# Queens College, CUNY, Department of Computer Science Software Engineering CSCI 370 Spring 2019

Instructor: Dr. Sateesh Mane

© Sateesh R. Mane 2019

due Friday March 1, 2019

# 1 Project 1

- All students work individually for this project, there are no teams.
- This document describes a mathematical calculation involving a lot of computation.
- This project does not require a GUI or a database.
- This project requires statistical sampling using pseudorandom numbers.
- To reduce the overall computation time, the application should perform parallel processing.
- You are responsible for configuring how your application implements parallel processing.
- You are responsible to design your program code to perform the computations in parallel.
- Your code will be tested by running it on the Mars server.

## 1.1 Project report

• Submit your solution in a zip archive with the following name.

StudentId\_first\_last\_CS370\_project1\_Spring2019.zip

- Your project zip archive must contain all your program source code.
- I will attempt to compile and run your program on the Mars server.

  A failing grade will be awarded if your code does not compile and run successfully.
- Your project report must state the values of  $N_M$  and  $N_f$  to answer Sec. 1.9.
- Your project report must state the values of B and C to answer all challenges that you solve.
- Your project report must contain screenshots/graphs to answer all challenges that you solve.
- For challenge #4, your project report must state the highest peak value of  $\langle m \rangle$ .
- For challenge #5, your project report must state the lowest minimum value of  $\langle c_p \rangle$ .

## 1.2 Introduction

- We shall implement a version of the Metropolis algorithm for simulated annealing.
- The Metropolis algorithm is a technique to find good solutions for hard problems such as the traveling salesman problem.
- We have a large set of 'nodes' and we wish to minimize some function of those nodes.
- In formal computer science we might speak of a graph instead, but I shall say nodes.
- The problem is hard because we must search a large number of configurations of the nodes.
- Suppose there are n nodes  $(x_1, \ldots, x_n)$ .
- Label a configuration of the nodes by z and the function by f(z).
- We wish to find the optimum configuration  $z_{\text{opt}}$  which minimizes f.
- The Metropolis algorithm proceeds as follows.
  - 1. Set a probability parameter p where  $0 \le p \le 1$ . This will be explained below.
  - 2. Begin by guessing a candidate configuration  $z_0$  and compute the value of  $f(z_0)$ .
  - 3. Select a node  $x_i$  at random and change its value, to get a new configuration  $z_1$ .
    - (a) If  $f(z_1) \leq f(z_0)$ , replace  $z_0$  by  $z_1$  as our candidate configuration.
    - (b) If  $f(z_1) > f(z_0)$ , accept  $z_1$  with probability p.
    - (c) That is to say, generate a random number  $0 \le r < 1$  and accept  $z_1$  if  $r \le p$ .

## 4. Therefore the Metropolis algorithm is not greedy.

- (a) The Metropolis algorithm always accepts a change which reduces the value of f(z) and sometimes accepts a change which increases the value of f(z).
- (b) Hence the Metropolis algorithm does not get trapped in a false local minimum.
- 5. Repeat and iterate the above procedure to find new configurations  $z_2$ ,  $z_3$ , etc.

## 6. When does the algorithm terminate?

- (a) There is no fixed rule: we have to make a decision when to stop the iteration.
- (b) In practice we have to be satisfied by a final configuration  $z_f$  which we believe is sufficiently close to the optimum for our purposes.

## 7. The value of p can change during the iterations.

- (a) Initially we might set p to a high value, to explore a large area of the configuration space to find good candidates.
- (b) As the algorithm settles down to a good candidate, we decrease the value of p to reduce the probability of leaving the good region of the configuration space.
- (c) Hence the application of the Metropolis algorithm to practical problems is an art, not a science.

