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0 /**
1  * This script does some simple Markov Chain Monte Carlo simulations on a  $\Phi^4$ 
2  * model. The metropolis Markov Chain algorithm is used.
3  */
4 #include <stdlib.h>          // calloc()
5 #include <math.h>           // sqrt()
6 #include "dSFMT/dSFMT.h"    // random numbers
7 #include "phi_quad.h"       // my header
8
9 // pre-compute neighbors instead of "on the fly"
10 #define GUGU_STORE_NEIGHBORS
11
12 // length of a stack array; won't work on heap arrays!
13 #define LENGTH(stack_array) (sizeof(stack_array) / sizeof(stack_array[0]))
14
15 typedef unsigned long int ulong;
16 typedef unsigned long int ullong;
17 typedef unsigned int uint;
18 typedef unsigned short int ushort;
19
20 static const ulong kSeed = 123456;          // it's seed value
21 static const uint kDim[3] = {16, 16, 16};   // lattice dimensions
22 // How far to we jump in the array when "searching" for neighbours?
23 // This may be calculated at runtime, however, this way it's a compile time
24 // constant.
25 static const ulong steps[3] = {16, 256, 4096};
26 static const ullong kSweeps = (ullong)1e6;
27 static const ulong kThermalisationSweeps = 100000;
28 // scale the normal distribution used for Metropolis proposals. The value is
29 // chosen (by hand) so that acceptance rate is about 0.5
30 static const double kProposalScale = 1.5;
31 static const double kLambda = 1.1;
32 static const double k2Kappa = .1;
33
34 static dsfmt_t rng;                // random number generator
35 static double *lat;                // main system
36 static double *A_1, *A_2;         // observables
37 static ulong accepted_proposals = 0; // # of acc. metropolis proposals
38 static ulong volume;               // number of lattice sites
39 #ifdef GUGU_STORE_NEIGHBORS
40 static ulong *neigh_idx;
41 static const uint neigh_count = 2 * LENGTH(kDim);
42 #endif
43
44 int main() {
45     SeedRNG(kSeed);
46
47     // calculate lattice site count
48     volume = 1;
49     for (uint i = 0; i < LENGTH(kDim); i++) {
50         volume *= kDim[i];
51     }
52
53     // "calloc" automatically initializes to zero
54     lat = (double *)calloc(volume, sizeof(double));
55     A_1 = (double *)calloc(kSweeps, sizeof(double));
56     A_2 = (double *)calloc(kSweeps, sizeof(double));
57
58     // pre-compute neighbors
59     #ifdef GUGU_STORE_NEIGHBORS
60     neigh_idx = (ulong *)malloc(neigh_count * volume * sizeof(ulong));
61     for (ulong site = 0; site < volume; site++) {
62         // neighbors in positive direction
63         neigh_idx[neigh_count * site] =
64             site - site % steps[0] + (site + 1) % steps[0];
65         neigh_idx[neigh_count * site + 1] =

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66     site - site % steps[1] + (site + steps[0]) % steps[1];
67     neigh_idx[neigh_count * site + 2] =
68         site - site % steps[2] + (site + steps[1]) % steps[2];
69
70     // neighbors in negative direction
71     neigh_idx[neigh_count * site + 3] =
72         site - site % steps[0] + (site + steps[0] - 1) % steps[0];
73     neigh_idx[neigh_count * site + 4] =
74         site - site % steps[1] + (site + steps[1] - steps[0]) % steps[1];
75     neigh_idx[neigh_count * site + 5] =
76         site - site % steps[2] + (site + steps[2] - steps[1]) % steps[2];
77 }
78 #endif
79
80 // thermalisation
81 for (uint i = 0; i < kThermalisationSweeps; i++) {
82     SweepSequential();
83 }
84
85 // main simulation
86 for (uint i = 0; i < kSweeps; i++) {
87     SweepSequential();
88     Observe(i);
89 }
90
91 // analysis
92 printf("acceptance rate after %.1e sweeps: %f\n", (double)kSweeps,
93        (double)accepted_proposals / volume / kSweeps);
94
95 const uint binnings[] = {10, 100, 1000, 5000, 10000};
96 for (uint i = 0; i < LENGTH(binnings); i++) {
97     printf("A_1:");
98     BinningAnalysis(A_1, kSweeps, binnings[i]);
99     printf("A_2:");
100    BinningAnalysis(A_2, kSweeps, binnings[i]);
101 }
102
103 // cleanup
104 free(lat);
105 free(A_1);
106 free(A_2);
107 #ifdef GUGU_STORE_NEIGHBORS
108     free(neigh_idx);
109 #endif
110     return 0;
111 }
112
113 inline void SweepSequential() {
114     for (ulong i = 0; i < volume; i++) {
115         Propagate(i);
116     }
117 }
118
119 inline void Propagate(ulong site) {
120     double u = lat[site];
121
122     // make a proposal on how to alter lattice site state
123     double delta = GaussRandomNumber() * kProposalScale; // change in phi
124     double n = u + delta; // new value
125
126     // decide if we want to accept it
127
128     // gauss term
129     double gauss_diff = delta * (k2Kappa * SumNeighbors(site) - n - u);
130
131     // quartic term (not dependend on neighbors)

