

212: Final Project

Cluster Monte Carlo on a square lattice in 2, 3, & 5 dimensions

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1 Introduction

1.1 Ising Model

The Ising Model, invented by Lenz in 1920 and solved in one dimension by his student Ising in 1924, is a model for ferromagnetism consisting of discrete variables known as spins lying on a lattice, each of which can take on the value $+1$ ('up') or -1 ('down'). The model can be parameterized by the interactions or couplings amongst spins, and the coupling between individual spins and an external magnetic field. In the trivial case where the spins do not interact, the physics is identical to that of a single spin in a magnetic field. Explicitly, the energy of a single spin with magnetic dipole moment μ and spin $s = \pm 1$ in a magnetic field B is given by the Hamiltonian $H_{1 \text{ spin}} = -\mu B s$, with $H_{1 \text{ spin}}|s\rangle = E_s|s\rangle$, where the minus sign comes in because the energy is minimized when s and B have the same sign. The partition function for this simple system at temperature T is given by

$$Z_{1 \text{ spin}} = \sum_{s=\pm 1} e^{-\frac{E_s}{k_B T}} \equiv \sum_{s=\pm 1} e^{-\beta E_s} = \sum_{s=\pm 1} e^{\beta \mu B s} = 2 \cosh h,$$

where $h \equiv \beta \mu B$ is a dimensionless measure of the strength of the magnetic interaction relative to the thermal energy of the system. The magnetization, or average value of the spin, for a given h is

$$m_h \equiv \langle s \rangle_h = \frac{1}{Z_{1 \text{ spin}}} \sum_{s=\pm 1} s e^{-\beta E_s} = \frac{1}{Z_{1 \text{ spin}}} \sum_{s=\pm 1} s e^{hs} = \frac{e^{+h} - e^{-h}}{2 \cosh h} = \tanh h.$$

In the case of a system of N noninteracting spins, the partition function $Z_{N \text{ spins}}$ is simply $(Z_{1 \text{ spin}})^N$, and the magnetization per spin is precisely what we've written above.

In the next simplest case, each spin interacts only with its nearest neighbors on the lattice, and there is a single coupling constant J that characterizes the strength of these interactions. In this

case, for a given spin configuration $\{s_i\}$, the total energy of the system is

$$E(\{s_i\}) = -J \sum_{\langle i,j \rangle} s_i s_j - \mu B \sum_i s_i,$$

where the notation $\langle i, j \rangle$ indicates that indices i and j correspond to lattice nearest neighbors. The Ising partition function is then

$$Z = \sum_{\{s_i\}} e^{-\beta E(\{s_i\})} = \sum_{\{s_i\}} \exp \left[\beta J \sum_{\langle i,j \rangle} s_i s_j + \beta \mu B \sum_i s_i \right] \equiv \sum_{\{s_i\}} \exp \left[K \sum_{\langle i,j \rangle} s_i s_j + h \sum_i s_i \right],$$

where K is dimensionless and characterizes the energy scale of the spin-spin interactions relative to the thermal energy of the system. Qualitatively, when $K \ll 1$ (that is, when the interactions are much weaker than thermal fluctuations) one would expect the system to be disordered, and when $K \gg 1$ (i.e. when the interactions are much stronger than thermal fluctuations) one would expect the system to be ordered.

In one dimension, as Ising himself showed, the model hosts no phase transitions. However, the two-dimensional Ising model is one of the simplest models which does exhibit a phase transition. There are various approximation and expansion schemes dedicated to finding the critical coupling K_c (or critical temperature $T_c \equiv 1/K_c$, given in units of J/k_B) at which the system transitions from a disordered to an ordered state, as well as for finding the scaling of physical observables near criticality, which is dictated by the universality class of the model.

While at first glance the Ising model seems very amenable to numerical simulation, naive calculation of observables via direct enumeration of all possible spin configurations very quickly becomes computationally intractable beyond very small lattices in a very small number of dimensions. For numerical simulations of the Ising model to be feasible, we need an efficient way of generating spin configurations $\{s_i\}$ in such a way that the configurations have the correct Boltzmann weights $e^{-\beta E(\{s_i\})}$.

1.2 Monte Carlo Methods

Suppose the spin configurations are Boltzmann-distributed. That is, each spin configuration $\{s_i\}$ occurs with probability

$$P(\{s_i\}) = \frac{e^{-\beta E(\{s_i\})}}{\sum_{\{s_i\}} e^{-\beta E(\{s_i\})}} = \frac{1}{Z} e^{-\beta E(\{s_i\})}.$$

If there are N spins in the system, then there are 2^N possible spin configurations, and the expected value of an observable \mathcal{O} is given by

$$\langle \mathcal{O} \rangle = \sum_{\{s_i\}} \mathcal{O}(\{s_i\}) P(\{s_i\}).$$

The idea behind all Monte Carlo methods is to generate some sample of $M \ll 2^N$ configurations $\{s_m\}$ such that for $N \gg 1$ the expected value of the observable \mathcal{O} can be approximated by the sample average of \mathcal{O} :

$$\langle \mathcal{O} \rangle \approx \frac{1}{M} \sum_m \mathcal{O}(\{s_m\}).$$

The most famous method for generating sample configurations is known as the Metropolis algorithm. Very briefly, the Metropolis algorithm for an Ising system goes as follows:

1. Choose some initial spin configuration (e.g., set each spin to $+1$ or -1 with equal probability), with fixed system temperature β .
2. Make a trial change to the spin configuration (i.e., flip the sign of a randomly-chosen spin).
3. Compute the change in energy ΔE between the initial spin configuration and the configuration after the trial spin flip. If $\Delta E < 0$, accept the trial flip with probability 1. If $\Delta E > 0$, accept the trial flip with probability $w = e^{-\beta \Delta E}$.
4. Repeat step 3 many times until the system reaches thermal equilibrium.
5. Calculate averages of physical observables.

Unfortunately, near the critical coupling K_c , algorithms such as Metropolis, which are based on flipping a single spin at a time and are therefore inherently local, suffer from so-called “critical slowing down” resulting from the scale-invariance of fluctuations near a critical point. This means that as one approaches the phase transition, such algorithms struggle to efficiently generate relevant spin configurations.

1.3 Cluster Monte Carlo

To avoid the problems created by critical slowing down, so-called Cluster Monte Carlo were developed, in which instead of flipping a single spin at a time, large clusters of spins are flipped simultaneously with a high probability.

1.3.1 Swendsen-Wang Algorithm

One of the original cluster Monte Carlo algorithms was developed by Swendsen and Wang in 1987 [Phys. Rev. Lett., 58 (2): 86 (1987)]. To construct the clusters that will later be flipped, we introduce a bond index b connecting two interacting spins $s_{i(b)}s_{j(b)}$, where $b = 1, 2, \dots, dN$ for a d dimensional cubic lattice with N sites. The total energy of a given spin configuration $\{s_i\}$ is then

$$E(\{s_i\}) = -|J| \sum_{b=1}^{dN} [1 + s_{i(b)}s_{j(b)}] = \sum_{b=1}^{dN} E_b.$$

This gives us the following partition function:

$$Z = \sum_{\{s_i\}} e^{-\beta E(\{s_i\})} = \sum_{\{s_i\}} e^{\beta E_b} = \sum_{\{s_i\}} \prod_{b=1}^{dN} [1 + (e^{\beta E_b} - 1)] \equiv \sum_{\{s_i\}} \prod_{b=1}^{dN} [F_b(0) + F_b(1)],$$

for a bond function F_b defined on $\{0, 1\}$ as

$$F_b(s) = \begin{cases} 1 & \text{for } s = 0 \\ e^{\beta E_b} - 1 & \text{for } s = 1 \end{cases}.$$