# 1.3 Some quantum physics ... don't panic

- These are definitions, nothing to compute here.
- We shall calculate some thermodynamic properties of a set of quantum spins.
  - 1. A quantum spin  $s_i$  is a variable which can take only two values  $s_i = \pm 1$ .
  - 2. There are n quantum spins  $s_i$ , i = 1, ..., n.
  - 3. The spins are arranged in a circle, so each spin has two neighbors (circular linked list).
  - 4. For 1 < i < n, the neighbors of spin  $s_i$  are  $s_{i-1}$  and  $s_{i+1}$ .
  - 5. The neighbors of the first spin  $s_1$  are  $s_n$  and  $s_2$ .
  - 6. The neighbors of the last spin  $s_n$  are  $s_{n-1}$  and  $s_1$ .
- Denote a configuration of the spins by  $\sigma = (s_1, \ldots, s_n)$ .
- There are  $2^n$  configurations  $\sigma$ , from  $(1, \ldots, 1)$  to  $(-1, \ldots, -1)$ .
- The magnetization per spin is given by the sum of spins in  $\sigma$ .

$$m(\boldsymbol{\sigma}) = \frac{1}{n} \sum_{i=1}^{n} s_i. \tag{1.3.1}$$

• The pair correlation per spin is given by the sum of products of neighboring spins in  $\sigma$ . (Remember  $s_{n+1} = s_1$  in the last term, because of the circular list.)

$$c_p(\sigma) = \frac{1}{n} \sum_{i=1}^n s_i s_{i+1}.$$
 (1.3.2)

- Hence by construction  $-1 \le m \le 1$  and  $-1 \le c_p \le 1$ .
- $\bullet$  For convenience we shall always choose n to be an even number.
- Then the following should be obvious, but as I said, don't panic.
  - 1. When all the spins are up  $s_i = +1$  then m = 1.
  - 2. When all the spins are down  $s_i = -1$  then m = -1.
  - 3. When all the spins are up  $s_i = +1$  then  $c_p = 1$ .
  - 4. When all the spins are down  $s_i = -1$  then again  $c_p = 1$ , because  $(-1) \times (-1) = +1$  for all pairs.
  - 5. When the spins alternate in sign  $+-+-\dots$  then both m=0 and  $c_p=0$ .
- The reason I write  $c_p$  instead of just c is because there are other correlations, with a larger gap between the spins. What I have called  $c_p$  is  $c_1$ , with a gap of 1, but  $c_2$ , etc. also exist:

$$c_2 = \frac{1}{n} \sum_{i=1}^n s_i s_{i+2}, \qquad c_3 = \frac{1}{n} \sum_{i=1}^n s_i s_{i+3}$$
 etc. (1.3.3)

• We shall not study the other correlations  $c_2$ , etc. in this project.

## 1.4 Thermodynamic definitions ... again, don't panic

- These are definitions, nothing to compute here.
- We wish to calculate the thermodynamic average values of both m and  $c_p$ .
- The thermodynamic average values are denoted by  $\langle m \rangle$  and  $\langle c_p \rangle$ .
- They are the weighted average values of m and  $c_p$  at a temperature T.
  - 1. Introduce parameters B and C.
  - 2. The energy of a configuration of spins  $\sigma$  is given as follows.

$$E(\sigma) = -\sum_{i=1}^{n} (Bs_i + Cs_i s_{i+1}).$$
 (1.4.1)

- 3. The energy has a linear term  $s_i$  and a quadratic term of nearest-neighbor pairs  $s_i s_{i+1}$ .
- 4. The weight factor associated with the configuration  $\sigma$  is  $e^{-E(\sigma)/T}$ .
- 5. Hence the averages for  $\langle m \rangle$  and  $\langle c_p \rangle$  are given by the following weighted sums:

$$\langle m \rangle = \sum_{\sigma} m(\sigma) e^{-E(\sigma)/T} / \text{(sum of weight factors)},$$
 (1.4.2a)

$$\langle c_p \rangle = \sum_{\sigma} c_p(\sigma) e^{-E(\sigma)/T} / \text{(sum of weight factors)}.$$
 (1.4.2b)

- One way to compute the averages is by brute force.
  - 1. We sum over all the configurations of the spins  $\sigma$  and compute  $\langle m \rangle$  and  $\langle c_p \rangle$ .
  - 2. There are totally  $2^n$  configurations  $\sigma$  of the spins.
- Brute force will yield the exact theoretical answer.
- Brute force is possible for  $n \leq 20$ , but for n = 100 it is impractical.
- Instead we shall employ the Metropolis algorithm, which will yield an approximate answer.
- As with the traveling salesman problem, brute force will yield the exact answer, but the computation is too slow. Instead we employ a faster algorithm, but the answer is approximate.

