

# 1 The Wang-Landau algorithm (density of states)

We determine thermodynamic quantities from the partition function by obtaining the density of states from a simulation.

```
1 from numba import njit
2 import numpy as np

1 import sys
2 if 'src' not in sys.path: sys.path.append('src')
3 import simulation as sim
```

Utility functions for the simulation.

```
1 @njit(inline='always')
2 def bisect_right(a, x, lo=0, hi=None):
3     if lo < 0:
4         raise ValueError('lo must be non-negative')
5     if hi is None:
6         hi = len(a)
7     while lo < hi:
8         mid = (lo + hi) // 2
9         if x < a[mid]:
10             hi = mid
11         else:
12             lo = mid + 1
13     return lo
14
15 @njit
16 def binindex(a, x):
17     return bisect_right(a, x, lo=0, hi=len(a) - 1) - 1

1 @njit
2 def flat(H, ε = 0.2):
3     """Determines if a histogram is approximately flat to within ε of the mean height."""
4     return not np.any(H < (1 - ε) * np.mean(H)) and np.all(H ≠ 0)
```

## 1.1 Algorithm

A Wang-Landau algorithm, with quantities as logarithms and with monte-carlo steps proportional to  $f^{-1/2}$  (a “Zhou-Bhat schedule”).

We use energy bins encoded by numbers  $E_i$  for  $i \in [0, N]$ , so that there are  $N$  bins. The energies  $E$  covered by bin  $i$  satisfy  $E_i \leq E < E_{i+1}$ . For the bounded discrete systems that we are considering, we must choose  $E_N$  to be an arbitrary number above the maximum energy.

```

1  def system_prep(system):
2      return system, system.energy_bins()

1  @njit
2  def simulation(system,
3      Es,          # The energy bins
4      M = 1_000_000, # Monte carlo step scale
5      eps = 1e-8,   # f tolerance
6      logf0 = 1,    # Initial log f
7      flatness = 0.2, # Desired histogram flatness
8      log = False   # Log progress of f-steps
9  ):
10     if M ≤ 0 or eps ≤ 1e-16 or not (0 < logf0 ≤ 1) or not (0 ≤ flatness < 1):
11         raise ValueError('Invalid Wang-Landau parameter.')
12
13     # Initial values
14     E0 = Es[0]
15     Ef = Es[-1]
16     N = len(Es) - 1
17     logf = 2 * logf0
18     logftol = np.log(1 + eps)
19     S = np.zeros(N) # Set all initial g's to 1
20     H = np.zeros(N, dtype=np.int32)
21     i = binindex(Es, system.E)
22     converged = True
23     steps = 0
24
25     if log:
26         fiter = 0
27         fitters = int(np.ceil(np.log2(logf0) - np.log2(logftol)))
28         print("Wang-Landau START")
29
30     while logftol < logf:
31         H[:] = 0
32         logf /= 2
33         iters = 0
34         niters = int((M + 1) * np.exp(-logf / 2))
35         if log:
36             fiter += 1
37         while not flat(H, flatness) and iters < niters:
38             system.propose()
39             Ev = system.Ev
40             j = binindex(Es, Ev)
41             if E0 ≤ Ev < Ef and (
42                 S[j] < S[i] or np.random.rand() < np.exp(S[i] - S[j])):
43                 system.accept()

```

```

44         i = j
45         H[i] += 1
46         S[i] += logf
47         iters += 1
48     steps += iters
49     if niters ≤ iters:
50         converged = False
51     if log:
52         print("f: ", fiter, " / ", niters, "\t(", iters, " / ", niters, ")")
53
54     if log:
55         print("Done: ", steps, " total MC iterations.")
56     return Es, S, H, steps, converged

1 def wrap_results(results):
2     return {k: v for k, v in zip(('Es', 'S', 'H', 'steps', 'converged'), results)}

```

### 1.1.1 Parallel construction of the density of states

```

1 @njit
2 def find_bin_systems(system, Es, Ebins, N = 1_000_000, method = 'wl'):
3     """
4     Find systems with energies in the bins given by `Es` by stepping `sys`.
5
6     Args:
7         system: The initial system to search from. This is usually a ground state.
8         Es: The energies of the system.
9         Ebins: The energy bins to find systems for.
10        N: The maximum number of steps to try.
11        method: The string name of the search method to try.
12            'wl': Wang-Landau steps where we prefer energies we have not visited
13            'increasing': Only accept increases in energy. This only works for
14                steps that are not trapped by local maxima of energy.
15
16    Returns:
17        A list of independent systems with energies in Ebins.
18
19    Raises:
20        ValueError: The method argument was invalid.
21        RuntimeError: Bin systems could not be found after N steps.
22    """
23    if method == 'wl':
24        S = np.zeros(len(Es), dtype=np.int32)
25        systems = [None] * (len(Ebins) - 1)
26        n = 0

```

```

27     l = len(Ebins) - 1
28     systems = [system] * l
29     empty = np.repeat(True, l)
30     i = binindex(Es, system.E)
31     while np.any(empty) and n < N:
32         for s in range(l):
33             if empty[s] and Ebins[s] ≤ system.E < Ebins[s + 1]:
34                 systems[s] = system.copy()
35                 empty[s] = False
36
37         system.propose()
38         j = binindex(Es, system.Ev)
39         if method == 'w1':
40             if S[j] < S[i]:
41                 i = j
42                 system.accept()
43                 S[i] += 1
44             elif method == 'increasing':
45                 if system.E < system.Ev:
46                     system.accept()
47             else:
48                 raise ValueError('Invalid method argument for finding bin systems.')
49         n += 1
50
51     if N ≤ n:
52         raise RuntimeError('Could not find bin systems (hit step limit).')
53     return systems

1 def psystem_prep(system, bins = 8, overlap = 0.1, steps = 1_000_000, method = 'w1', **kwargs):
2     Es = system.energy_bins() # Intrinsic to the system
3     Ebins = np.linspace(Es[0], Es[-1], bins + 1) # For parallel subsystems
4     systems = find_bin_systems(system, Es, Ebins, steps, method)
5     binEs = [(lambda E0, Ef: Es[(E0 ≤ Es) & (Es ≤ Ef)])(*sim.extend_bin(Ebins, i, overlap))
6              for i in range(len(Ebins) - 1)]
7     return zip(systems, binEs)

1 def run(params, **kwargs):
2     return sim.run(params, simulation, system_prep, psystem_prep, wrap_results, **kwargs)

1 def join_results(results, *args, **kwargs):
2     return sim.join_results(*zip(*[(r['Es'][:-1], r['S']) for r in results])), *args, **kwargs

```