomly and independently of each other. We are going to use the Metropolis algorithm in addition to the VMC, which accepts or rejects moves based on the probability ratio between the old and the new position. This makes the system approach the most likely state, and the idea is that after a certain number of cycles the system will be in the most likely state.

3.2 Metropolis Algorithm

As mentioned above the task of the Metropolis algorithm is to move the system against the most likely state. The standard algorithm, here named brute force, is the simplest one, and does not deal with the transition probabilities. The modified Metropolis-Hastings algorithm includes, on the other hand, the transition probabilities and will be slightly more time consuming per cycle. We expect the latter to converge faster to the most likely state.

The foundation of the Metropolis algorithm is that the probability for a system to undergo a transition from state i to state j is given by the transition probability multiplied by the acceptance probability

$$W_{i \to j} = T_{i \to j} \cdot A_{i \to j} \tag{29}$$

where $T_{i \to j}$ is the transition probability and $A_{i \to j}$ is the acceptance probability. Built on this, the probability for being in a state i at time (step) n is

$$P_i^{(n)} = \sum_j \left[P_j^{(n-1)} T_{j \to i} A_{j \to i} + P_i^{(n-1)} T_{i \to j} (1 - A_{i \to j}) \right] \tag{30}$$

since this can happen in two different ways. One can start in this state i at time $n-1$ and be rejected or one can start in another state j at time $n-1$ and complete an accepted move to state i. In fact $\sum_j T_{i \to j} = 1$, so we can

rewrite this as

$$P_i^{(n)} = P_i^{(n-1)} + \sum_j \left[P_j^{(n-1)} T_{j\to i} A_{j\to i} - P_i^{(n-1)} T_{i\to j} A_{i\to j} \right]. \qquad (31)$$

When the times goes to infinity, the system will approach the most likely state and we will have $P_i^{(n)} = p_i$, which requires

$$\sum_j \left[p_j T_{j\to i} A_{j\to i} - p_i T_{i\to j} A_{i\to j} \right] = 0. \qquad (32)$$

Rearranging, we obtain a quite useful result

$$\frac{A_{j\to i}}{A_{i\to j}} = \frac{p_i T_{i\to j}}{p_j T_{j\to i}} \qquad (33)$$

3.2.1 Brute force

In the brute force Metropolis algorithm we want to check if the new position is more likely than the current position, and for that we calculate the probabilities $P(\vec{R}) = |\Psi_T(\vec{R})|^2$ for both positions. We get rid off the transition probabilities setting $T_{i\to j} = T_{j\to i}$, and then end up with the plain ratio

$$w = \frac{P(\vec{R}_{new})}{P(\vec{R})} = \frac{|\Psi_T(\vec{R}_{new})|^2}{|\Psi_T(\vec{R})|^2}. \qquad (34)$$

w will be larger than one if the new position is more likely than the current, and smaller than one if the current position is more likely than the new one. Metropolis handle this by accepting if the ratio w is larger than a random number r in the interval $[0, 1]$, and rejecting if not:

$$\text{New position:} \begin{cases} \text{accept} & \text{if} \quad w > r \\ \text{reject} & \text{if} \quad w \leq r. \end{cases} \qquad (35)$$

3.2.2 Importance sampling

The importance sampling technique is often refered to as Metropolis-Hastings algorithm. The approach is the same as for the brute force Metropolis algorithm, but we will end ut with a slightly more complicated acceptation criteria. To understand the details, we need to begin with the Fokker-Planck equation, which describes the time-evolution of the probability density function $P(R, t)$. In one dimension it reads

$$\frac{\partial P(R, t)}{\partial t} = D \frac{\partial}{\partial R} \left(\frac{\partial}{\partial R} - F \right) P(R, t). \qquad (36)$$

where F is the drift force given by equation 37 and D is the diffusion coefficient, in this case equal 0.5. Calculations of the analytical expression of the drift force F for a shperical harmonic oscillator and $a = 0$ can be found in appendix B.

$$F(R) = \frac{2\nabla\psi_T}{\psi_T} \tag{37}$$

Even though the probability density function can give a lot of useful information, an equation describing the motion of a such particle would be more appropriate for our purposes. Fortunately this equation exists, and satisfies the Fokker-Planck equation. The Langevin equation can be written as

$$\frac{\partial R(t)}{\partial t} = DF(R(t)) + \eta \tag{38}$$

where η can be considered as a random variable. This differential equation can be solved by applying the forward Euler method and introducing gaussian variables ξ

$$R_{new} = R + DF(R)\Delta t + \xi\sqrt{\Delta t} \tag{39}$$

which will be used to update the position. This is an improved way of choosing the direction in which the particle is moved compared to the brute force algorithm, as the drift force $F(R)$ says something about which direction the particle is pushed in, and the choice of the new position is thus dependent on this.