Note that the bond function F_b depends on the value of the spins $s_{i(b)}$, $s_{j(b)}$ connected by bond b :

$$F_b(0) = 1 \quad \forall s_{i(b)}, s_{j(b)}$$

$$F_b(1) = \begin{cases} e^{2\beta|J|} - 1 & \text{for } s_{i(b)} = s_{j(b)} \\ 0 & \text{for } s_{i(b)} \neq s_{j(b)} \end{cases}$$

For each bond b , we can define a bond variable $\tau_b = \pm 1$, allowing us to rewrite the partition function as a sum over spin configurations $\{s_i\}$ and bond configurations $\{\tau_b\}$:

$$Z = \sum_{\{s_i\}} \sum_{\{\tau_b\}} \prod_{b=1}^{dN} F_b(\tau_b).$$

A bond with $\tau_b = 1$ corresponds to a bond between parallel spins, and is known as a filled bond. We can see that the probability weight for a given spin and bond configuration is

$$W(\{s_i\}, \{\tau_b\}) = \prod_{b=1}^{dN} F_b(\tau_b) = (e^{2\beta|J|} - 1)^{N_f},$$

where N_f is the number of filled bonds on the lattice. For a given spin configuration, the probability of bond configuration $\{\tau_b\}$ is

$$P(\{\tau_b\}) = \prod_{b=1}^{dN} P_b(\tau_b), \text{ where } P_b(\tau_b) = \frac{F_b(\tau_b)}{F_b(0) + F_b(1)}.$$

Therefore the probability associated with a filled bond $\tau_b = 1$ is

$$P_b(\tau_b = 1) = \begin{cases} 1 - e^{2\beta|J|} & \text{for } s_{i(b)} = s_{j(b)} \\ 0 & \text{for } s_{i(b)} \neq s_{j(b)} \end{cases}$$

Note that for a given spin and bond configuration, if we simultaneously flip all spins in a cluster connected by filled bonds, the weight $W(\{s_i\}, \{\tau_b\}) = (e^{2\beta|J|} - 1)^{N_f}$ is unchanged. With this observation, we can define a single Monte Carlo step of the Swendsen-Wang algorithm as follows:

1. Start with a random configuration of spins
2. Populate filled bonds between spins $s_{i(b)}$, $s_{j(b)}$ according to the probabilities

$$P_b(\tau_b = 1) = \begin{cases} 1 - e^{2\beta|J|} & \text{for } s_{i(b)} = s_{j(b)} \\ 0 & \text{for } s_{i(b)} \neq s_{j(b)} \end{cases}$$

3. Flip all resulting clusters of spins with probability 1/2

1.3.2 Wolff Algorithm

A somewhat simpler cluster Monte Carlo algorithm was published in 1989 by Wolff [Phys. Rev. Lett., 62 (4): 361 (1989)]. In the Wolff algorithm, a single spin cluster is constructed at each Monte Carlo step and flipped with probability 1. A single Monte Carlo step of the Wolff algorithm goes as follows:

1. Start with a random spin configuration
2. Select a lattice site i at random. This site will be the “seed” of the cluster
3. For each of i ’s nearest neighbors j , if i and j are parallel and the bond between i and j has not already been counted, add j to the cluster with probability $1 - e^{-2\beta J}$
4. Place each spin j that gets added to the cluster onto the stack. After all of i ’s neighbors have been considered, repeat step 2 with the site j that is on the top of the stack. Repeat until the stack is empty

5. Finally, flip all spins in the cluster.

2 Implementation

I’ve written a small Python module that performs temperature sweeps of a zero-field Ising system with nearest neighbor interactions on a cubic lattice in any integer number of dimensions using the Wolff algorithm, and calculates physical observables such as magnetization, susceptibility, specific heat, and spin-spin correlation at each temperature. The program consists of three classes: `Lattice`, `Ising`, and `IsingTempSeries`.

- `Lattice` class: Defines a cubic lattice with a given linear size, in a given dimension, and at a given temperature (in units of J/k_B). Includes methods for generating a random spin configuration, selecting a spin at random, finding nearest neighbors (with periodic boundary conditions), building clusters according to the Wolff algorithm, etc.
- `Ising` class: performs N_{eq} “equilibration” iterations of the Wolff algorithm ($N_{\text{eq}} = 10^4$ by default, but this is probably overkill) on a `Lattice` at a given temperature, followed by $N_{\text{eq}}/2$ “measurement” iterations. Calculates magnetization per spin, susceptibility, and specific heat, Binder ratios, and spin-spin correlation averaged over all measurement iterations.
- `IsingTempSeries` class: Simulates an `Ising` object for a given set of temperatures. Records and plots observables and diagnostics as a function of temperature.

See Appendix A for a listing of the code, which is intended to be run inside a Jupyter Notebook but could be easily modified to run from a terminal. To simulate, for example, a 20×20 lattice at 50 temperatures from J/k_B to $4J/k_B$, one could run the following commands in a Jupyter Notebook (assuming the module is defined in `ising.py` and is in the Python path):

```
1 | from ising import *
2 | %matplotlib inline
3 |
4 | ising_20_2_50 = IsingTempSeries(20, 2, 1, 4, 50)
5 | ising_20_2_50.do_series()
6 | ising_20_2_50.save('ising_20_2_50')
```

(Note: The cluster-building portion of the code is written in a recursive fashion. For large lattices or in many dimensions, you may hit the system recursion depth limit. There are ways around this issue, but for this project I was limited by computation time, not recursion depth. Systems up to about $N = 10^3$ total lattice sites can be simulated on a reasonable timescale on an old MacBook Pro.)

3 Results

I will report the following physical observables/diagnostics, using $\langle x \rangle$ to denote the average of quantity x over the $N_{\text{eq}}/2$ measurement iterations:

- Magnetization: $\langle m \rangle \equiv \langle \frac{1}{N} \sum_i s_i \rangle$.
- Susceptibility: $\chi \equiv \frac{N}{T} (\langle m^2 \rangle - \langle m \rangle^2)$.
- Specific heat: $C \equiv \frac{1}{T^2} (\langle \epsilon^2 \rangle - \langle \epsilon \rangle^2)$, where ϵ is the energy per spin for a given spin configuration
- Spin-spin correlation function: $\langle s_0 s_r \rangle - \langle m \rangle^2$
- First Binder ratio $Q \equiv Q_2 = \frac{\langle M^2 \rangle}{(|M|)^2}$, where M is the total magnetization of a given configuration. At low temperatures, $Q \rightarrow 0$, at high temperatures, $Q \rightarrow \pi/2$, and the point at which Q ratios from different lattices sizes are equal provides an accurate estimate for T_c .

The critical exponents for two, three, and five dimensions are given in Table 1.

Table 1: Critical exponents for the cubic Ising model.

	$d = 2$	$d = 3$	$d = 5$
α	0	0.11008(1)	-1
β	1/8	0.326419(3)	1/3
γ	7/4	1.237075(10)	1
η	1/4	0.036298(2)	-1
ν	1	0.629971(4)	1/3

3.1 Two Dimensions

In two dimensions, I simulated lattices with linear size $L = 4, 6, 8, 12$, & 20 at 50 temperatures from 1 to 4 (in units of J/k_B), and lattices with linear size $L = 32$, & 40 at 15 temperatures from 2 to 3. Note that the two dimensional Ising model on a square lattice is exactly solvable, and the critical temperature is $T_{c, 2D} = 2/\log(1 + \sqrt{2}) \approx 2.2691853$. Figure 1 shows observables and diagnostics resulting from $N_{\text{eq}} = 10^4$ thermal equilibration Monte Carlo steps and $N_{\text{eq}}/2$ measurement steps. As expected, we see peaks in the susceptibility and specific heat near $T_{c, 2D}$, and the Binder ratios for different lattice sizes all intersect very close to $T_{c, 2D}$.

