

Montel Carlo simulation: Ising model

Hui-Chia Yu 游輝嘉

Department of Computational Mathematics, Science and Engineering

Department of Chemical Engineering and Materials Science

Michigan State University

Table 3.2 The quantum number n, ℓ , and m_{ℓ}

Principal quantum number $n=1,\,2,\,3,\,\ldots$ Orbital angular momentum quantum number $\ell=0,\,1,\,2,\,\ldots,\,(n-1)< n$ Magnetic quantum number $\ell=0,\,1,\,2,\,\ldots,\,(n-1)< n$ $\ell=0,\,1,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell$ or $\ell=0,\,2,\,2,\,\ldots,\,(\ell-1),\,\ell=0$

Table 2.1 Summary of the Relationships among the Quantum Numbers n, l, m_l and Numbers of Orbitals and Electrons

Value of n	Value of l	$Values of m_l$	Subshell	Number of Orbitals	Number of Electrons
1	0	0	1 <i>s</i>	1	2
2	0	0	2 <i>s</i>	1	2
	1	-1, 0, +1	2p	3	6
3	0	0	3 <i>s</i>	1	2
	1	-1, 0, +1	3 <i>p</i>	3	6
	2	-2, -1, 0, +1, +2	3d	5	10
4	0	0	4s	1	2
	1	-1, 0, +1	4p	3	6
	2	-2, -1, 0, +1, +2	4d	5	10
	3	-3, -2, -1, 0, +1, +2, +3	4f	7	14

Source: From J. E. Brady and F. Senese, *Chemistry: Matter and Its Changes*, 4th edition. Reprinted with permission of John Wiley & Sons, Inc.

Angular equation

$$Y_{l,m}(\theta,\phi) = (-1)^m \sqrt{\frac{(2l+1)(l-m)!}{4\pi(l+m)!}} P_{l,m}(\cos\theta) e^{im\phi}$$

$$l > m \quad \forall \quad m > 0$$

$$l=m$$
 if $m=0$



l > |m|

$$l \geq -m \ \forall \ m < 0$$

Radial equation

$$R_{n,l}(r) = \sqrt{\left(\frac{2}{a_0 n}\right)^3 \frac{(n-l-1)!}{2n[(n+l)!]^3}} \cdot e^{-r/a_0 n} \left(\frac{2r}{a_0 n}\right)^l \cdot L_{n-l-1}^{2l+1} \left(\frac{2r}{a_0 n}\right)^{l}$$



Quantum numbers



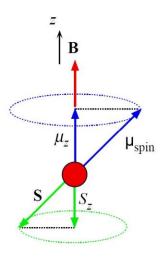
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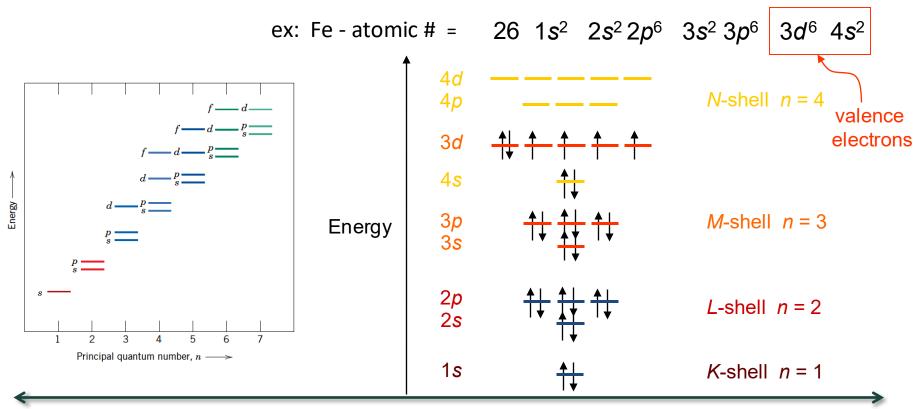
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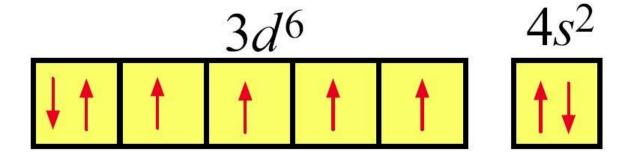