Moreover we also need to update the acceptance criteria since we no longer ignore the transition probabilities. With the Fokker-Planck equation as base, the transition probabilities are given by Green's function

$$\begin{aligned}
T_{R \to R_{new}} &= G(R_{new}, R, \Delta t) \\
&= \frac{1}{(4\pi D\Delta t)^{3N/2}} \exp[-(R_{new} - R - D\Delta t F(R))^2/4D\Delta t] \tag{40}
\end{aligned}$$

and the acceptance criteria becomes

$$r < \frac{G(R, R_{new}, \Delta t)|\Psi_T(R_{new})|^2}{G(R_{new}, R, \Delta t)|\Psi_T(R)|^2}. \tag{41}$$

3.3 Minimization methods

When the interaction term is excluded, we know which α that corresponds to the energy minima, and it is in principle no need to try different α's. However, sometimes we have no idea where to search for the minimum point, and we

need to try various α values to determine the lowest energy. If we do not know where to start searching, this can be a time consuming activity. Would it not be nice if the program could do this for us?

In fact there are multiple techniques for doing this, where the most complicated ones obviously also are the best. Anyway, in this project we will have good initial guesses, and are therefore not in need for the most fancy algorithms.

3.3.1 Gradient descent

Perhaps the simplest and most intuitive method for finding the minima is the gradient descent method, which reads

$$\alpha^+ = \alpha - \eta \cdot \frac{d\langle E_L(\alpha)\rangle}{d\alpha}. \tag{42}$$

where α^+ is the updated α and η is the step size. The idea is that one finds the gradient of the energy with respect to a certain α, and moves in the direction which minimizes the energy. This is repeated until one has found an energy minimum, where the energy minimum is defined as either where $\frac{d\langle E_L(\alpha)\rangle}{d\alpha}$ is smaller than a given tolerance, or the α energy fluctuates around a value, and thus changes minimally.

To implement equation 42, we need an expression for the derivative of E_L with respect to alpha

$$\bar{E}_\alpha = \frac{d\langle E_L(\alpha)\rangle}{d\alpha} \tag{43}$$

By using the expression for the exprectation value for the local energy $\langle E_L(\alpha)\rangle$ in equation 44

$$\langle E_L(\alpha)\rangle = \frac{\langle\psi_T(\alpha)|H|\psi_T(\alpha)\rangle}{\langle\psi_T(\alpha)|\psi_T(\alpha)\rangle} \tag{44}$$

and applying the chain rule of differentiation, it can be shown that equation 43 reduces to equation 45

$$\bar{E}_\alpha = 2[\langle E_L(\alpha)\frac{\bar{\psi}_\alpha}{\psi_\alpha}\rangle - \langle E_L(\alpha)\rangle\langle\frac{\bar{\psi}_\alpha}{\psi_\alpha}\rangle] \tag{45}$$

where

$$\bar{\psi}_\alpha = \frac{d\psi(\alpha)}{d\alpha} \tag{46}$$

The algorithm of this minimization method is thus as follows:

11

```
for (number max number of iterations with minimizing)

        do M Monte Carlo cycles
        calculate E_L and d E_L/d alpha

        Check if d E_L/d alpha < eps or alpha fluctuation over the last 5
          ↪ steps is < eps


                if yes, print optimal alpha and break loop
                if no, continue to next iteration
```

3.4   Blocking method

As described in section 2.5, we need a method to give a proper estimation
of the variance σ^2 of the points in our experiment, preferably without cal-
culating the double loop from the expression of the covariance in equation
26.

One method that can be used, is the blocking method, which is quite fast
and can handle large data sets. Say that we have a data set $x_1, ..., x_i, ..., x_n$
from a experiment, which in our case will be the estimations of the local
energies for each Monte Carlo sycle. The mean of this data set is m, and we
want to estimate the variance of this data set, $\sigma^2(m)$. By defining a function
$\gamma_{i,j}$ as

$$\gamma_{i,j} = \langle x_i x_j \rangle - \langle x_i \rangle \langle x_j \rangle \tag{47}$$

we see that $\sigma^2(m)$ can be written in terms of $\gamma_{i,j}$

$$\sigma^2(m) = \frac{1}{n^2} \sum_{i,j=1}^{n} \gamma_{i,j} \tag{48}$$

If we transform the data set $x_1, ..., x_i, ..., x_n$ by taking the mean of two
neigbouring points in the following way

$$x_i' = \frac{1}{2}(x_{2i} + x_{2i+1}) \tag{49}$$

the number of points in the transformed data set $n' = \frac{1}{2}n$, while the mean
m' is preseverd, such that $m' = m$, and therefore the variance is also the same
for the transformed data set, $\sigma^2(m') = \sigma^2(m)$. Using the three point formula
and after l transformations, the γ_h, $h = |i - j|$ can be estimated with $\hat{\gamma}$ (??)
written as

$$\gamma^{l+1}(h) = \frac{1}{4}\gamma^l(2h-1) + \frac{1}{2}\gamma^l(2h) + \frac{1}{4}\gamma^l(2h+1) \qquad (50)$$

Using the estimated $\hat{\gamma}$ the estimated variance $\hat{\sigma}^2$ can thus be calculated for the transformed data set.

The transformation of data set is continues, for each new data set $\hat{\gamma}^l(h = 1)$ and $\hat{\sigma}^{(2),l}$ until the number of points n' in the transformed data is ≤ 2.

Using the set of $\hat{\gamma}^l(h = 1)$ and $\hat{\sigma}^{(2),l}$, the chi-squared distribution is calcualted, and the value of l where the chi-square drops below a tolerance. For this value of l, $\sigma^2 = \hat{\sigma}^2$.