Figure 2 shows the spin-spin correlation function $\langle s_0 s_r \rangle - \langle m \rangle^2$ for various temperatures and lattice sizes, as well as a semi-log plot of the correlation length ξ derived from a fit to $\langle s_0 s_r \rangle - \langle m \rangle^2 = e^{-r/\xi}$. As expected, there is peak in the correlation length near the critical temperature. Near T_c ,

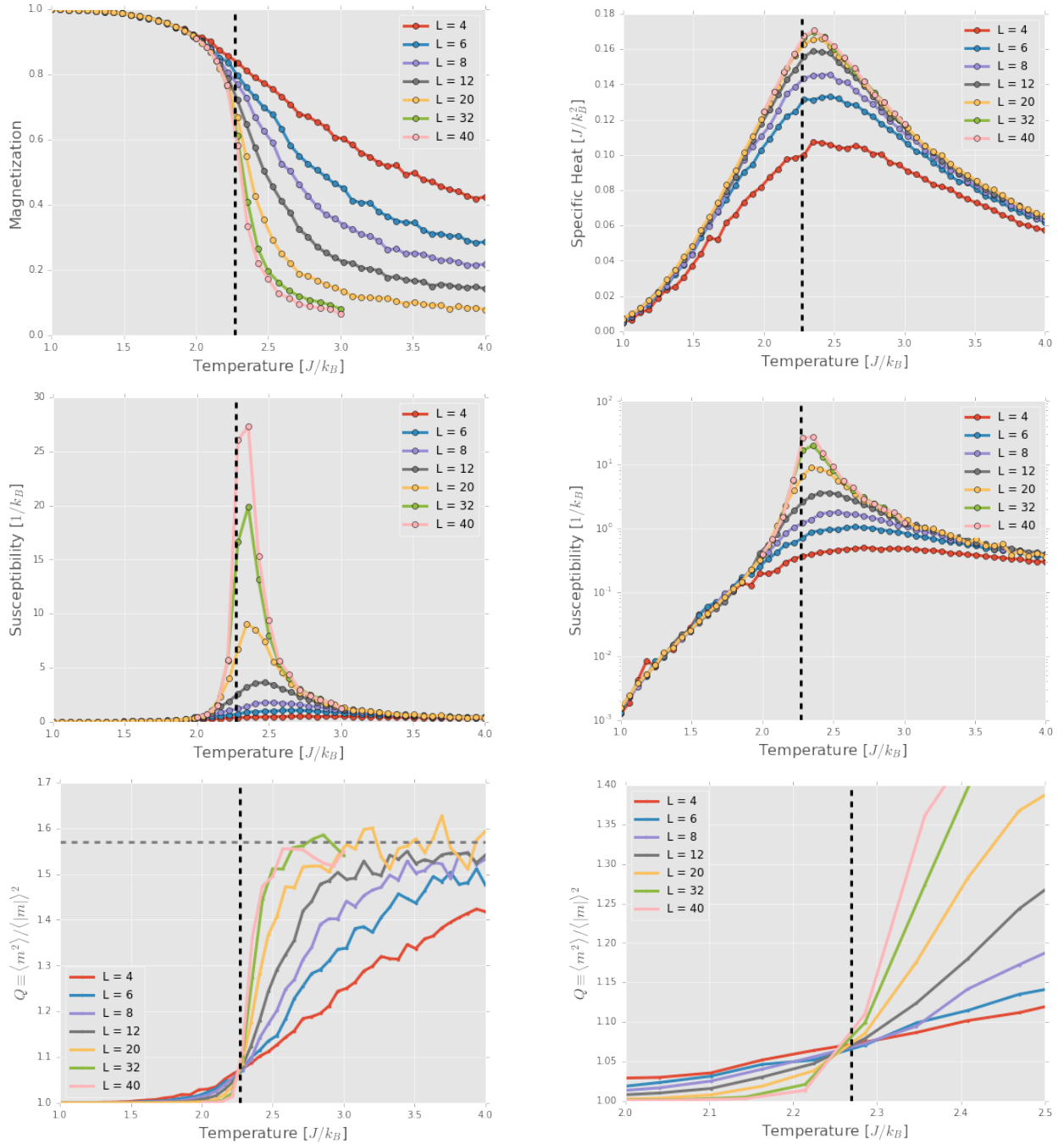


Figure 1: Two dimensions. Top row: Magnetization per spin (left) and specific heat (right). Middle row: susceptibility on linear (left) and semi-log (right) scales. Bottom row: Binder ratio Q for the whole temperature sweep (left) and near T_c (right). Dashed vertical line indicates exact critical temperature $T_c, 2D = 2/\log(1 + \sqrt{2})$. Dashed horizontal line in the Binder ratio figure indicates theoretical high-temperature limit of $Q = \pi/2$.

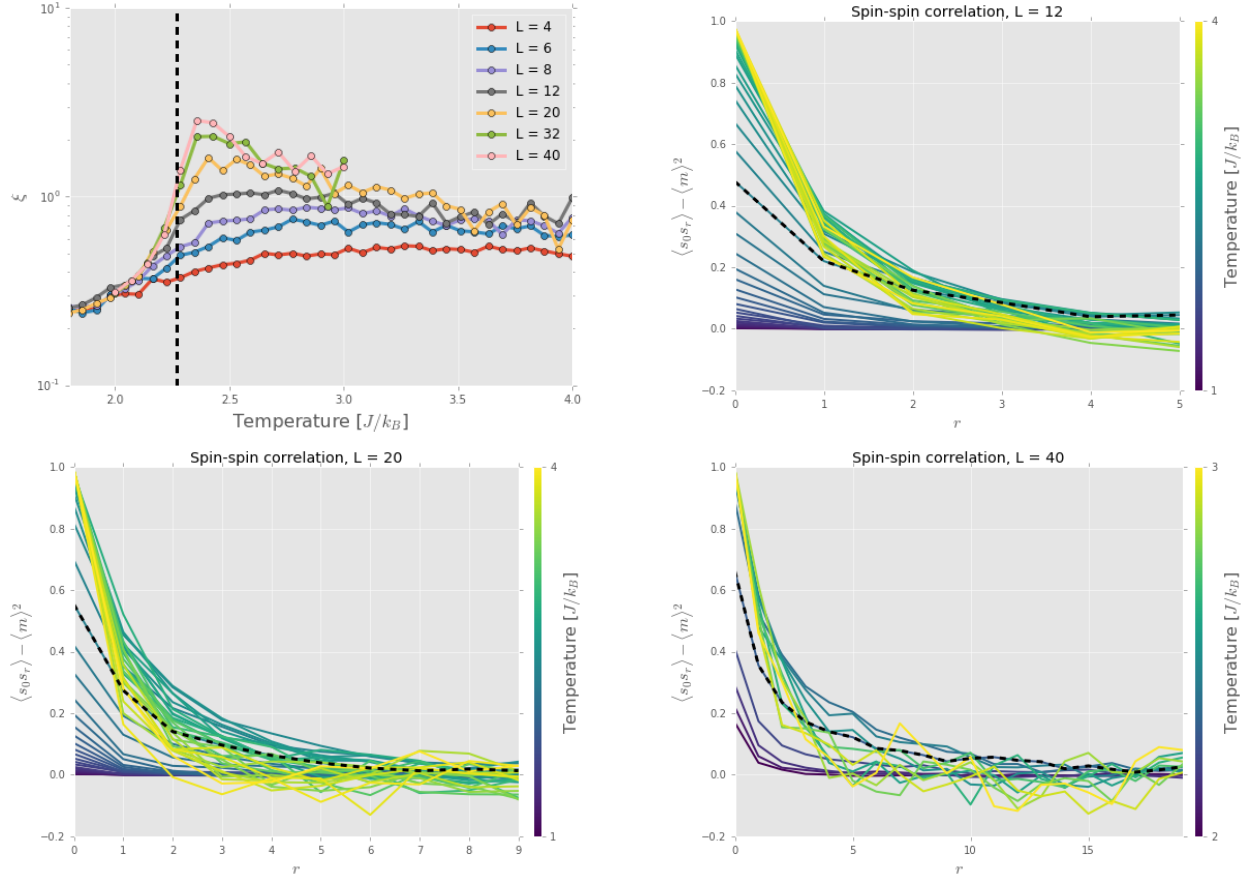


Figure 2: Upper left: Semi-log plot of correlation length ξ (extracted from a fit to an exponential $\propto e^{-r/\xi}$) as a function of temperature for various lattice sizes. Other panels: spin-spin correlation as a function of distance r and temperature for $L = 12, 20$, & 40 . Dotted line indicates temperature closest to T_c .