# 1.5 Metropolis algorithm

- Important: details of computation are given in this section.
- We employ the Metropolis algorithm to compute  $\langle m \rangle$  and  $\langle c_p \rangle$  as follows.
- Begin by setting the spins in an initial configuration  $\sigma_0$ .
  - 1. We shall call  $\sigma_0$  our current configuration.
  - 2. It will be discussed later how to select a 'good' choice for  $\sigma_0$ .
- Choose an integer  $1 \le i \le n$  using a uniform pseudorandom number distribution.
  - 1. Flip the spin  $s_i$ : if  $s_i = 1$ , flip it to -1, else if  $s_i = -1$ , flip it to 1.
  - 2. This gives us a new configuration of spins  $\sigma_1$ .
- Compute the energy difference using eq. (1.4.1):  $\Delta E(\sigma_0, \sigma_1) = E(\sigma_1) E(\sigma_0)$ .
  - 1. If you think carefully you will realize that the difference  $\Delta E(\boldsymbol{\sigma}_0, \boldsymbol{\sigma}_1)$  can be computed efficiently without computing  $E(\boldsymbol{\sigma}_1)$  and  $E(\boldsymbol{\sigma}_0)$  separately.
  - 2. The efficient calculation will also avoid problems of underflow/overflow.
  - 3. Extra credit will be given to students who compute  $\Delta E(\sigma_0, \sigma_1)$  efficiently.
- Next we must make a decision whether or not to replace  $\sigma_0$  by  $\sigma_1$ .
  - 1. If  $\Delta E(\sigma_0, \sigma_1) < 0$  then replace  $\sigma_0$  by  $\sigma_1$  as our current configuration.
  - 2. If  $\Delta E(\boldsymbol{\sigma}_0, \boldsymbol{\sigma}_1) > 0$  then compute  $p = e^{-\Delta E(\boldsymbol{\sigma}_0, \boldsymbol{\sigma}_1)/T}$ . Note that 0 .
  - 3. Generate a pseudorandom number r using a uniform distribution  $0 \le r < 1$ .
  - 4. If r < p then replace  $\sigma_0$  by  $\sigma_1$  as our current configuration.
  - 5. Else reject  $\sigma_1$  and retain  $\sigma_0$  as our current configuration.
- Repeat the above process multiple times to update the current configuration.
  - 1. As noted in Sec. 1.2, when do we stop the iteration?
  - 2. We would like each spin to have a chance of being flipped.
  - 3. Hence we should try at least n flips.
  - 4. Set an integer parameter  $N_f \geq 1$  and perform  $n \times N_f$  flips.
  - 5. Note that not all of the spin flips will result in an update of the current configuration.
- After completing all the flips, let the current configuration be  $\sigma_*$ .
  - 1. Compute the magnetization per spin using  $\sigma_*$  and eq. (1.3.1).
  - 2. Compute the pair correlation per spin using  $\sigma_*$  and eq. (1.3.2).
  - 3. These are our values for the thermodynamic averages  $\langle m \rangle$  and  $\langle c_n \rangle$ .
- Basically, instead of summing over all spin configurations (brute force), the Metropolis algorithm says the answer is the magnetization and pair correlation per spin of an 'optimal' configuration.