4   Results

4.1 E_L calculation and CPU-time

For the brute force Metropolis algorithm we developed both an analytical and a numerical method to calculate the local energy. In table (1) we present the results from these calculations and the performance. The results from the calculations with the Metropolis-Hastings algorithm are presentet in table 2. All the measurements are done in three dimensions with $1e6$ Monte Carlo cycles. a is fixed to zero.

Table 1: The local energy calculated for $a = 0$ without hard-sphere interaction with brute force Metropolis algorithm, for both the analytical and numerical local energy calculation. The results are compared to the exact answer, obtained from equation 10. The number of Monte Carlo cycles is fixed to $M = 1e6$, and the performance is presented along with the local energies.

N	**Analytical**		**Numerical**		Exact
	$\langle E_L \rangle$ $[\hbar\omega_{HO}]$	CPU-time [s]	$\langle E_L \rangle$ $[\hbar\omega_{HO}]$	CPU-time [s]	$\langle E_L \rangle$ $[\hbar\omega_{HO}]$
1	1.5000	0.15420	1.49999	0.65714	1.5000
10	15.000	0.54785	14.9999	9.9844	15.000
100	150.00	13.573	149.999	2743.4	150.00
500	750.00	282.79	749.996	2.8744e5	750.00

Table 2: The local energy calculated for $a = 0$ without hard-sphere interaction with the Metropolis-Hastings algorithm with analytical local energy calculation. The results are compared to the exact answer, obtained from equation 10. The number of Monte Carlo cycles is fixed to $M = 1e6$, and the performance is presented along with the local energies.

| N | Analytical | | Exact |
	$\langle E_L \rangle$ $[\hbar\omega_{HO}]$	CPU-time [s]	$\langle E_L \rangle$ $[\hbar\omega_{HO}]$
1	1.5000	0.26693	1.5000
10	15.000	0.54930	15.000
100	150.00	16.117	150.00
500	750.00	292.10	750.00

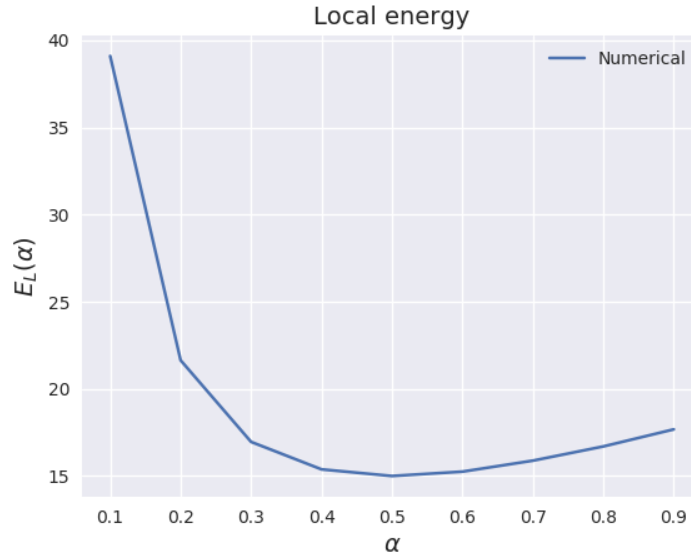## 4.2 E_L as function of the variational parameter α

Figure 2: The local energy E_L calculated with the brute force Metropolis algorithm, as a function of the variational parameter α
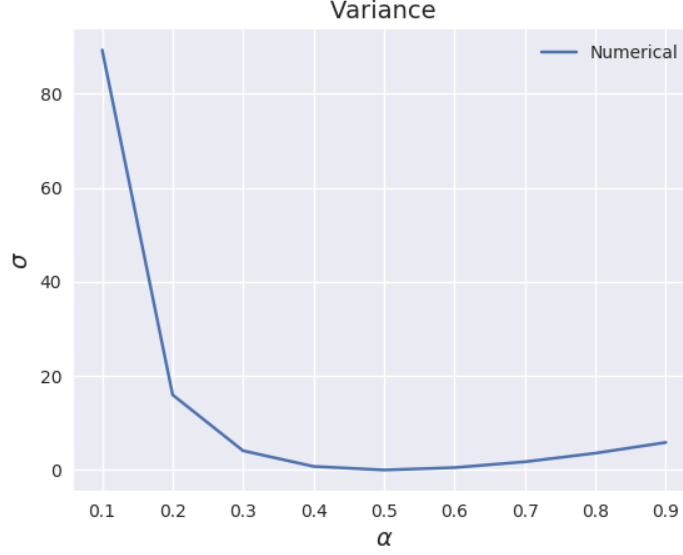
Figure 3: The variance of the local energy E_L calculated with the brute force Metropolis algorithm, as a function of the variational parameter α. CALCULATED with imprecise var

4.3 Acceptance ratios

We study the acceptance ratio for the brute force and importance sampling algorithms, with no interaction. These calculations are done with ten particles in three dimentions. The number of Monte Carlo cycles is fixed to $M = 1e6$, and the variational parameter α is equal to 0.5.

