# Lecture 6: Exercise on multiple Markov chains (MMC)

Simulate the absorption of a grafted polymer to an attractive hard wall with a Monte Carlo using the MMC method. The model for the polymer is composed of N+1 monomers in the two-dimensional plane, with coordinates  $\vec{r_i} = (x_i, y_i)$  for  $0 \le i \le N$  (see Fig. 1(a)).

## Geometry

- Grafting is imposed by fixing  $(x_0, y_0) = (0, 0)$ .
- Self-avoidance between any monomers i and j is imposed by requiring  $|\vec{r_i} \vec{r_j}| > c$ , with c = 1.
- The chain connectivity is achieved by requiring each bond length  $\ell_i = |\vec{r_i} \vec{r_{i+1}}|$  to fluctuate within the interval  $[\ell^{\min}, \ell^{\max}]$ , with say  $\ell^{\min} = c$  and  $\ell^{\max} = 1.3c$ .
- The hard wall constraint imposes  $y_i \ge 0$  for each monomer i.

### **Thermodynamics**

- The attraction between the wall on the monomers derives from an energetic contribution  $-\epsilon = -1$  to each monomer with  $y_i < h$ , say with h = 1/2. We may neglect the trivial constant contribution from the grafted monomer i = 0. Thus, the total energy of a configuration  $\mathcal{C}$  is  $E(\mathcal{C}) = -\epsilon n$ , where n is the number of monomers in  $\mathcal{C}$  with  $y_i < h$ .
- Each polymer is in a canonical ensemble at its own inverse temperature  $\beta \geq 0$  ( $\beta$ 's will be different; see the MMC scheme below).

#### **Monte Carlo moves**

• Local shifts: choose a displacement  $\vec{\delta}$  from a symmetric distribution (e.g., a Gaussian around zero or an appropriate uniform distribution) and try to displace a randomly picked monomer  $\vec{r_i} \to \vec{r_i} + \vec{\delta}$ . If the geometric constraints are not satisfied, reject the move; otherwise, accept the new configuration C' according to the Metropolis rule at  $\beta$ .

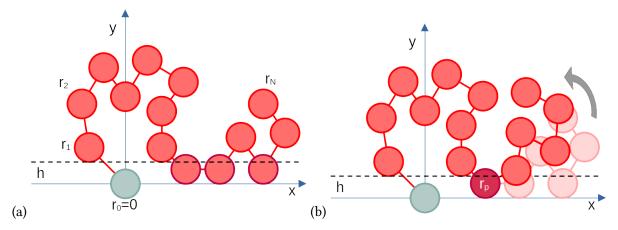


Figure 1: (a) Allowed configuration of the grafted polymer, with n=3 energetic contacts between monomers and wall. (b) Pivot move around  $\vec{r}_p$ , generating another allowed configuration, reducing contacts to n=1 (thus, accepted with the Metropolis rule with probability lower than 1).

• Pivot (Fig. 1(b)): choose a monomer p at random in the range  $0 \le p \le N-1$  and rotate the monomers with i > p as a rigid body with respect to  $\vec{r_p}$  of an angle  $\theta$  drawn randomly from an interval  $[-\theta^*, \theta^*]$ . Again, after checking if the geometry is fine, accept the move to  $\mathcal{C}'$  according to the Metropolis rule. Note that the difference in energy  $E(\mathcal{C}') - E(\mathcal{C})$  depends only on the changes for i > p.

#### **MMC**

- Choose a reasonable set of K inverse temperatures  $\{\beta_k\}$ , in python or C language indexed from k=0 to k=K-1: at larger  $\beta$ 's, the polymer should be mostly absorbed; at small  $\beta$  it should float freely; at a critical  $\beta_C$ , it should display the largest fluctuations in energy and other geometrical indicators.
- We do not want to copy configurations in a swap because it takes  $2 \times N \times 2$  operations. It is convenient to track which configuration belongs to a given  $\beta_k$  using an array of indices I. Initially  $I = (I_0 = 0, I_1 = 1, ..., I_{K-1} = K 1)$ . Then, each time there is a swap at k, k+1, only indices swap:

$$(I_0, I_1, ..., I_k = A, I_{k+1} = B, ..., I_{K-1}) \rightarrow (I_0, I_1, ..., I_k = B, I_{k+1} = A, ..., I_{K-1})$$

In this scheme, the moves at  $\beta_k$  act on its current configuration, stored at position  $I_k$ . This is the first index in a multidimensional matrix (the second is the monomer index i, where its  $(x_i, y_i)$  are found). In summary, at  $\beta_k$ , we have  $r(I_k, i, 0)$  for the  $x_i$  of the configuration and  $r(I_k, i, 1)$  for  $y_i$ .

• As a typical recipe, for every  $\beta_k$ , a block of moves contains one attempted pivot and N attempted local shifts. Furthermore, one swap between configurations at neighboring  $\beta_k$  and  $\beta_{k+1}$  (with randomly picked  $k \in [0, K-2]$ ) should be attempted at the end of the K blocks. This recipe is by no means rigid; it is just an example.

Between samplings, B blocks of moves should be performed to decorrelate data sufficiently.

- To monitor the state of the system, evaluate:
  - The average energy  $U(\beta) = \langle E \rangle_{\beta}$  and its variance  $VU(\beta) = \langle E^2 \rangle_{\beta} \langle E \rangle_{\beta}^2$ .
  - The mean squared end-to-end distance  $R_e^2(\beta)=\langle |\vec{r}_N|^2 \rangle_{\beta}$ , its variance  $VR_e^2(\beta)$ .
  - The mean height of the end,  $Y_e(\beta) = \langle y_N \rangle_{\beta}$ , and its variance  $VY_e(\beta)$ .

#### Questions

- 1. Show the energy histograms for all  $\beta_k$  in the same plot. Is there a good overlap between histograms of neighboring  $\beta_k$ 's? What was the logic for settling down to a final list of  $\beta$ 's after your initial attempts?
- 2. Plot the listed quantities as a function of  $\beta$  for a given N or many N's. Do the plots meet your expectations? Is there any signature of the critical temperature?
- 3. What did you find an appropriate distribution for the random displacements in the local shifts?
- 4. Why do we use a symmetric interval  $[-\theta^*, \theta^*]$  in the pivot move? Should  $\theta^*$  depend on  $\beta$ ?
- 5. Given the same B blocks of moves at all  $\beta_k$ , how does the autocorrelation in data vary with  $\beta$ ?