# 1.6 Initial spin configuration $\sigma_0$

- Use the following rule to set the initial spin configuration  $\sigma_0$ .
  - 1. If  $C \geq 0$ , point all the spins up  $s_i = 1$ .
  - 2. If C < 0, alternate the signs of the spins  $s_i = (-1)^i$ .
- Look at the expression for the energy in eq. (1.4.1).
  - 1. If C > 0, the spins like to be parallel  $+++++\dots$  or  $---\dots$  because then  $s_i s_{i+1} = 1$  and  $C s_i s_{i+1} > 0$ .
  - 2. If C < 0, the spins like to be antiparallel  $+ + \dots$  or  $+ + \dots$  because then  $s_i s_{i+1} = -1$  and  $C s_i s_{i+1} > 0$ .
  - 3. The case C=0 is ambiguous but we can go with parallel spins.
- Note also that there is no purpose in using B < 0.
  - 1. If we replace  $B \to -B$ , just flip all the spins  $s_i \to -s_i$  and we obtain the same result.
  - 2. This is because  $Bs_i = (-B)(-s_i)$  and the product of spins is not affected if we flip all the spins:  $s_i s_{i+1} = (-s_i)(-s_{i+1})$ .
  - 3. Hence we shall use B > 0 in our calculations.
  - 4. Note that if B > 0 then the spins like up point up  $s_i = 1$  because then  $Bs_i > 0$ .
  - 5. If B=0, the term in C will determine the spin configuration.
- Of course, if B > 0 and C < 0, the B term in the energy in eq. (1.4.1) would like all the spins to point up ++++... but the C term would like the spins to alternate in sign +-+-..., hence there is a competition between the two contributions to the energy.
- Do not worry, the Metropolis algorithm will deal with it.

## 1.7 Threads

- The values of n, B, C and T are given as inputs to the program.
- It is not enough to call to the Metropolis algorithm only once. We need better accuracy.
  - 1. Write a main program (or calling application) to spawn  $N_t$  threads.
  - 2. In each thread, call the Metropolis algorithm  $N_M$  times (in a loop).
  - 3. Write a function to implement the Metropolis algorithm given in Sec. 1.5.
- Use n = 100 spins in all calculations. This is too big for brute force.
- Use  $N_t = 1000$  threads. I have found this is more or less optimal on the Mars server.
- The values of  $N_M$  and  $N_f$  (flips in the Metropolis algorithm) will be specified later.
- The output of the above calculations is as follows.
  - 1. Each thread returns a pair of arrays of length  $N_M$  for  $\langle m \rangle$  and  $\langle c_p \rangle$ .
  - 2. There are totally  $N_t$  threads, hence  $N_t$  such pairs of arrays.
- Calculate the mean from each thread and the global mean  $\mu_m$  of the  $\langle m \rangle$  data.

$$m[j] = \frac{1}{N_M} \sum_{k=1}^{N_M} \langle m \rangle_k$$
 for each thread  $j = 1, \dots, N_t$  (1.7.1a)

$$\mu_m = \frac{1}{N_t} \sum_{j=1}^{N_t} m[j] \qquad \text{(sum over all threads)}. \tag{1.7.1b}$$

• Calculate the mean from each thread and the global mean  $\mu_c$  of the  $\langle c_p \rangle$  data.

$$c[j] = \frac{1}{N_M} \sum_{k=1}^{N_M} \langle c_p \rangle_k \qquad \text{for each thread } j = 1, \dots, N_t$$
 (1.7.2a)

$$\mu_c = \frac{1}{N_t} \sum_{j=1}^{N_t} c[j] \qquad \text{(sum over all threads)}. \tag{1.7.2b}$$

- However, although this gives us values for  $\mu_m$  and  $\mu_c$  by summing over all the data from all the threads, we do not really know how accurate our answers are.
  - 1. That is why I asked you to calculate the values m[j] and c[j] from each thread.
  - 2. Save the arrays m[j] and c[j].
  - 3. We shall compute standard deviations using the arrays m[j] and c[j].
  - 4. This is our statistical error analysis, and it is necessary.
  - 5. The calculation is slighly complicated and will be described in Sec. 1.9.
- Do you understand?