4.3.1 Importance sampling dependence on timestep

The acceptance ratio for the importance sampling algorithm as a function of the timestep δt is shown in figure 4.
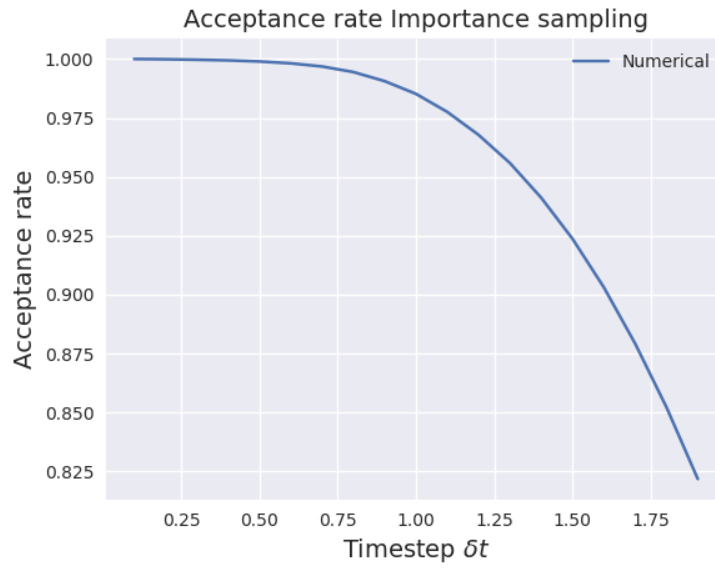
Figure 4: Acceptance ratio for different choices of the timestep δt with the Metropolis-Hastings algorithm.

4.3.2 Brute force dependence on stepsize

The acceptance ratio for the brute force algorithm as a function of the stepsize is shown in figure 5.
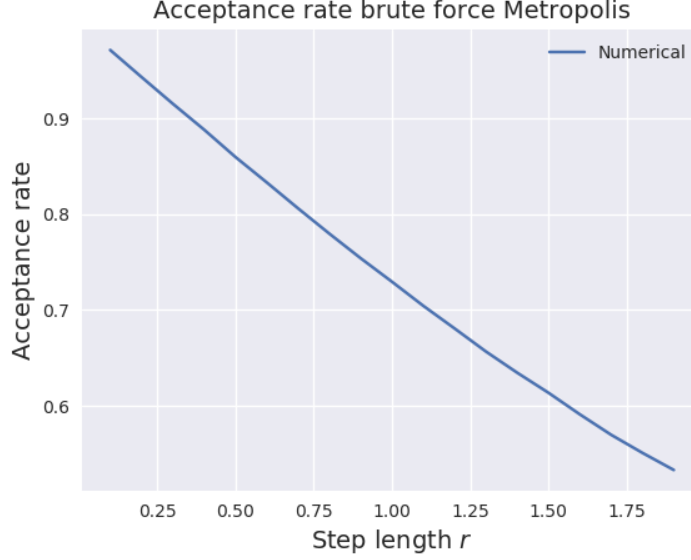
Figure 5: Acceptance ratio for different choices of the stepsize used in the brute force algorithm

4.4 Variance calculation

In table 3, we present the results of the local energy calculation with proper error evaluation of statistical error. The statistical error as found with the Blocking method is also compared to the simple way of approximating the variance by $\sigma^2 \approx \langle E_L^2 \rangle - \langle E_L \rangle^2$.

Table 3: The local energy calculated for $a = 0$ without hard-sphere interaction with the Metropolis-Hastings algorithm with analytical local energy calculation, this time with proper evaluation of the statistical error. The calculations are run in three dimentions with $1e6$ Monte Carlo cycles, and the variational paramameter $\alpha = 0.6$

N	$\langle E_L \rangle$ [$\hbar\omega_{HO}$]	σ^2 Blocking	$\sigma^2 \approx \langle E_L^2 \rangle - \langle E_L \rangle^2$
1	1.5000	5.0102e-2	5.0100e-2
10	15.000	4.9701e-1	4.9678e-1
100	150.00	5.2417	5.2184
500	750.00	9.0710	8.4831

4.5   VMC with repulsive interaction

In table 4, the results from the calculation of the elliptical trap are presented. The variational parameter α was varied manually to find the minimum of the local energy E_L.

Table 4: The local energy E_L calculated for different α, with $a = 0.0043$ with hard-sphere interaction, elliptical trap and $\beta = 2.82843$, with the brute force algorithm with analytical local energy calculation. The calculations are run in three dimentions with $1e6$ Monte Carlo cycles

N	$\alpha = 0.2$	$\alpha = 0.3$	$\alpha = 0.\ 35$	$\alpha = 0.\ 4$	$\alpha = 0.\ 5$
1	1.96397	1.70441	1.68752	1.70148	1.79225
10	19.6679	17.1322	16.9584	17.1359	18.0973
100	255.34	253.248	262.777	275.639	307.241

4.5.1   Gradient Decent

The gradient decent method was then used to find the minimum in the local energy in the interacting case. The results are presented in table 5.

Table 5: The local energy E_L calculated with the gradient decenet method, with $a = 0.0043$ with hard-sphere interaction, elliptical trap and $\beta = 2.82843$, with the brute force algorithm with analytical local energy calculation. The table shows the optimal α found by the method, and the resulting local energy. The calculations are run in for three dimentions with $1e6$ Monte Carlo cycles.