the model has the following critical scaling behavior (with $t \equiv |T_c - T|/T_c$).

$$\begin{aligned}\langle m \rangle &\sim t^\beta \\ \chi &\sim t^{-\gamma} \\ C &\sim t^{-\alpha} \\ \xi &\sim t^{-\nu} \\ \langle s_0 s_r \rangle - \langle m \rangle^2 &\sim \frac{1}{r^{d-2+\eta}} \text{ at } T_c\end{aligned}$$

where χ is the susceptibility, C is the specific heat, ξ is the correlation length, $\langle s_0 s_r \rangle$ is the spin-spin correlation function, and d is the dimensionality of the system. Below T_c we can fit the magnetization as a function of $T_c - T$ to a function of the form $A(T_c - T)^\beta$ with A and β free parameters. For the lattice sizes I considered, the magnetization clearly does not follow a power law, let alone one with the correct exponent (see Figure 3). A power law fit to the magnetization of the largest two-dimensional lattice ($L = 40$) yields $\beta = 0.10774231$, roughly 14% smaller than the exact value of $\beta = 1/8$. For smaller lattices, the observed β is even smaller.

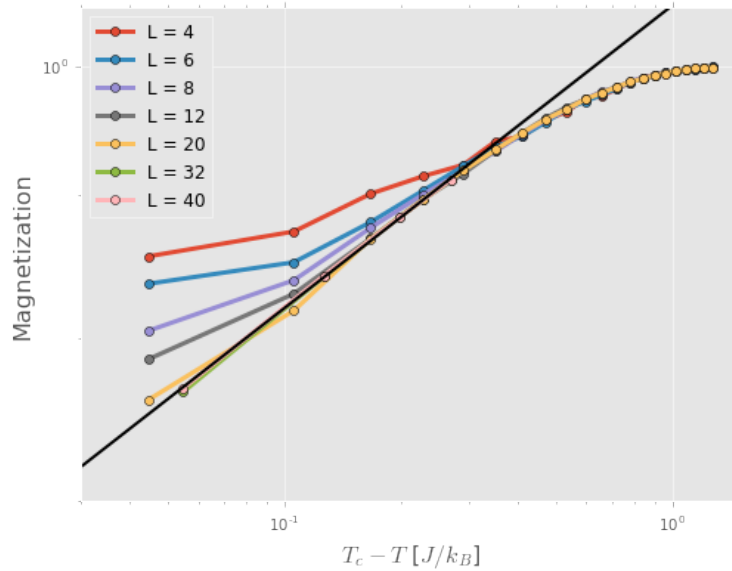


Figure 3: Log-log plot of the magnetization as a function of $T_c - T$ in two dimensions. Black line is a power law fit to the $L = 40$ curve, yielding $\beta = 0.10774231$.

We can apply finite size scaling techniques to estimate other critical exponents such as γ and ν . In particular, the maximum value of the susceptibility on a lattice of linear size L should go as $\chi_{\max} \sim L^{\gamma/\nu}$, and the reduced temperature at which the maximum occurs should go as $t_{\max} \sim L^{-1/\nu}$. So we can estimate γ and ν performing a power law fit on $\chi_{\max}(L)$ and $t_{\max}(L)$. In

two dimensions, this procedure yields estimates of $\gamma/\nu \approx 1.622$, $\nu \approx 1.231$, $\gamma \approx 1.997$. The exact values are $\nu = 1$ and $\gamma = \gamma/\nu = 7/4 = 1.75$. Figure 4 shows $\chi_{\max}(L)$ and $t_{\max}(L)$ on a log-log scale. We can see that $\chi_{\max}(L)$ appears to follow a power law, but it seems that the point density near T_c was not large enough to get an accurate t_{\max} .

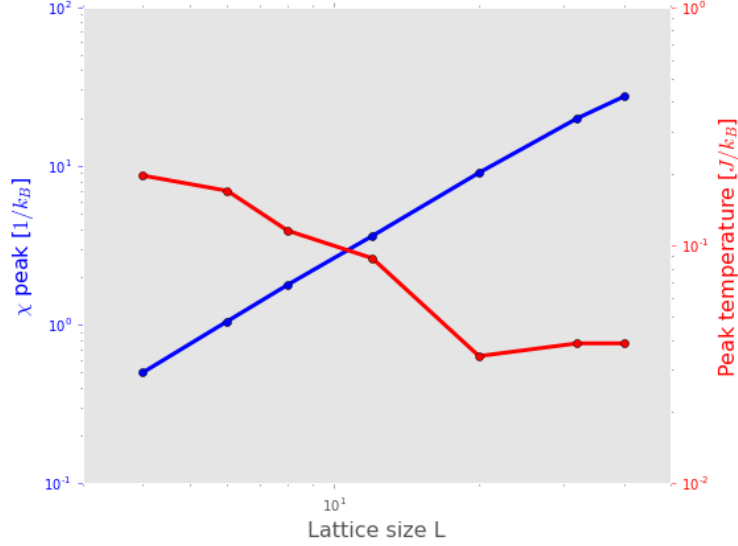


Figure 4: Log-log plot of $\chi_{\max}(L)$ and $t_{\max}(L)$, yielding exponents of $\gamma/\nu \approx 1.622$ and $\nu \approx 1.231$.

3.2 Three Dimensions

In three dimensions, I simulated lattices with linear size $L = 3, 4, 6$, & 8 at 50 temperatures from 2 to 8, and lattices with linear size $L = 10$ & 12 at 15 temperatures from 3.5 to 5.5. I will be comparing to the published critical temperature of $T_{c, 3D} \approx 1/0.2216544 \approx 4.511528$ [J. Phys. A 29: 5727-5734 (1996)]. Once again, we see peaks in the susceptibility and specific heat near T_c , and the Binder ratios meet very near to T_c .