# 1.8 Sample graphs

- The theoretical formulas for both  $\langle m \rangle$  and  $\langle c_p \rangle$  are known.
  - 1. For C=0, the formulas are as follows.

$$\langle m \rangle_{\text{theory}} = \frac{e^{B/T} - e^{-B/T}}{e^{B/T} + e^{-B/T}}, \qquad \langle c_p \rangle_{\text{theory}} = \langle m \rangle_{\text{theory}}^2.$$
 (1.8.1)

2. For B = 0, the formulas are as follows.

$$\langle m \rangle_{\text{theory}} = 0, \qquad \langle c_p \rangle_{\text{theory}} = \frac{e^{C/T} - e^{-C/T}}{e^{C/T} + e^{-C/T}}.$$
 (1.8.2)

- I used n=100 spins and set B=1 and C=0 and plotted the values of  $\langle m \rangle$  and  $\langle c_p \rangle$  (actually the averages  $\mu_m$  and  $\mu_c$  from Sec. 1.7) as functions of the temperature T in Fig. 1. The curves were computed using eq. (1.8.1).
- I used n = 100 spins and set B = 0 and C = -1 and plotted the value  $\langle c_p \rangle$  (actually the average  $\mu_c$  from Sec. 1.7) as a function of the temperatute T in Fig. 2. The value of  $\langle m \rangle$  is zero in this case and the simulation results for  $\mu_m$  are very close to zero. The curve was computed using eq. (1.8.2).
- In both Figs. 1 and 2, I plotted ten points  $T = 0.1, 0.3, \dots, 1.9$  in steps  $\Delta T = 0.2$ .

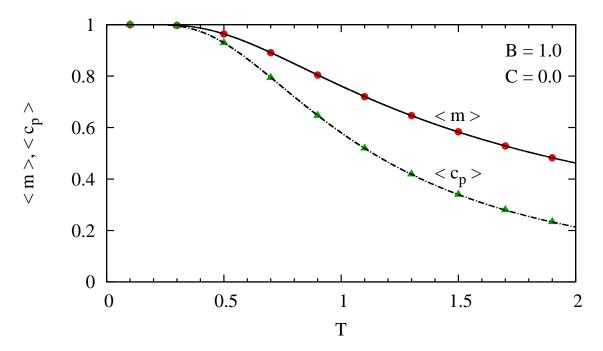


Figure 1: Average magnetization  $\langle m \rangle$  (circles) and pair correlation  $\langle c_p \rangle$  (triangles) per spin as a function of the temperature T. The points are from simulation data and the curves are the theoretical values.

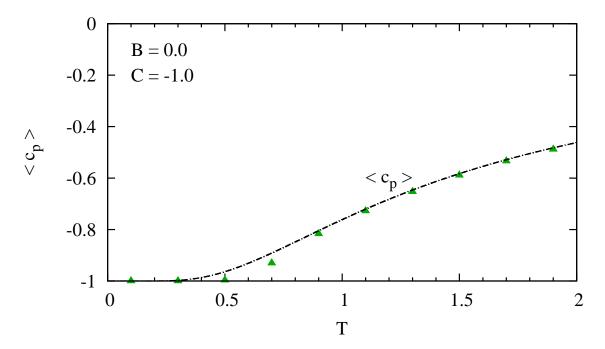


Figure 2: Average pair correlation  $\langle c_p \rangle$  (triangles) per spin as a function of the temperature T. The points are from simulation data and the curve is the theoretical value. The average magnetization per spin  $\langle m \rangle$  is zero in this case.

# 1.9 Values of $N_M$ and $N_f$ : statistical error analysis

- We shall use Fig. 2, i.e. the case (B,C)=(0,-1), to find suitable values for  $N_M$  and  $N_f$ .
  - 1. Specifically, set T = 1.9 (the last point in Fig. 2).
  - 2. We shall find suitable values for  $N_M$  and  $N_f$  to fit that data point for T=1.9.
- Logically, I should make you do the data analysis yourself, but that will be very hard.