N	α	E_L	$\frac{\partial E_L}{\partial \alpha}$
1	0.349923	1.68819	0.000853655
10	0.345019	16.9141	-0.365277

4.6   Onebody density

In section 2.3 we presented a couple of ways computing the onebody density. Because both should give the same result, we selected the simplest one, which is the method with the bins. We conduct the investigations in elliptic traps, with 100 particles, 3 dimensions and 1e6 Monte Carlo cycles. For three different choices of a, the onebody density plots are found in figure (6-8).
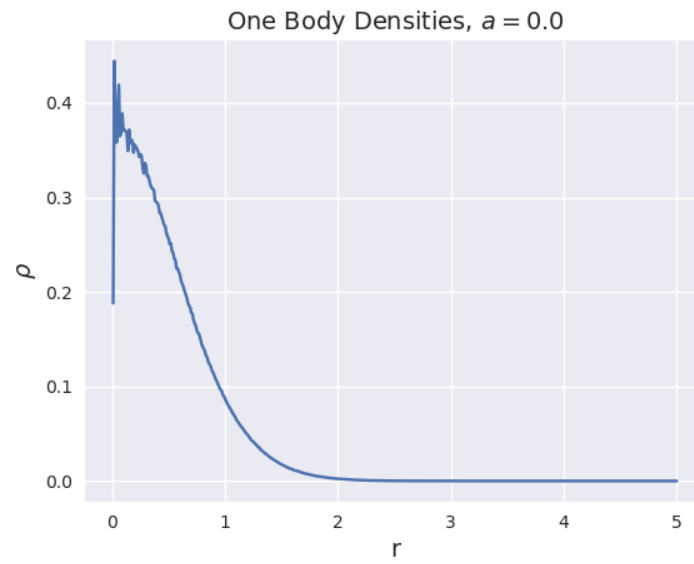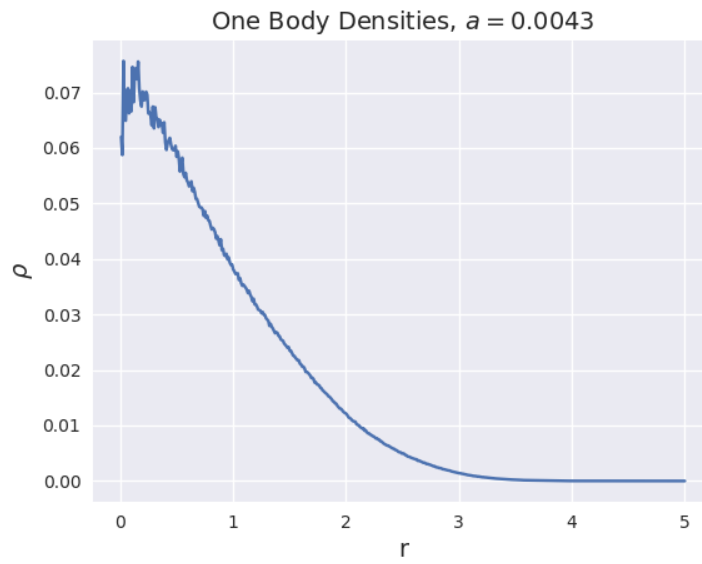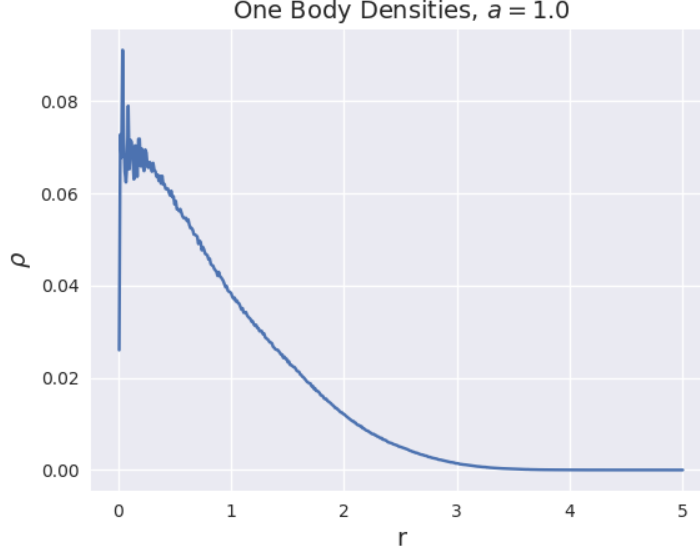
Figure 6: Add caption

Figure 7: Add caption

Figure 8: Add caption

5 Discussion

When comparing the results from the brute force Monte Carlo calculation with spherical harmonic oscillator and no interaction, as shown in table 1, we observe that in the case when we use an analytical expression for E_L, the simulation results yields the exact energy, as obtained from equation 10. When using the numerically calculated E_L, as described in section 2.2.1, the calculated results deviate slightly from the exact answer. Also when comparing the CPU time difference between these two calculations, the numerically calculated E_L spends vastly more time on the calculations compared to the analytically calculated E_L-case. The time difference is as large as a factor of 10^3 for the 500 particles, thee dimentions case. This makes it preferable in both the aspect of time and accuracy to use the analytically calculated E_L in our calculations. However, not all trial wave functions ψ_T or Hamiltonians H will yield an E_L which is analytically possible to calculate, and in this case, one should have a functioning algorithm for numerical calculation of E_L as well.

