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1  ! -----
2
3  ! Metropolis algorithm, generic illustration
4  !
5  ! [Note: One point particle in 3d cube. You will not get "good
6  ! statistics" with one particle, of course. Illustration only!]
7
8  PROGRAM metropolis
9
10  IMPLICIT NONE
11
12  INTEGER, PARAMETER :: n=6, m=1000, l=50, h=100
13  REAL, PARAMETER :: beta=1.0, pi2=2*3.14159265358979
14
15  REAL, DIMENSION(h,n) :: x,xx
16  REAL :: acpt,s, ekin,ekin1,ekin2,epot,epot1,epot2,C,etot1,etot2
17  INTEGER :: i,ii,j,k,ith
18  INTEGER, DIMENSION(n) :: seed
19  REAL, DIMENSION(4) :: r
20
21  j=17
22  do i=1,n
23      seed(i)=j+37*(i-1)
24  enddo
25  call random_seed(put=seed)
26  write(*,*) seed
27
28  DO ith=1,h
29      ! Initial X, counters
30      x(ith,1)=0.0
31      x(ith,2)=0.0
32      x(ith,3)=0.0
33      x(ith,4)=0.5
34      x(ith,5)=0.5
35      x(ith,6)=0.0
36
37  end do
38      i=0
39      j=0
40      acpt=0.0
41
42      ! Initialize observables, counters
43      ekin1=0.0
44      ekin2=0.0
45      epot1=0.0
46      epot2=0.0
47      ekin=0.0
48      epot=0.0
49      k=0
50
51      ! For the record
52      OPEN (16,file='metropolis.out',FORM='FORMATTED',STATUS='UNKNOWN')
53
54      ! Initial energies
55      DO ith=1,h
56          ekin=ekin+(x(ith,1)**2+x(ith,2)**2+x(ith,3)**2)/2.
57          epot=epot+x(ith,6)
58      enddo
59      write (16,'(I6,2E14.6))' i, ekin,epot
60

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61 ! Limit length of chain to m
62 40 if (i.ge.m*h) go to 30
63 do ith=1,h
64 10 continue
65 ! Trial X'
66 xx=x
67 ! momenta
68 call random_number(r(1:4))
69 s=SQRT(1.0/beta)
70 xx(ith,1)=SQRT(-2.0*LOG(r(1)))*COS(pi2*r(3))*s
71 xx(ith,2)=SQRT(-2.0*LOG(r(1)))*SIN(pi2*r(3))*s
72 xx(ith,3)=SQRT(-2.0*LOG(r(2)))*COS(pi2*r(4))*s
73 ! positions
74 call random_number(r(1:3))
75 xx(ith,4)=r(1)
76 xx(ith,5)=r(2)
77 xx(ith,6)=-LOG(1.0-r(3))/beta
78
79 ! Metropolis update
80 if (p(xx).ge.p(x)) then
81 ! Accept
82 goto 20
83 else
84 call random_number(r(1))
85 if (p(xx).gt.r(1)*p(x)) then
86 ! Accept
87 goto 20
88 else
89 ! Reject
90 j=j+1
91 goto 10
92 end if
93 endif
94
95 20 continue
96
97 ! Next element of chain
98 i=i+1
99 DO ii=1,n
100 x(ith,ii)=xx(ith,ii)
101 ENDDO
102 acpt=REAL(i)/REAL(i+j)
103 end do
104 ! energies
105 ekin=0.
106 epot=0.
107 do ith=1,h
108 ekin=ekin+(x(ith,1)**2+x(ith,2)**2+x(ith,3)**2)/2.0
109 epot=epot+x(ith,6)
110 end do
111 ! for the record
112 write (16,'(I6,2E14.6))' i, ekin,epot
113
114 if (mod(i,l).EQ.0) then
115 ! accumulate 1st and 2nd moments
116 k=k+1
117 ! observables
118 ekin1=ekin1+ekin
119 ekin2=ekin2+ekin**2
120 epot1=epot1+epot

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121         epot2=epot2+epot**2
122         write (*, '(I6,F8.4,I6,E14.6)') i, acpt, k, (ekin1+epot1)/REAL(k)
123     endif
124
125     goto 40
126
127 30 continue
128
129 ! Final result
130 etot1=ekin1+epot1
131 etot2=(ekin1+epot1)**2
132 C=beta**2*(etot2/real(k*h)-(etot1/real(k*h))**2)
133 print*, C
134 ekin1=ekin1/REAL(k)
135 ekin2=ekin2/REAL(k)
136 ekin2=SQRT(ekin2-ekin1**2)/SQRT(REAL(k))
137 epot1=epot1/REAL(k)
138 epot2=epot2/REAL(k)
139 epot2=SQRT(epot2-epot1**2)/SQRT(REAL(k))
140 write (*, '(1P,ES14.6,ES12.4)') ekin1,ekin2
141 write (*, '(1P,ES14.6,ES12.4)') epot1,epot2
142
143 ! -----
144
145 CONTAINS
146
147 ! -----
148
149 FUNCTION p(x)
150
151 ! Probability distribution function, def
152
153 IMPLICIT NONE
154 REAL :: p
155 REAL, DIMENSION(h,n), INTENT(IN) :: x
156 INTEGER i
157
158 p=0.0
159 ! outside box
160 DO i=4,5
161     IF (x(ith,i).LT.0.0 .OR. x(ith,i).GT.1.0) RETURN
162 END DO
163 ! below bottom
164 IF (x(ith,6).LT.0.0) RETURN
165
166 ! Boltzmann
167 p=(x(ith,1)**2+x(ith,2)**2+x(ith,3)**2)/2.0
168 p=p+x(ith,6)
169 p=EXP(-beta*p)
170
171 RETURN
172
173 END FUNCTION p
174
175 ! -----
176
177 END PROGRAM metropolis
178
179 ! -----
180

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