## • Calculate the following.

- 1. For T = 1.9 and (B, C) = (0, -1), use eq. (1.8.2) to calculate the value of  $\langle c_p \rangle_{\text{theory}}$ .
- 2. Denote this value by  $c_p^*$ . It is a negative number.
- 3. Compute the relative error  $r_c$  as follows. See eq. (1.7.2) and sum c[j] over all threads.

$$r_c = \frac{1}{N_t} \sum_{j=1}^{N_t} \frac{c[j] - c_p^*}{c_p^*} \,. \tag{1.9.1}$$

4. Compute the variance  $\sigma_c^2$  of the relative error as follows.

$$\sigma_c^2 = \frac{1}{N_t} \sum_{j=1}^{N_t} \left( \frac{c[j] - c_p^*}{c_p^*} - r_c \right)^2.$$
 (1.9.2)

- 5. Both the values of  $r_c$  and  $\sigma_c$  depend on the values of  $N_M$  and  $N_f$ .
- We want to find values for  $N_M$  and  $N_f$  such that

$$|r_c| \le 0.02$$
,  $\sigma_c \le 0.02$ . (1.9.3)

## Monster hint

- 1. It turns out that the value of  $r_c$  depends almost entirely on the value of  $N_f$ .
- 2. It turns out that the value of  $\sigma_c$  depends almost entirely on the value of  $N_M$ .
- 3. Hence instead of a complicated two-dimensional scan for suitable values of  $N_M$  and  $N_f$ , we can perform two separate one-dimensional scans.
- Set T = 1.9 and B = 0 and C = -1 below.
- First let us find a suitable value of  $N_f$  to satisfy eq. (1.9.3).
  - 1. Fill the following table to determine the value of  $N_f$ .
  - 2. Set the value of  $N_M$  to some small number, say  $N_m = 10$ , to speed up the calculations.
  - 3. Don't set  $N_M = 1$ , too small.
  - 4. Then fill the following table until you obtain  $|r_c| < 0.02$ .

5. Denote the final value of  $N_f$  by  $N_f^*$ .

$T = 1.9, (B, C) = (0, -1), N_M = 10$		
$N_f$	$r_c$	$ r_c  \times \sqrt{N_f}$
	• • •	
:		
$N_f^*$	$ r_c  < 0.02$	

- 6. If you have done your work correctly, you should find the numbers in the last column are approximately equal.
- 7. You should also find that if you change the value of  $N_M$ , maybe to 50, the results for  $r_c$  remain almost the same.
- The value of  $N_f^*$  tells the Metropolis algorithm how many flips to try to obtain a good answer.
- Next let us find a suitable value of  $N_M$  to satisfy eq. (1.9.3).
  - 1. Fill the following table to determine the value of  $N_M$ .
  - 2. Set the value of  $N_f$  to some small number, say  $N_f = 10$ , to speed up the calculations.
  - 3. Don't set  $N_f = 1$ , too small.
  - 4. Then fill the following table until you obtain  $\sigma_c < 0.02$ .
  - 5. Denote the final value of  $N_M$  by  $N_M^*$ .

$T = 1.9, (B, C) = (0, -1), N_f = 10$		
$N_M$	$\sigma_c$	$\sigma_c  imes \sqrt{N_M}$
• • •		
:		
$N_M^*$	$\sigma_c < 0.02$	

- 6. If you have done your work correctly, you should find the numbers in the last column are approximately equal.
- 7. You should also find that if you change the value of  $N_f$ , maybe to 50, the results for  $\sigma_c$  remain almost the same.
- If you have done your work correctly, you should find that if you plot ten points for  $T = 0.1, 0.3, \ldots, 1.9$  using your values of  $N_M^*$  and  $N_f^*$ , your graph will closely match Fig. 2. The data points at T = 0.5 and T = 0.7 will not match the theory curve well. It is difficult to match those data points accurately; we will require much larger values for  $N_M^*$  and  $N_f^*$ .
- It is much easier to fit Fig. 1 than Fig. 2. If you have done your work correctly, you should find that if you use your values of  $N_M^*$  and  $N_f^*$ , you should also obtain a good match to Fig. 1. Remember that to fit Fig. 1 you must use the initial configuration  $s_i = 1$  for the spins.