When comparing the results from the brute force and Hastings Metropolis algorithms, shown in tables 1 and 2, the reader can oberve that the Hastings algorithm reprocuces the exact energies, as the brute force algorithm does, but that Hastings is slightly slower. This sligt time decrease is due to the fact

that while the brute force algorithm picks a proposed new step at random, the Hasting algorithm makes a more educated move by calculating the drift force F on the particle, and decide what direction the particle is most likely to move in, as described in section 3.2.2. While this calculation spends slightly more CPU time, it is rewarded by the Hastings algorithm having a higher acceptance rate of the proposed moves compared to the brute force metropolis. This can be seen from figures 5 and 4. The acceptance ratio of the Hastings algorithm ifor a timestep $\Delta t = 1$ is much higher than the acceptance ratio for brute force with a stepsize $r = 1$. This results in the Hastings algorithm moving faster towards the minima compared to the brute force method. This effect, however, is not that visible in our project, but makes a vital difference for larger Monte Carlo simulations.

Sill studying figure 4 and 5, we observe that the importance sampling algorithm has a high accseptance rate for intermediate timesteps Δt, but the acceptance rate drops seemingly exponentially for higher timesteps. Comparing this to the brute force acceptance rate, the drop in the acceptance rate is more like a lineary decreasing curve. This is because the acceptance probability for brute force to do a step in the "wrong direction" is still present, while moving in the wrong direction with importance sampling is much less probable, and therefore the acceptance rate decreases rapidly with increased timestep .

In table 3, we repeated the calculation of the no interaction spherical potential with importance sampling, but this time we included a proper evaluation of the error. We compared the variances obtained from the simple, but incorrect way of calculating error, as shown in equation 27 to a proper variance calculation using the Blocking method, by evaluation equation 24. As expected, the simplified variance calculation underestimates the statistical error, as it does not include the covariance term in equation 24. However, the deviation between the two is small for few number of particles. We would say that as blocking is a quick way of calculating the statistical error, it should be done when presenting results, but the simplified error calculation could still give a quick estimation of the magnitude of the variance in a simulation.

Must benchmark results from e and f!

6 Conclusion

7 References

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Appendix A

For the

7.1 Without repulsive interaction

We calculated the analytical expression for the local energy E_L, as given by 8, for the non-interaction $(a = 0)$ case for the spherical harmonic oscillator. In this case, the wave trial function for only consists of the one body part, and is thus for N particles given by:

$$\Psi_T(\vec{r}) = \prod_i^N e^{-\alpha(x_i^2 + y_i^2 + \beta z_i^2)} \tag{51}$$

We now want to calculate the analytical expressions for E_L for one particle and one dimention, and N particles and three dimentions.

7.1.1 One particle, one dimension

From 51, the trial wave function for one particle and one dimention is as follows:

$$\Psi_T(x) = e^{-\alpha x^2} \tag{52}$$

We are starting from the local energy equation (equation (8)), where we need to take the second derivative

$$\frac{d\Psi_T}{dx} = -2\alpha x e^{-\alpha x^2} \tag{53}$$

$$\frac{d^2\Psi_T}{dx^2} = -2\alpha e^{-\alpha x^2} + 4\alpha^2 x^2 e^{-\alpha x^2}. \tag{54}$$

To get a neat expression, we use the dimensionless Hamiltonian with spherical harmonic oscillator potential, and obtain

$$E_L(\alpha) = -\frac{1}{2}(-2\alpha + 4\alpha^2 x^2) + \frac{1}{2}x^2$$
$$= \alpha + \left(\frac{1}{2} - 2\alpha^2\right)x^2 \tag{55}$$

7.1.2 N particles, three dimensions

When extending the non-interaction case to N particles and three dimensions, the trial wave function will take the form listed in 51, and the Hamiltonian will be as listed in 1, with the dimensionless spherical harmonic oscillator potential $\frac{1}{2}r_i^2$, as listed in 2.

For this case it might be better to use spherical coordinates, where the Laplace operator is given by

$$\nabla^2 = \frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\frac{\partial}{\partial r}\right) \tag{56}$$

when we only take the radial part into account. We transform the wavefunction from a product to a function with a sum in the exponent, and calculate the first derivative

$$\frac{\partial \Psi_T}{\partial r_j} = -2\alpha r_j \exp\left[-\alpha\left(\sum_i r_i^2\right)\right]. \tag{57}$$

After adding a r_j^2, we differentiate the expression again

$$\frac{\partial}{\partial r_j}\left(-2\alpha r_j^3\exp\left[-\alpha\left(\sum_i r_i^2\right)\right]\right) = (-6\alpha r_j^2 + 4\alpha^2 r_j^4)\exp\left[-\alpha\left(\sum_i r_i^2\right)\right]$$

and we obtain

$$\frac{\nabla_j^2\Psi_T}{\Psi_T} = -6\alpha + 4\alpha^2 r_j^2. \tag{58}$$

Again we get the local energy from the Hamiltonian with a spherical harmonic oscillator potential.

$$E_L(\alpha) = \sum_j -\frac{1}{2}(-6\alpha + 4\alpha^2 r_j^2) + \frac{1}{2}r_j^2$$

$$= 3N\alpha + \left(\frac{1}{2} - 2\alpha^2\right)\sum_{j=1}^N r_j^2 \tag{59}$$

7.1.3 General

If one now studies the local energy expressions for one particle in one dimension and N particles in three dimensions, one can see a pattern and it is easy to imagine that there exists a general expression for the local energy. At least for 1, 2, and 3 dimensions (probably all), it can be shown that

$$E_L(\alpha) = dim \cdot N \cdot \alpha + \left(\frac{1}{2} - 2\alpha^2\right)\sum_j r_j^2 \tag{60}$$

7.2 With repulsive interaction

As mention in the theory section, the calculations get more complicated when adding the interaction, and we are in fact not able to find the local energy analytical. However, we can simplify the local energy expression and hopefully gain some speed up compared to when we do all the calculations numerically.