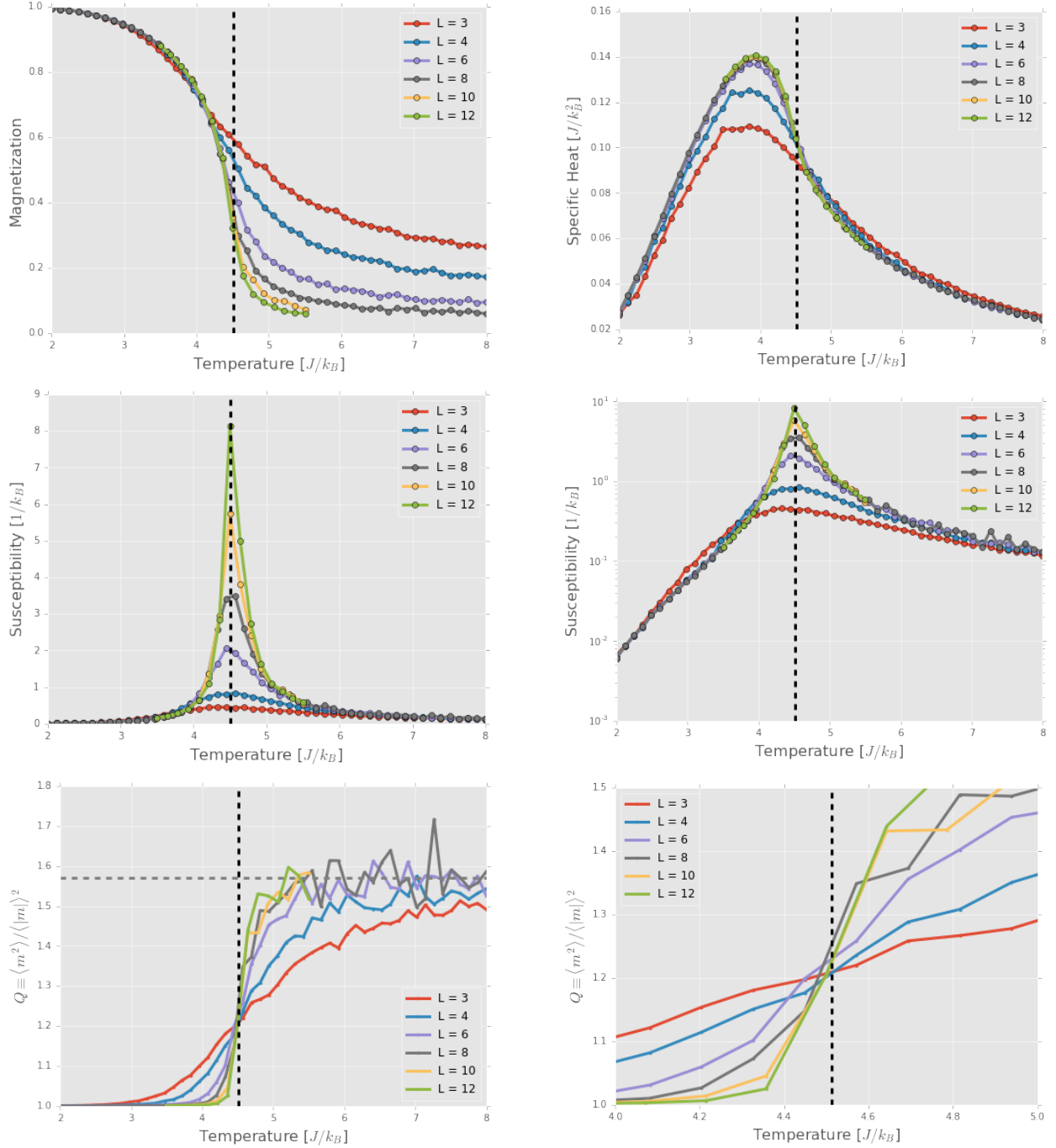


Figure 5: Three dimensions. Top row: Magnetization per spin (left) and specific heat (right). Middle row: susceptibility on linear (left) and semi-log (right) scales. Bottom row: Binder ratio Q for the whole temperature sweep (left) and near T_c (right). Dashed vertical line indicates critical temperature $T_{c, 3D} \approx 1/0.2216544 \approx 4.511528$ [J. Phys. A 29: 5727-5734 (1996)]. Dashed horizontal line in the Binder ratio figure indicates theoretical high-temperature limit of $Q = \pi/2$.

Figure 6 shows the spin-spin correlation function $\langle s_0 s_r \rangle - \langle m \rangle^2$ for various temperatures and lattice sizes, as well as a semi-log plot of the correlation length ξ derived from a fit to $\langle s_0 s_r \rangle - \langle m \rangle^2 = e^{-r/\xi}$. As expected, there is peak in the correlation length near the critical temperature.

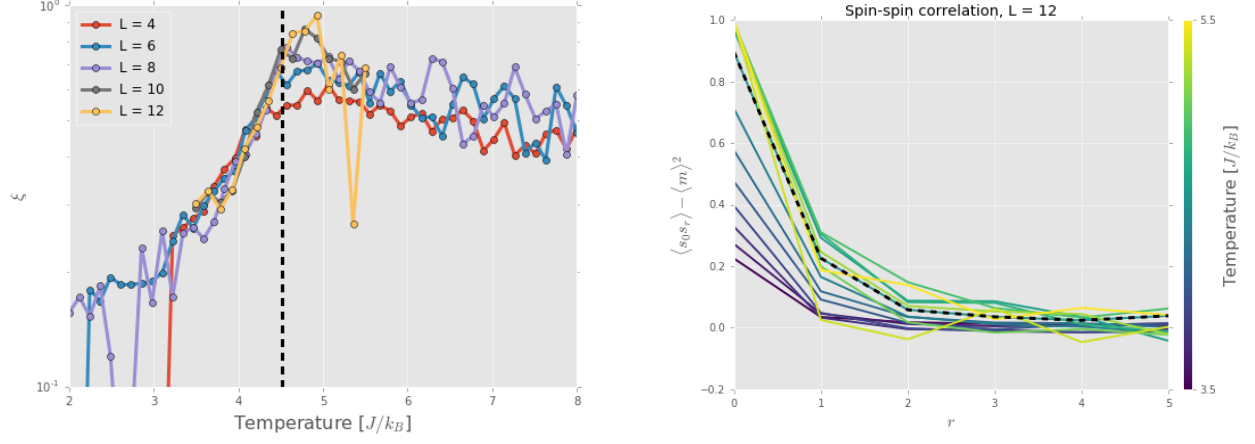


Figure 6: Left: Semi-log plot of correlation length ξ (extracted from a fit to an exponential $\sim e^{-r/\xi}$) as a function of temperature for various lattice sizes. Right: spin-spin correlation as a function of distance r and temperature for $L = 12$. Dotted line indicates temperature closest to T_c .

Figure 7 shows the magnetization as a function of temperature on a log-log scale, along with a power law fit to the $L = 12$ data, yielding a best-fit of $\beta = 0.23964831$, roughly 27% below the literature value of $\beta = 0.326419$ [J. Phys. A 29: 5727-5734 (1996)].

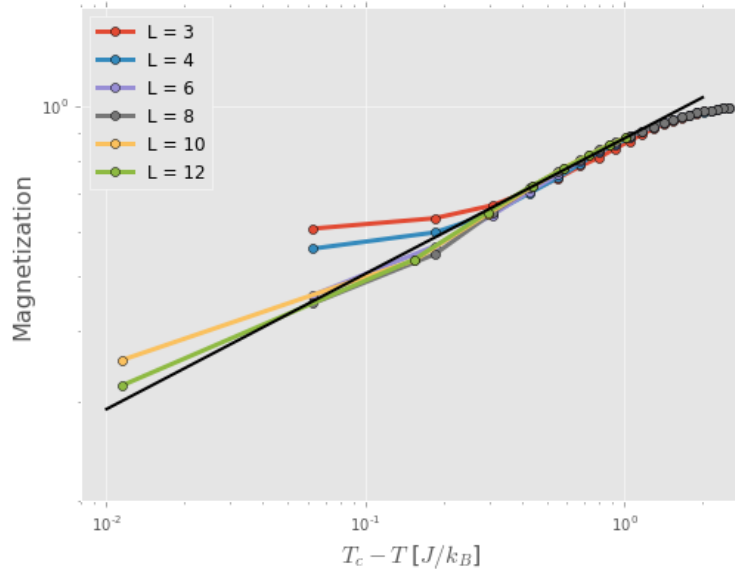


Figure 7: Log-log plot of the magnetization as a function of $T_c - T$ in three dimensions. Black line is a power law fit to the $L = 12$ curve, yielding $\beta = 0.23964831$.

Fitting $\chi_{\max}(L)$ and $t_{\max}(L)$ yields critical exponent estimates of $\gamma/\nu \approx 2.033$, $\nu \approx 0.547$, $\gamma \approx 1.113$. The published values are $\nu = 0.629971$ and $\gamma = 1.237075$. This amounts to a 13% error in ν and a 10% error in γ . Once again the temperature point density near T_c appears to be an issue in calculating ν .