Spin moment

$$m_s = \frac{1}{2} \text{ or } -\frac{1}{2}$$



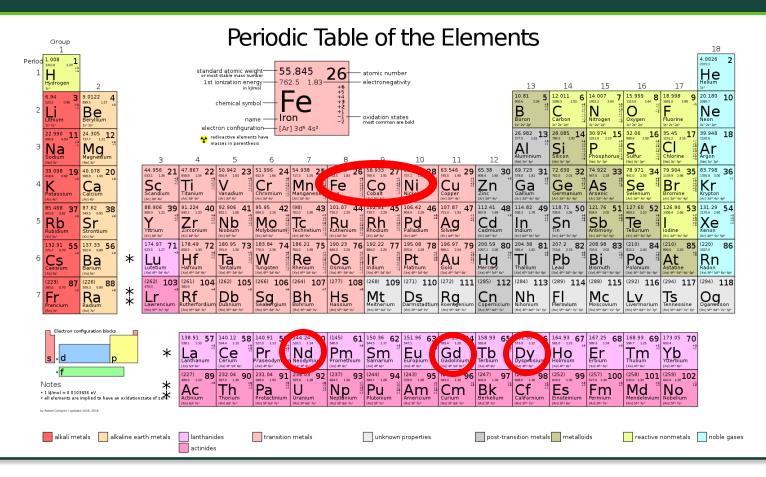
Fe: [Ar]3*d*⁶4*s*² Electron structure

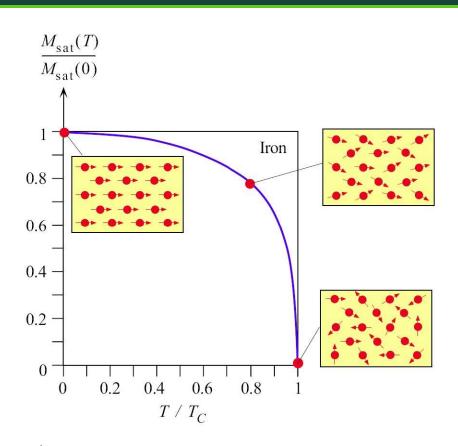


• An isolated Fe atom has 4 unpaired spins and a spin magnetic moment of 4β .

Elements with ferromagnetisms

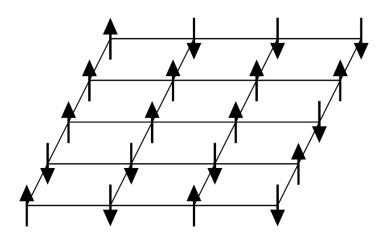






Normalized saturated magnetization vs. reduced temperature T/TC where T_C is the Curie temperature (ex. 1043 K for Fe).

In Ernst Ising thesis (1924)



Total energy of the system:

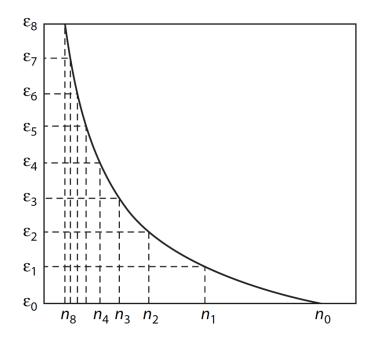
$$E = -\frac{J}{2} \sum_{i} \sum_{j \neq i} s_i s_j - H \sum_{i} s_i$$

- There is a magnetic moment $(s_i = +1 \text{ or } -1)$ at each site.
- The interaction energy between two adjacent moments is $-J \cdot s_i \cdot s_j$, where J is a coefficient. Thus, if two adjacent sites have the same spin moment, the interaction energy is zero. The interaction energy is J between two sites with opposite moments.
- The energy resulting from the external magnetic field is $-H \cdot s_i$, i.e., aligning along the external field decreases energy.

Monte Carlo simulation procedures

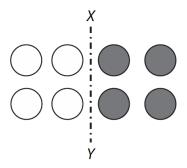


- 1. Set up the initial configuration with random spins on the 2D grid system. The spins are either +1 or -1.
- 2. Make a random trial change: randomly select a position on the lattice and flip the spin.
- 3. At the selected site, compute the energy difference caused by the trial: $\Delta E_i = E_i^{tri} E_i^{cur}$, where $E_i^{cur} = -Js_i \sum_j s_j Hs_i$ and $E_i^{tri} = -J(-s_i) \sum_j s_j H(-s_i)$, indicates neighboring sites. Thus,
 - $\Delta E_i = 2Js_i \sum_j s_j + 2Hs_i$.
- 4. Check whether the change is acceptable.
 - If $\Delta E_i \leq 0$, accept the flip.
 - If $\Delta E_i > 0$, compute the Boltzmann weighting factor $w = \exp(-\Delta E_i/kT)$. Generate a random number r. If r < w, accept the change. Otherwise, reject the change.
- 5. If the change is at the boundaries, impose boundary condition. Here, we can again use periodic boundary conditions.
- 6. Repeat the sampling procedure (2--5)