We start with defining the onebody part of the wavefunction as Φ and the Jastrow factor as $\exp\big(u(r_{ij})\big)$ such that the total trial wavefunction becomes

$$\Psi_T(\vec{r}_1, \ldots \vec{r}_N) = \Big[\prod_i \Phi(\vec{r}_i)\Big] \exp\Big(\sum_{i<j} u(r_{ij})\Big) \tag{61}$$

Thereafter we calculate the term connected to the kinetic part of the Hamiltonian,

$$\frac{\nabla_k^2 \Psi_T(\vec{r})}{\Psi_T(\vec{r})}, \tag{62}$$

which is the most difficult part. We apply the product rule and obtain the following expression for the first derivative

$$\nabla_k \Psi_T(\vec{r}) = \nabla_k \Phi(\vec{r}_k)\Big[\prod_{i \neq k} \Phi(\vec{r}_i)\Big] \exp\Big(\sum_{i<j} u(r_{ij})\Big)$$

$$+ \prod_i \Phi(\vec{r}_i) \exp\Big(\sum_{i<j} r(r_{ij})\Big) \sum_{j \neq k} \nabla_k u(r_{ij}) \tag{63}$$

For the second derivative we get five terms in total where two of them are cross terms and therefore equal.

$$\nabla_k^2 \Psi_T(\vec{r}) = \nabla_k^2 \Phi(\vec{r}_k)\Big[\prod_{i \neq k} \Phi(\vec{r}_i)\Big] \exp\Big(\sum_{i<j} u(r_{ij})\Big)$$

$$+ \nabla_k \Phi(\vec{r}_k)\Big[\prod_{i \neq k} \Phi(\vec{r}_i)\Big] \exp\Big(\sum_{i<j} u(r_{ij})\Big) \sum_{j \neq k} \nabla_k u(r_{ij})$$

$$+ \nabla_k \Phi(\vec{r}_k)\Big[\prod_{i \neq k} \Phi(\vec{r}_i)\Big] \exp\Big(\sum_{i<j} u(r_{ij})\Big) \sum_{j \neq k} \nabla_k u(r_{ij}) \tag{64}$$

$$+ \prod_i \Phi(\vec{r}_i) \exp\Big(\sum_{i<j} u(r_{ij})\Big) \sum_{i \neq k} \nabla_k u(r_{ij}) \sum_{j \neq k} \nabla_k u(r_{ij})$$

$$+ \prod_i \Phi(\vec{r}_i) \exp\Big(\sum_{i<j} u(r_{ij})\Big) \sum_{j \neq k} \nabla_k^2 u(r_{ij})$$

To simplify this, we do a change of variables

$$\frac{\partial}{\partial \vec{r}_k} = \frac{\partial}{\partial \vec{r}_k} \frac{\partial r_{kj}}{\partial r_{kj}} = \frac{\partial r_{kj}}{\partial \vec{r}_k} \frac{\partial}{\partial r_{kj}} = \frac{(\vec{r}_k - \vec{r}_j)}{r_{kj}} \frac{\partial}{\partial r_{kj}} \tag{65}$$

where we have used that

$$\frac{\partial r_{kj}}{\partial \vec{r}_k} = \frac{\vec{r}_k - \vec{r}_j}{|\vec{r}_k - \vec{r}_j|} = \frac{\vec{r}_k - \vec{r}_j}{r_{kj}}. \tag{66}$$

This leads to

$$\nabla_k u(r_{ij}) = \frac{\partial r_{kj}}{\partial \vec{r}_k} \frac{\partial}{\partial r_{kj}} \big(u(r_{ij})\big) = \frac{\vec{r}_k - \vec{r}_j}{|\vec{r}_k - \vec{r}_j|} u'(r_{kj}) \tag{67}$$

and

$$\begin{aligned}
\nabla_k^2 u(r_{ij}) &= \nabla_k \left(\frac{\vec{r}_k - \vec{r}_j}{|\vec{r}_k - \vec{r}_j|} u'(r_{kj}) \right) \\
&= \frac{1}{|\vec{r}_k - \vec{r}_j|} \frac{\partial}{\partial r_{kj}} \big(u(r_{kj})\big) + \frac{\partial^2}{\partial r_{kj}^2} \big(u(r_{kj})\big) \\
&\quad + \frac{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_j)}{|\vec{r}_k - \vec{r}_j|^3} \frac{\partial}{\partial r_{kj}} \big(u(r_{kj})\big)
\end{aligned}$$

where we can simplify the last term

$$\frac{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_j)}{|\vec{r}_k - \vec{r}_j|^3} = \frac{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_j)}{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_j)|\vec{r}_k - \vec{r}_j|} = \frac{1}{|\vec{r}_k - \vec{r}_j|}. \tag{68}$$