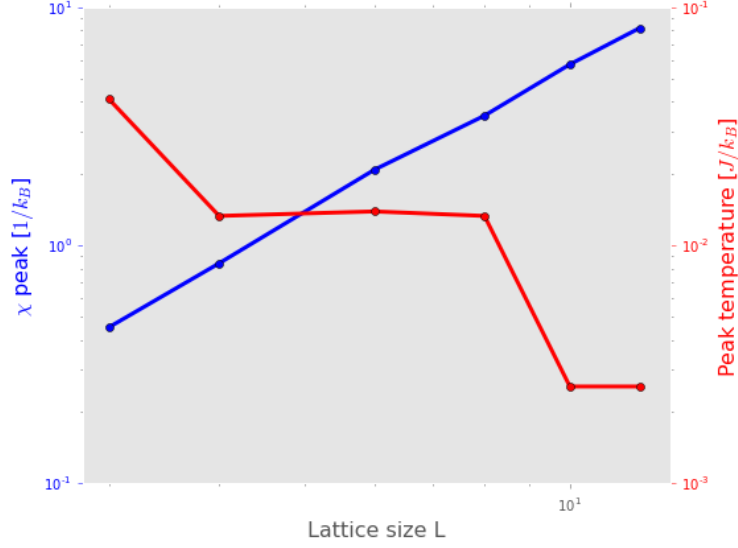


Figure 8: Log-log plot of $\chi_{\max}(L)$ and $t_{\max}(L)$, yielding exponents of $\gamma/\nu \approx 2.033$ and $\nu \approx 0.547$.

3.3 Five Dimensions

In five dimensions, I simulated lattices with linear size $L = 2 \& 3$ at 50 temperatures from 2 to 12, and lattices with linear size $L = 4$ (5) at 15 (10) temperatures from 8 to 9.5. I will be comparing to the published critical temperature of $T_{c, 5D} \approx 1/0.11391498 \approx 8.7784767$ [Nuclear Physics B 895, 305-318 (2015)].

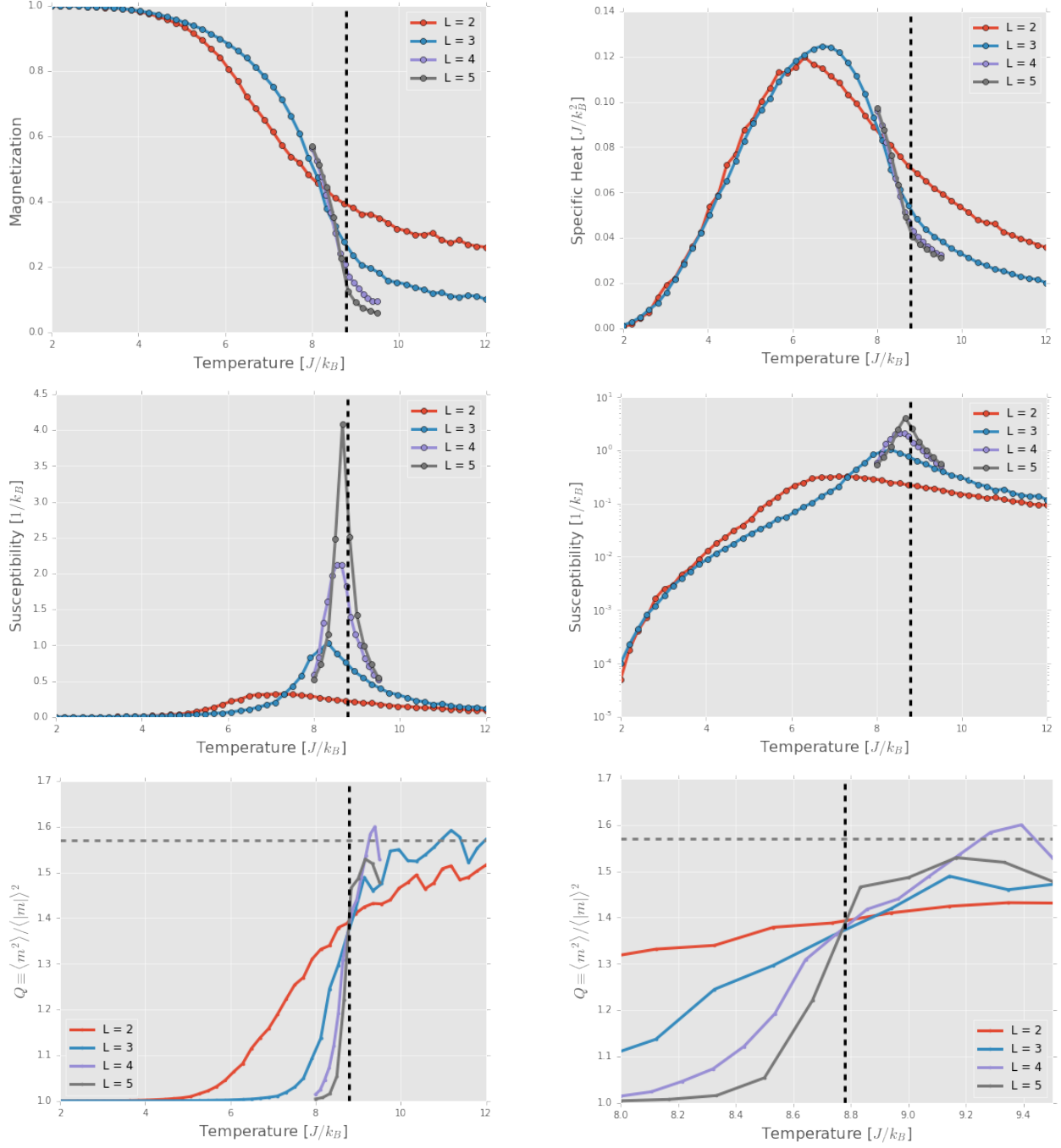


Figure 9: Five dimensions. Top row: Magnetization per spin (left) and specific heat (right). Middle row: susceptibility on linear (left) and semi-log (right) scales. Bottom row: Binder ratio Q for the whole temperature sweep (left) and near T_c (right). Dashed vertical line indicates critical temperature $T_{c, 5D} \approx 1/0.11391498 \approx 8.7784767$ [Nuclear Physics B 895, 305-318 (2015)]. Dashed horizontal line in the Binder ratio figures indicates theoretical high-temperature limit of $Q = \pi/2$.

Figure 10 shows the magnetization as a function of temperature on a log-log scale, along with a power law fit to the $L = 4$ data, yielding a best-fit of $\beta = 0.39612343$. The mean field value for β , which is exact in five dimensions is $\beta = 1/(5 - 2) = 1/3$, an error of 19%. Figure 11 shows a log-log plot of correlation length ξ as a function of temperature for $L = 4$ and $L = 5$. One could convince oneself that there is a peak in ξ at T_c .

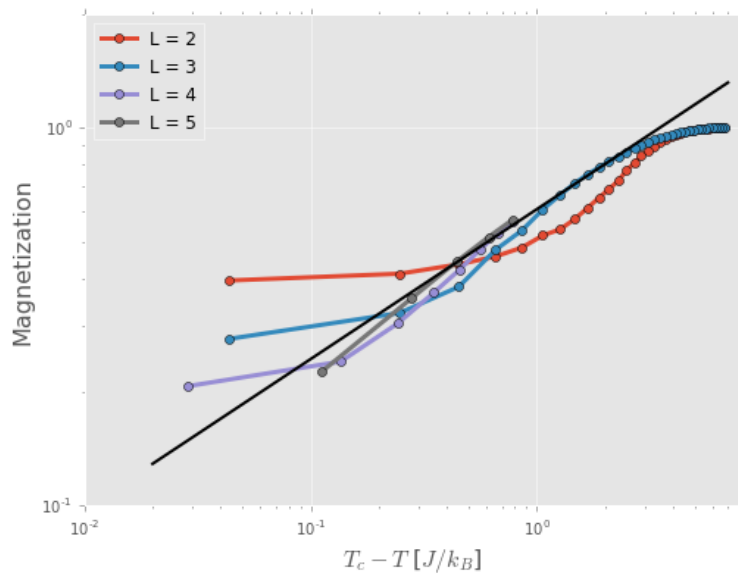


Figure 10: Log-log plot of the magnetization as a function of $T_c - T$ in five dimensions. Black line is a power law fit to the $L = 4$ curve, yielding $\beta = 0.39612343$.