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132 double tmp = u * u - 1;
133 double quartic_diff = tmp * tmp;
134 tmp = n * n - 1;
135 quartic_diff -= tmp * tmp;
136 quartic_diff *= kLambda;
137
138 double energy_diff = gauss_diff + quartic_diff;
139
140 // update site with probability min(1, exp(energy_diff));
141 if (RandDouble() < exp(energy_diff)) {
142     lat[site] = n;
143     accepted_proposals++;
144 }
145 }
146
147 void Observe(ulong observation_index) {
148     double a1 = 0, a2 = 0;
149     for (ulong i = 0; i < volume; i++) {
150         a1 += SumPositiveNeighbors(i) * lat[i];
151         a2 += lat[i];
152     }
153     A_1[observation_index] = a1 / volume;
154     A_2[observation_index] = a2 * a2 / volume;
155 }
156
157 inline double SumNeighbors(ulong site) {
158     double sum = 0;
159 #ifdef GUGU_STORE_NEIGHBORS
160     for (uint i = 0; i < neigh_count; i++) {
161         sum += lat[neigh_idx[site * neigh_count + i]];
162     }
163 #else
164     sum += lat[site - site % steps[0] + (site + steps[0] - 1) % steps[0]];
165     sum += lat[site - site % steps[0] + (site + 1) % steps[0]];
166     sum += lat[site - site % steps[1] + (site + steps[1] - steps[0]) % steps[1]];
167     sum += lat[site - site % steps[1] + (site + steps[0]) % steps[1]];
168     sum += lat[site - site % steps[2] + (site + steps[2] - steps[1]) % steps[2]];
169     sum += lat[site - site % steps[2] + (site + steps[1]) % steps[2]];
170 #endif
171     return sum;
172 }
173
174 inline double SumPositiveNeighbors(ulong site) {
175     double sum = 0;
176 #ifdef GUGU_STORE_NEIGHBORS
177     for (uint i = 0; i < neigh_count / 2; i++) {
178         sum += lat[neigh_idx[site * neigh_count + i]];
179     }
180 #else
181     sum += lat[site - site % steps[0] + (site + 1) % steps[0]];
182     sum += lat[site - site % steps[1] + (site + steps[0]) % steps[1]];
183     sum += lat[site - site % steps[2] + (site + steps[1]) % steps[2]];
184 #endif
185     return sum;
186 }
187
188 double BinnedStatisticalError(const double *array, const ulong length,
189                               const ulong bin_size) {
190 #pragma GCC diagnostic push
191 #pragma GCC diagnostic ignored "-Wbad-function-cast"
192     ulong n_bins = (ulong)ceil((double)length / bin_size);
193 #pragma GCC diagnostic pop
194     double *local_averages = (double *)calloc(n_bins, sizeof(double));
195     for (ulong i = 0; i < length; i++) {
196         local_averages[i / bin_size] += array[i];
197     }

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198     for (ulong i = 0; i < n_bins; i++) {
199         local_averages[i] /= bin_size;
200     }
201     double err = Variance(local_averages, n_bins) / n_bins;
202     free(local_averages);
203     return sqrt(err);
204 }
205
206 void BinningAnalysis(const double *data, const ulong length,
207                     const ulong bin_size) {
208     printf("analysing at bin size %lu...\n", bin_size);
209     double binned_error = BinnedStatisticalError(data, length, bin_size);
210     double raw_error = sqrt(Variance(data, length) / length);
211     double tau_int = .5 * length * pow(binned_error / raw_error, 2);
212     printf("value, error and tau_int est. : %7f %7f %0f\n", Average(data, length),
213           binned_error, tau_int);
214 }
215
216 // As we just plain sum the elements (no Kahan summation or anything), care
217 // needs to be taken on large systems.
218 inline double Average(const double *array, const ulong length) {
219     double sum = 0.;
220     for (ulong i = 0; i < length; i++) {
221         sum += array[i];
222     }
223     return sum / length;
224 }
225
226 double Variance(const double *array, const ulong length) {
227     double average = Average(array, length);
228     double sum_of_squares = 0.;
229     for (ulong i = 0; i < length; i++) {
230         sum_of_squares += array[i] * array[i];
231     }
232     sum_of_squares /= length;
233     return sum_of_squares - average * average;
234 }
235
236 void SeedRNG(uint seed) { dsfmt_init_gen_rand(&rng, seed); }
237
238 // uses dSFMT from included library
239 inline double RandDouble() { return dsfmt_genrand_close_open(&rng); }
240
241 // we use the Marsaglia polar method, taken from
242 // https://en.wikipedia.org/wiki/Marsaglia_polar_method
243 double GaussRandomNumber() {
244     static char hasSpare = 0;
245     static double spare;
246
247     if (hasSpare == 1) {
248         hasSpare = 0;
249         return spare;
250     }
251
252     hasSpare = 1;
253     static double u, v, s;
254     do {
255         u = dsfmt_genrand_close1_open2(&rng) * 2 - 3;
256         v = dsfmt_genrand_close1_open2(&rng) * 2 - 3;
257         s = u * u + v * v;
258     } while (s >= 1 || s == 0);
259     #pragma GCC diagnostic ignored "-Wfloat-equal"
260     #pragma GCC diagnostic pop
261     s = sqrt(-2.0 * log(s) / s);

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264     spare = v * s;
265     return u * s;
266 }
267
268 // Does no checks at all.
269 void PersistArray(double *array, long long unsigned int element_count,
270                  const char *file_name) {
271     printf("persisting %i doubles\n", (int)element_count);
272     FILE *file = fopen(file_name, "wb");
273     fwrite(array, sizeof(double), sizeof(double) * element_count, file);
274     fclose(file);
275 }
276
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