Finally we can write out the expression from equation (62)

$$\begin{aligned}
\frac{\nabla_k^2 \Psi_T}{\Psi_T} &= \frac{\nabla_k^2 \Phi(\vec{r}_k)}{\Phi(\vec{r}_k)} + 2 \frac{\nabla_k \Phi(\vec{r}_k)}{\Phi(\vec{r}_k)} \left(\sum_{j \neq k} \frac{(\vec{r}_k - \vec{r}_j)}{r_{kj}} u'(r_{kj}) \right) \\
&\quad + \sum_{ij \neq k} \frac{(\vec{r}_k - \vec{r}_j)(\vec{r}_k - \vec{r}_j)}{r_{kj} r_{ki}} u'(r_{kj}) u'(r_{ki}) \\
&\quad + \sum_{j \neq k} \left(\frac{(\vec{r}_k - \vec{r}_j)}{r_{kj}} u''(r_{kj}) + \frac{2}{r_{kj}} u'(r_{kj}) \right)
\end{aligned} \tag{69}$$

Now we can easily find a local energy expression using the general expression for the local energy:

$$\begin{aligned}
E_L &= \frac{1}{\Psi_T} \left(\sum_i \left(-\frac{1}{2} \nabla_i^2 + V_{ext}(\vec{r}_i) \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j) \right) \Psi_T \\
&= \sum_i \left(-\frac{\nabla_i^2 \Psi_T}{2\Psi_T} + V_{ext}(\vec{r}_i) \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j)
\end{aligned} \tag{70}$$

Appendix B

This section shows the analytical calculations for the drift force F, as given by equation 37 for the non-interaction case.

7.2.1 N particles, 1 dimention

The no interaction, N particle trial wave function ψ_T is given by

$$\prod_i e^{-\alpha x_i^2} \tag{71}$$

The drift force F is then

$$F = \frac{2\nabla(\prod_i e^{-\alpha x_i^2})}{\prod_i e^{-\alpha x^2}} \tag{72}$$

The differentiation $\nabla \to \frac{d}{dx}$, as we operate in one dimention. The differentiation of ψ_T yields

$$\frac{d}{dx}(\prod_i e^{-\alpha x_i^2}) = \prod_i e^{-\alpha x_i^2} \sum_i (-2\alpha x_i) \tag{73}$$

This yields the drift force F

$$F = 2 * \prod_i e^{\alpha x_i^2} \prod_i e^{-\alpha x_i^2} \sum_i (-2\alpha x_i) = -4\alpha \sum_i x_i \tag{74}$$

7.2.2 N particles, 3 dimentions

In the N particles, 3 dimentions case, the trial wave function ψ_T takes the following form

$$\psi_T = \prod_i e^{-\alpha(x_i^2 + y_i^2 + \beta z_i^2)} \tag{75}$$

As we operate in three dimentions, $\nabla = (\frac{d}{dx}, \frac{d}{dy}, \frac{d}{dy})$. The differentiation in one dimention of ψ is shown in equation 73, and the results are similar for the differentiation with respect to y and z, the only difference being an extra factor β in the expression for $\frac{d\psi_T}{dz}$, due to the β in the expression for ψ_T. Thus the drift force F for N particles in three dimensions is

$$F = -4\alpha(\sum_i xi, \sum_i y_i, \sum_i \beta z_i) \tag{76}$$

Appendix C

In the theory part we claimed that the Hamiltonian could be written as

$$H = \sum_i \left(\frac{1}{2}\left(-\nabla^2 + x_i^2 + y_i^2 + \gamma^2 z_i^2 \right) \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j) \qquad (77)$$

with

$$\gamma = \beta = \frac{\omega_z}{\omega_{HO}}$$

for an elliptical harmonic oscillator potential with repulsive interaction. Let us start from scratch, where the unscalled Hamiltonian for an elliptical harmonic oscillator reads

$$H = \sum_i \left(-\frac{\hbar^2}{2m}\nabla_i^2 + \frac{1}{2}m\left(\omega_{HO}^2(x_i^2 + y_i^2) + \omega_z^2 z_i^2 \right) \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j).$$

We then scale the entire equation with respect to $\hbar\omega_{HO}$

$$\frac{H}{\hbar\omega_{HO}} = \sum_i \left(-\frac{\hbar}{2m\omega_{HO}}\nabla_i^2 + \frac{1}{2}\frac{m}{\hbar}\omega_{HO}(x_i^2 + y_i^2) + \frac{1}{2}\frac{m}{\hbar}\frac{\omega_z^2}{\omega_{HO}}z_i^2 \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j)$$

where we can take $H' = H/\hbar\omega_{HO}$ as the dimensionless energy. Further we scale all the lengths in the same way

$$x_i^2 = (x_i')^2 \cdot a_{HO}^2 = (x_i')^2 \cdot \frac{\hbar}{m\omega_{HO}},$$

and we finally obtain

$$H' = \sum_i \frac{1}{2}\left(-\nabla_i^2 + (x_i')^2 + (y_i')^2 + \frac{\omega_z^2}{\omega_{HO}^2}(z_i')^2 \right) + \sum_{i<j} V_{int}(\vec{r}_i, \vec{r}_j) \qquad (78)$$

which is the Hamiltonian that we were hunting. We know how the z-component is affected by β, so β has to be equal to ω_z/ω_{HO}.