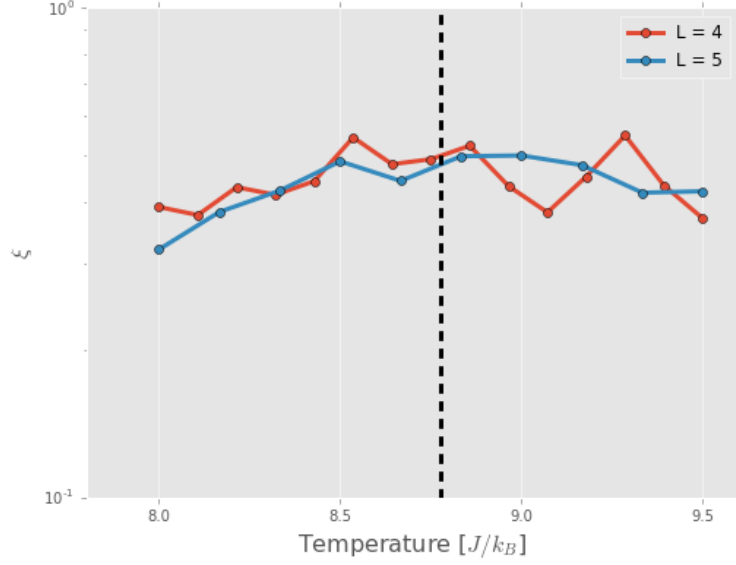


Figure 11: Semi-log plot of correlation length ξ (extracted from a fit to an exponential $\sim e^{-r/\xi}$) as a function of temperature for $L = 4$, & 5.

Fitting $\chi_{\max}(L)$ and $t_{\max}(L)$ yields critical exponent estimates of $\gamma/\nu \approx 2.789$, $\nu \approx 0.328$, $\gamma \approx 0.915$. The exact (mean field) values are $\nu = 1/3$ and $\gamma = 1$. This amounts to a 1.6% error in ν and an 8.5% error in γ . It appears we get a hint of mean field theory on small lattices in five dimensions.

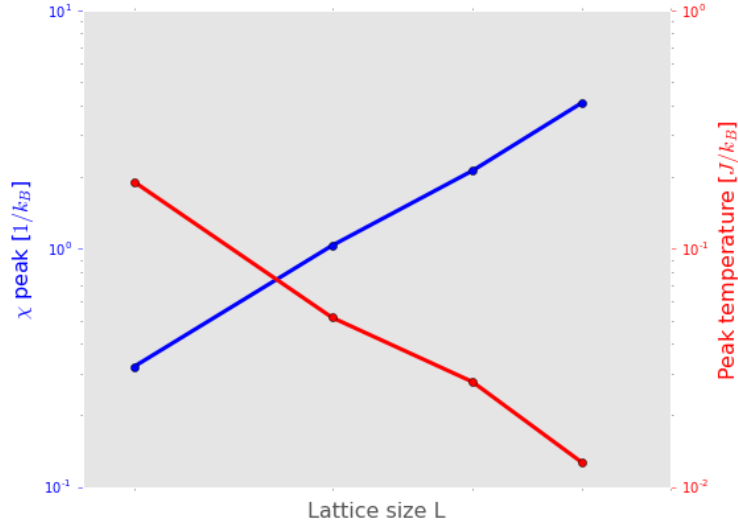


Figure 12: Log-log plot of $\chi_{\max}(L)$ and $t_{\max}(L)$, yielding exponents of $\gamma/\nu \approx 2.789$ and $\nu \approx 0.328$.

Given more time, I would simulate larger lattices with more temperatures near T_c to try to get

more reasonable values for the critical exponents.

A Appendix

```
1 import pickle
2 from tqdm import trange
3 import numpy as np
4 import matplotlib.pyplot as plt
5 plt.style.use('ggplot')
6
7 class Lattice:
8     """ Defines a square lattice of linear size L in dimension dim
9         at temperature T (in units of J/kB).
10     Methods:
11         - init_lattice(): populates lattice with +/- 1 at random
12         - random_site(): returns the position of a randomly-chosen
13             site on the lattice
14         - get_neighbors(pos):
15             + input: pos, a list of length dim,
16                 which defines a position on the lattice
17             + returns: a list of the positions of the 2 * dim
18                 nearest neighbors of pos
19         - get_spin(pos): returns the value (-1 or 1)
20             of the spin at position pos
21         - flip_spin(pos): flips the spin at position pos
22         - build_cluster(pos, cluster, visited):
23             + inputs:
24                 - pos, a site on the lattice
25                 - cluster, a list of lattice sites
26                     making up the current cluster
27                 - visited, a list of lattice sites
28                     that have already been visited
29             + returns: cluster, the final list of
30                 lattice sites in the cluster
31         - get_config(): returns the current
32             configuration of the lattice (array of +/-1)
33         - display(): displays the current spin configuration
34             in image form if dim==2
35     """
36     def __init__(self, L, dim, T):
37         self.L = L
38         self.dim = dim
39         self.T = T
40         self.init_lattice()
41
42     def init_lattice(self):
43         self.config = np.random.choice(
44             [-1, 1],
45             size=tuple([self.L] * self.dim))
```

```

46
47     def random_site(self):
48         return list(np.random.randint(0, self.L, size=self.dim))
49
50     def get_neighbors(self, pos):
51         dim = len(pos)
52         neighbors = []
53         for i in range(dim):
54             neighbors.append(pos[:i] + [(pos[i]-1)%self.L] + pos[(i+1):])
55             neighbors.append(pos[:i] + [(pos[i]+1)%self.L] + pos[(i+1):])
56         return neighbors
57
58     def get_spin(self, pos):
59         return self.config[tuple(pos)]
60
61     def flip_spin(self, pos):
62         self.config[tuple(pos)] = -self.config[tuple(pos)]
63
64     def build_cluster(self, pos, cluster, visited):
65         spin = self.get_spin(pos)
66         neighbors = self.get_neighbors(pos)
67         cluster.append(pos)
68         visited.append(pos)
69         prob = 1 - np.exp(-2 / self.T)
70         for n in neighbors:
71             if self.get_spin(n) == spin:
72                 if n not in visited and np.random.random() < prob:
73                     cluster = self.build_cluster(n, cluster, visited)
74         return cluster
75
76     def display(self):
77         if self.dim == 2:
78             self.image = plt.imshow(self.config)
79             plt.show()
80
81 class Ising:
82     """ Simulates the Ising model on a lattice of linear size
83         L in dimension dim at temperature T (in units of J/kB).
84         Methods:
85         - flip_cluster(cluster): flips the spin of
86           every spin in cluster
87         - run_wolff(): performs a single iteration of
88           the Wolff algorithm
89         - simulate(Neq, progbar=False): performs Neq equilibration
90           iterations of run_wolff(),
91           then Neq//2 measurement iterations. Calculates average
92           magnetization, susceptibility, and specific heat per spin
93           Displays a tqdm progress bar if progbar==True.
94         - get_mag_per_spin(config): returns the magnetization per spin
95           for single config
96         - get_specific_heat(config): returns the specific heat