Boltzmann distribution

$$\Omega = \frac{N!}{n! \cdot (N-n)!}$$



Combinatorial configuration



Number of configuration of the system

$$\Omega = \frac{n!}{n_0! \, n_1! \, n_2! \, \dots \, n_r!}$$

Stirling approximation: $\ln X! = X \ln X - X$

$$\ln \Omega = n \ln n - n - \Sigma (n_i \ln n_i - n_i)$$

•
$$n_i$$
: the number of atoms at energy state ε_i

•
$$n = \sum n_i$$

•
$$U = \sum n_i \varepsilon_i$$

•
$$\delta n = \Sigma \delta n_i = 0 \rightarrow \Sigma \alpha \delta n_i = 0$$

•
$$\delta U = \Sigma \varepsilon_i \delta n_i = 0 \rightarrow \Sigma \beta \varepsilon_i \delta n_i = 0$$

$$\delta \ln \Omega = -\Sigma \delta n_i \ln n_i \rightarrow \delta \ln \Omega = -\Sigma \delta n_i \ln n_i = 0$$

$$\Sigma(\ln n_i + \alpha + \beta \varepsilon_i)\delta n_i = 0 \to \ln n_i = -\alpha - \beta \varepsilon_i$$

$$n_i = e^{-\alpha} e^{-\beta \varepsilon_i}$$
 $n = e^{-\alpha} \sum e^{-\beta \varepsilon_i} \to e^{-\alpha} = \frac{n}{\sum e^{-\beta \varepsilon_i}} = \frac{n}{Z}$

$$n_i = \frac{ne^{-\beta \varepsilon_i}}{7}$$

Boltzmann distribution
$$n_i = \frac{ne^{-\beta \varepsilon_i}}{Z}$$
 Boltzmann constant $\beta = \frac{1}{k_B T}$

$$=\frac{n}{\sum e^{-\beta \varepsilon_i}}=\frac{n}{Z}$$

$$\beta = \frac{1}{k_B T}$$

•
$$k_B$$
: 1.38065 × 10⁻²³ J/K

•
$$R = k_B N_0$$

Partition
$$Z = \sum e^{-\frac{\mathcal{E}_i}{k_B T}}$$

Schelling model of social segregation



Journal of Mathematical Sociology 1971, Vol. 1, pp 143–186

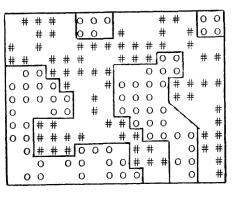
© Gordon and Breach Science Publishers Printed in Birkenhead, England Schelling was awarded the 2005 Nobel Memorial Prize in Economic Sciences (shared with Robert Aumann) for "having enhanced our understanding of conflict and cooperation through game theory analysis." wikipedia

DYNAMIC MODELS OF SEGREGATION†

THOMAS C. SCHELLING

Harvard University

Some segregation results from the practices of organizations, some from specialized communication systems, some from correlation with a variable that is non-random; and some results from the interplay of individual choices. This is an abstract study of the interactive dynamics of discriminatory individual choices. One model is a simulation in which individual members of two recognizable groups distribute themselves in neighborhoods defined by reference to their own locations. A second model is analytic and deals with compartmented space. A final section applies the analytics to 'neighborhood tipping.' The systemic effects are found to be overwhelming: there is no simple correspondence of individual incentive to collective results. Exaggerated separation and patterning result from the dynamics of movement. Inferences about individual motives can usually not be drawn from aggregate patterns. Some unexpected phenomena, like density and vacancy, are generated. A general theory of 'tipping' begins to emerge.



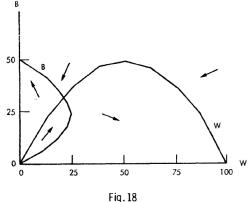


Fig. 10

Racial segregation map based on USA Census 2020

https://www.arcgis.com/apps/mapviewer/index.html?webmap=30d2e10d4d694b3eb4dc4d2e58dbb5a5



- Regular Monte Carlo is good for estimate equilibrium quantities.
 - No physical time unit is associated with sampling.
- Kinetic Monte Carlo adds one more feature: each sampling event is associated with rate of event occurrence. Thus, when a sampling even is proceeded, the time advances with dt.
- Application: calculate diffusion coefficient.

$$D_{J} = \lim_{t \to \infty} \frac{1}{4t} \frac{1}{N} \left\langle \left(\Sigma_{i}^{N} \vec{r}_{i} \right)^{2} \right\rangle$$

Example: calculating lithium diffusivity using kinetic Monte Carlo

Anton Van der Ven



Associate Chair Professor, Materials

Faculty Website №

Contact (805) 893-7920

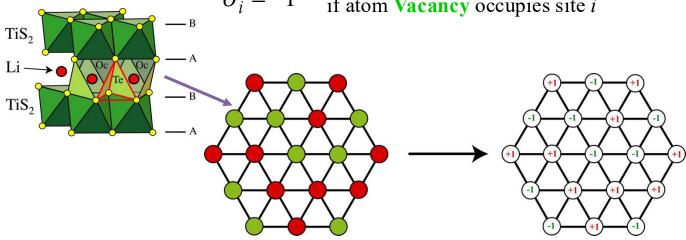
1361A Engineering II University of California, Santa Barbara Santa Barbara, CA 93106-5050