# 1.10 Challenges

- If B > 0 and C > 0 the graphs are boring. From eq. (1.4.1), if B > 0 then the spins want to be up  $s_i = 1$  and if C > 0 the spins want to be parallel. Hence the combined effect is all the spins want to point up  $s_i = 1$  and the results are boring.
- We obtain more interesting graphs if B > 0 and C < 0. From eq. (1.4.1), if B > 0 then the spins want to be up  $s_i = 1$  but if C < 0, neighboring spins want to have opposite signs. This sets up a competition between the linear and quadratic terms in the energy in eq. (1.4.1), which leads to more interesting results.
  - 1. The graph in Fig. 3 used B > 0 and C < 0. The points are from simulation data. The curves are from theoretical formulas. The value of  $\langle m \rangle$  equals zero at T = 0 and exhibits a peak at T > 0. The peak is unique. The graph of  $\langle m \rangle$  does not have multiple peaks.
  - 2. The graph in Fig. 4 used different values B > 0 and C < 0. The points are from simulation data. The curves are from theoretical formulas. The value of  $\langle c_p \rangle$  equals 1 at T = 0, goes negative as T increases and exhibits a minimum. The minimum is unique. The value of  $\langle c_p \rangle$  does not have multiple minima.

## • Challenges:

- 1. Find values B>0 and C<0 such that the graph of  $\langle m\rangle$  equals zero at T=0 and exhibits a peak at T>0.
- 2. Find values B > 0 and C < 0 such that the graph of  $\langle c_p \rangle$  equals 1 at T = 0, goes negative as T increases and exhibits a minimum.
- For both cases, state your values of B and C and plot graphs as in Figs. 3 and 4.
- There is more than one value of (B, C) which works, for each challenge.

  All valid solutions will be accepted.

# • Notes:

- 1. Use the values of  $N_M^*$  and  $N_f^*$  that you found in Sec. 1.9, for all the challenges.
- 2. For preliminary scans, it is better to use smaller values of  $N_M$  and  $N_f$ , to speed up the calculations. Once you have found 'good' values for B and C, then plot the graph using the values of  $N_M^*$  and  $N_f^*$  that you found in Sec. 1.9.
- 3. Use  $0.01 < T \le 2$  in your graphs. Avoid wasting time using too large a range.
- 4. You cannot set T=0, the exponential  $e^{-E(\sigma)/T}$  will exhibit overflow/underflow.
- 5. Plot 20 points in each graph,  $T = 0.01, 0.06, 0.11, \dots$
- 6. Use  $0.1 \le B \le 2$  for all your calculations to answer the challenges. All the challenges can be solved using values  $0.1 \le B \le 2$ .
- 7. Given a value of B, you have to find a value of C < 0 which satisfies each challenge.
- 8. Because C < 0, remember to set the initial spin configuration  $\sigma_0$  to  $s_i = (-1)^i$ .

# 1.11 More challenges

- The challenges in this section may be very hard.
- Do not waste time if you get stuck.
- Extra credit will be given to students who solve the challenges in this section.
- Look again at Figs. 3 and 4.
  - 1. Notice that in Fig. 3,  $\langle m \rangle = 0$  and  $\langle c_p \rangle = -1$  at T = 0.
  - 2. Notice that in Fig. 4, both  $\langle m \rangle = \langle c_p \rangle = 1$  at T = 0.

## • Challenge #3:

Find values for B>0 and C<0 such that  $\langle m\rangle\neq 0$  and  $\langle m\rangle\neq 1$  at T=0, also  $\langle c_p\rangle\neq 1$  and  $\langle c_p\rangle\neq -1$  at T=0, i.e.  $0<\langle m\rangle<1$  and  $-1<\langle c_p\rangle<1$  at T=0.