```

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97         per spin for single config
98         - get_energy_per_spin(config, rs): returns energy per spin
99           and energy**2 per spin for single config
100           (used for calculating specific heat)
101         - get_spin_spin_corr(config, rs): for a sigle config,
102           returns array containing the product of the spin at
103           the origin and the spin r lattice sites away for r=1:L-1
104     """
105     def __init__(self, L, dim, T):
106         self.lattice = Lattice(L, dim, T)
107         self.L = L
108         self.dim = dim
109         self.T = T
110         self.N = L**dim
111         self.rs = np.arange(0, self.L // 2)
112
113     def flip_cluster(self, cluster):
114         for s in cluster:
115             self.lattice.flip_spin(s)
116
117     def run_wolff(self):
118         start = self.lattice.random_site()
119         cluster = self.lattice.build_cluster(start, [], [])
120         self.flip_cluster(cluster)
121
122     def simulate(self, Neq, progbar=False):
123         if progbar:
124             print('Running {} equilibration iterations.'.format(Neq))
125             for _ in tnrange(Neq):
126                 self.run_wolff()
127         else:
128             for _ in range(Neq):
129                 self.run_wolff()
130         Nruns = Neq // 2
131         mag_tot = 0
132         mag2_tot = 0
133         C_tot = 0
134         s0sr_tot = np.zeros(len(self.rs))
135         if progbar:
136             print('Done with equilibration.')
137             print('Running {} measurement iterations.'.format(Nruns))
138             for _ in tnrange(Nruns):
139                 self.run_wolff()
140                 config = self.lattice.config
141                 m = self.get_mag_per_spin(config)
142                 mag_tot += m
143                 mag2_tot += m**2
144                 C_tot += self.get_specific_heat(config)
145                 s0sr_tot += self.get_spin_spin_corr(config, self.rs)
146         else:
147             for _ in range(Nruns):

```

```

148         self.run_wolff()
149         config = self.lattice.config
150         m = self.get_mag_per_spin(config)
151         mag_tot += m
152         mag2_tot += m**2
153         C_tot += self.get_specific_heat(config)
154         s0sr_tot += self.get_spin_spin_corr(config, self.rs)
155     self.Neq = Neq
156     self.Nruns = Nruns
157     self.mag_avg = mag_tot / Nruns
158     self.mag2_avg = mag2_tot / Nruns
159     self.susc = (mag2_tot / Nruns - (mag_tot / Nruns)**2) / self.T
160     self.C = C_tot / Nruns
161     self.binderQ = (mag2_tot / Nruns) / (mag_tot / Nruns)**2
162     self.s0sr = s0sr_tot / Nruns
163
164     def get_mag_per_spin(self, config):
165         return abs(config.mean())
166
167     def get_specific_heat(self, config):
168         E, Esq = self.get_energy_per_spin(config)
169         return (Esq - E**2) / self.T**2
170
171     def get_energy_per_spin(self, config):
172         E = 0
173         Esq = 0
174         for pos, _ in np.ndenumerate(config):
175             Enn = (-0.5 * sum([config[pos] *
176                             config[tuple(n)] for n in
177                             self.lattice.get_neighbors(list(pos))]))
178             E += Enn
179             Esq += Enn**2
180         E /= self.N
181         Esq /= self.N
182         return E, Esq
183
184     def get_spin_spin_corr(self, config, rs):
185         s0sr = np.zeros(len(rs))
186         pos0 = [0] * self.dim
187         s0sr[0] = 1
188         for i in range(1, len(rs)):
189             posr = []
190             for j in range(self.dim):
191                 posr.append(pos0[:j] + [(pos0[j]-rs[i])] + pos0[(j+1):])
192                 posr.append(pos0[:j] + [(pos0[j]+rs[i])] + pos0[(j+1):])
193             s0sr[i] = (sum(config[tuple(pos0)] * config[tuple(p)]
194                         for p in posr) / (2 * self.dim))
195         return s0sr
196
197 class IsingTempSeries:
198     """ Simulates the Ising model on a square lattice of linear size

```

```

199     L in dimension dim at Nts temperatures from Tmin to Tmax
200     (in units of J/kB), using the Wolff algorithm with Neq
201     equilibration iterations and Neq//2 measurement iterations
202     for each temperature.
203     Calculates magnetization, susceptibility, specific heat,
204     and spin-spin correlation function at each temperature.
205     Methods:
206         - do_series(progbar=True, plot=True):
207             performs the temperature series.
208             Displays a tqdm progress bar if progbar==True;
209             plots magnetization, susceptibility, and specific heat
210             if plot==True.
211         - save(filename): saves IsingTempSeries object to filename
212     """
213     def __init__(self, L, dim, Tmin, Tmax, Nts, Neq=10**4):
214         self.L = L
215         self.dim = dim
216         self.Ts = np.linspace(Tmin, Tmax, Nts)
217         self.Neq = Neq
218         self.Nruns = Neq // 2
219         self.mag = np.zeros(Nts)
220         self.susc = np.zeros(Nts)
221         self.C = np.zeros(Nts)
222         self.binderQ = np.zeros(Nts)
223         self.rs = np.arange(0, self.L // 2)
224         self.s0sr = []
225
226     def do_series(self, progbar=True, plot=True):
227         if progbar:
228             for i in tnrange(len(self.Ts)):
229                 ising = Ising(self.L, self.dim, self.Ts[i])
230                 ising.simulate(self.Neq, progbar=False)
231                 self.mag[i] = ising.mag_avg
232                 self.susc[i] = ising.susc
233                 self.C[i] = ising.C
234                 self.binderQ[i] = ising.binderQ
235                 self.s0sr.append(ising.s0sr)
236         else:
237             for i in range(len(self.Ts)):
238                 ising = Ising(self.L, self.dim, self.Ts[i])
239                 ising.simulate(self.Neq, progbar=False)
240                 self.mag[i] = ising.mag_avg
241                 self.susc[i] = ising.susc
242                 self.C[i] = ising.C
243                 self.binderQ[i] = ising.binderQ
244                 self.s0sr.append(ising.s0sr)
245         if plot:
246             fig, ax1 = plt.subplots()
247             ax1.plot(self.Ts, self.mag, 'bo-')
248             ax1.set_ylabel('Magnetization', color='b', fontsize=16)
249             ax1.set_xlabel(r'Temperature [$J/k_B$]', fontsize=16)

```

```

250         ax1.tick_params('y', colors='b')
251         ax1.grid(b='off')
252
253         ax2 = ax1.twinx()
254         ax2.plot(self.Ts, self.susc, 'ro-')
255         ax2.set_ylabel(r'Susceptibility [ $1/k_B$ ]', color='r',
256                        fontsize=16)
257         ax2.tick_params('y', colors='r')
258         ax2.grid(b='off')
259         fig.tight_layout()
260         plt.show()
261
262         plt.plot(self.Ts, self.C, 'bo-')
263         plt.ylabel(r'Specific Heat [ $J/k_B^2$ ]', fontsize=16)
264         plt.xlabel(r'Temperature [ $J/k_B$ ]', fontsize=16)
265         plt.show()
266
267         plt.plot(self.Ts, self.binderQ, 'bo-')
268         plt.ylabel(r' $\langle m^2 \rangle / \langle m \rangle^2$ ',
269                        fontsize=16)
270         plt.xlabel(r'Temperature [ $J/k_B$ ]', fontsize=16)
271         plt.show()
272
273         plt.plot(self.rs[:,], self.s0sr[0][:], 'bo-')
274         plt.xlabel(r'$r$', fontsize=16)
275         plt.ylabel(r'$\langle s_0 s_r \rangle$', fontsize=16)
276         plt.title('Spin-spin correlation at T = {}'.
277                  .format(self.Ts[0]))
278         plt.show()
279
280     def save(self, filename):
281         pickle.dump(self, open(filename, 'wb'))

```