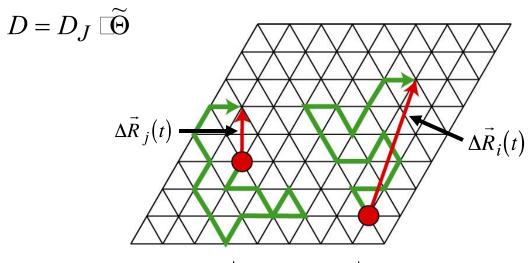
Lithium-vacancy disorder over interstitial sites

Assign occupation variables to each position in crystal

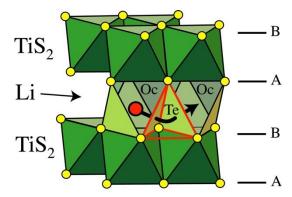
$$\sigma_i = +1$$
 if atom Lithium occupies site *i*

 $\sigma_i = -1$ if atom Vacancy occupies site i

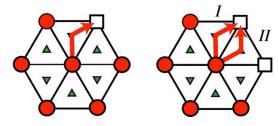


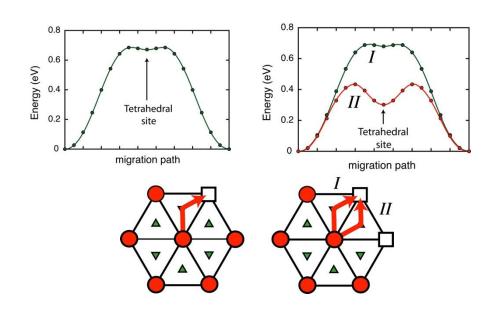


self-diffusivity
$$D_J = \frac{1}{(2d)t} \left\langle \frac{1}{N} \left(\sum_{i=1}^N \Delta \vec{R}_i(t) \right)^2 \right\rangle$$

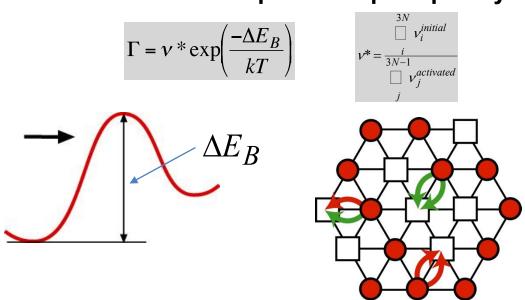


Dependence on local environment

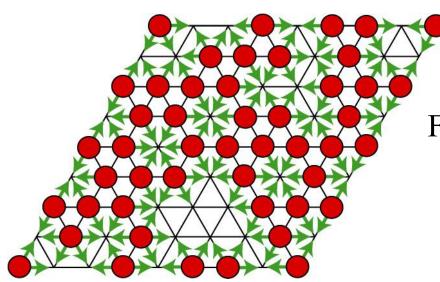




Short-time coarse graining: Reduce rare-event hops to a hop frequency



Vineyard, J. Phys. Chem. Solids **3**, 121 (1957).



For each potential hop *i*, calculate the hop rate

$$W_i = v * \exp\left(\frac{-\Delta E_i}{k_B T}\right)$$

Then randomly choose a hop k, with probability W_k ξ_1 = random number

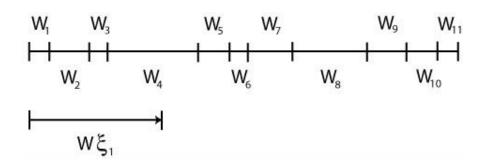


Randomly choose a hop k, with probability

$$W_k$$

$$\xi_1$$
 = random number

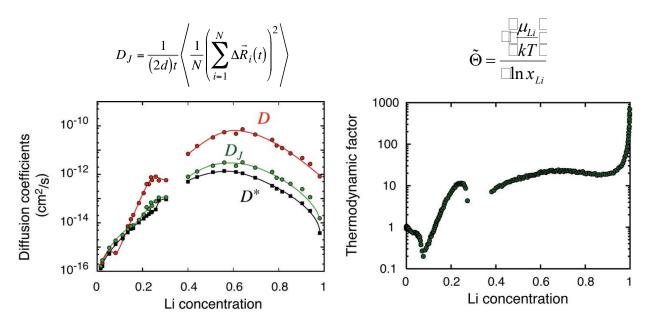
$$W = \bigcup_{i=0}^{N_{hops}} W_i$$





Diffusion coefficients

$$D = D_J \square \widetilde{\Theta}$$



A. Van der Ven, J. C. Thomas, Q. Xu, B. Swoboda, D. Morgan, Phys. Rev. B, vol 78, 104306 (2008)