• In practice you cannot set T = 0, but try T = 0.01 (or T = 0.001 if you can manage that).

## • Challenge #4:

(Extension of Challenge #1.) Find values for B > 0 and C < 0 such that  $\langle m \rangle = 0$  at T = 0 and  $\langle m \rangle$  has a peak at T > 0.

What is the highest peak value you can obtain for  $\langle m \rangle$ ?

## • Challenge #5:

(Extension of Challenge #2.) Find values for B > 0 and C < 0 such that  $\langle c_p \rangle = 1$  at T = 0 and  $\langle c_p \rangle$  goes negative and has a minimum for T > 0.

What is the lowest minimum (most negative value) you can obtain for  $\langle c_p \rangle$ ?

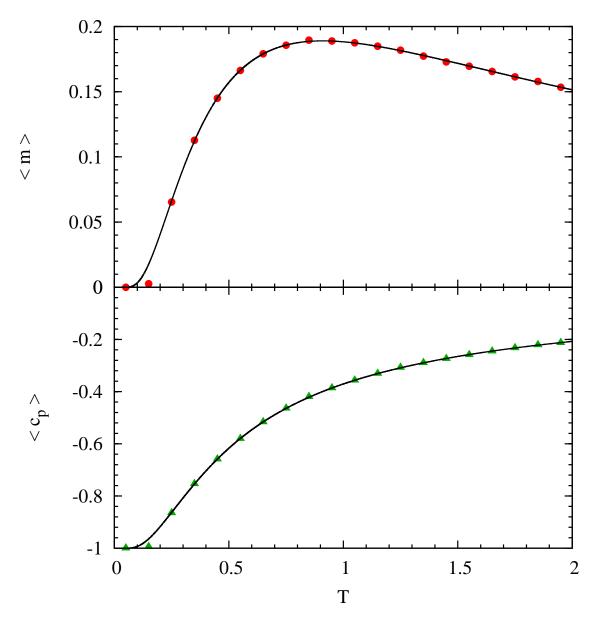


Figure 3: Average magnetization  $\langle m \rangle$  (circles) and pair correlation  $\langle c_p \rangle$  (triangles) per spin as a function of the temperature T. The points are from simulation data and the curves are from theoretical formulas. The value of  $\langle m \rangle$  equals zero at T=0 and exhibits a peak.

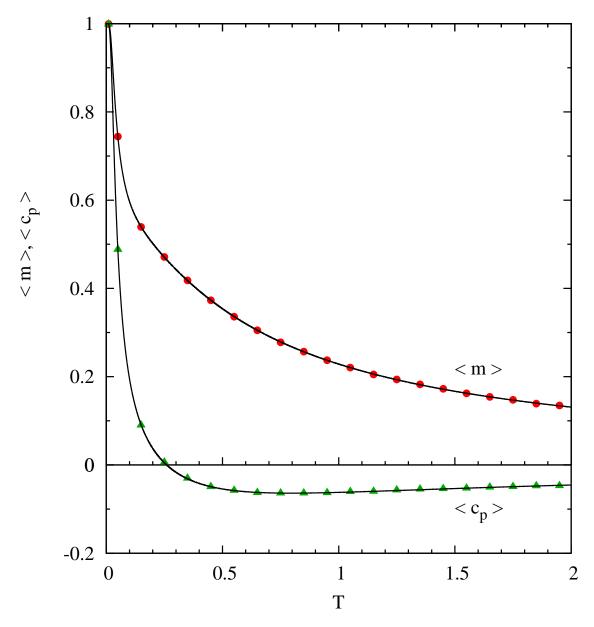


Figure 4: Average pair correlation  $\langle c_p \rangle$  (triangles) per spin as a function of the temperature T. The points are from simulation data and the curves are from theoretical formulas. The value of  $\langle c_p \rangle$  equals 1 at T=0, goes negative as T increases and exhibits a minimum.