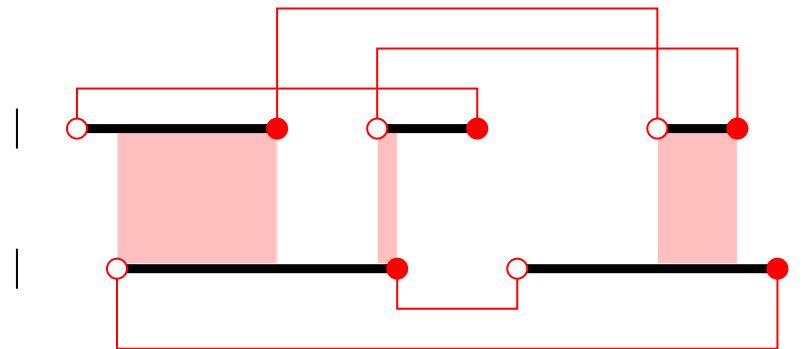


# Diagrammatic Monte Carlo methods for Fermions

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PRL 97, 076405 (2006)

PRB 76, 235123 (2007)

PRB 74, 155107 (2006)

PRL 99, 126405 (2007)

PRB 75, 085108 (2007)

PRL 99, 146404 (2007)

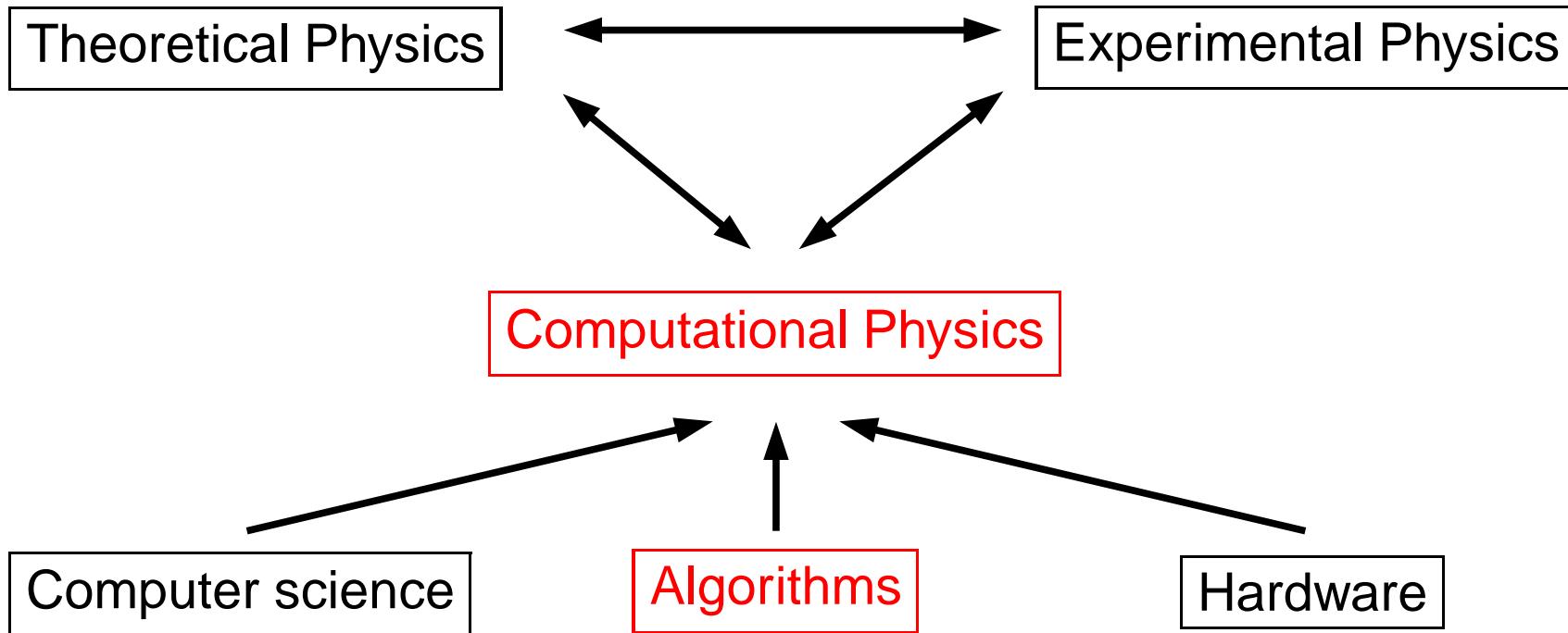
Support: NSF-DMR-0705847

Urbana, June 08

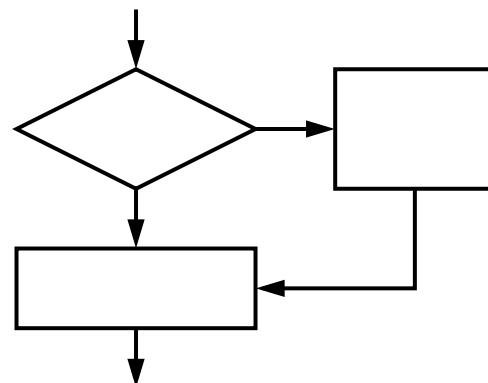
# Outline

- Motivation
  - Dynamical mean field theory for fermionic lattice models  
⇒ **impurity models**
- Recent advances im methodology
  - Diagrammatic Monte Carlo approach  
⇒ **weak-coupling expansion**  
⇒ **expansion in hybridization**
- Application
  - Metal-insulator transition in the Hubbard model
  - "Spin glass" transition in a 3-orbital model
- **Collaborators**
  - A. J. Millis, E. Gull, M. Troyer

# Introduction



```
template  
<class model,  
 class lattice>  
class simulation{  
...  
};
```



# Introduction

Theoretical Physics

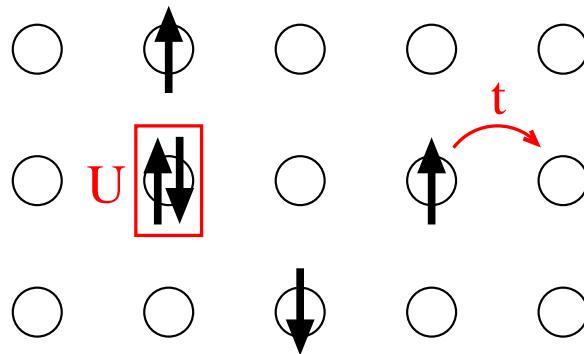
Hubbard model

Experimental Physics

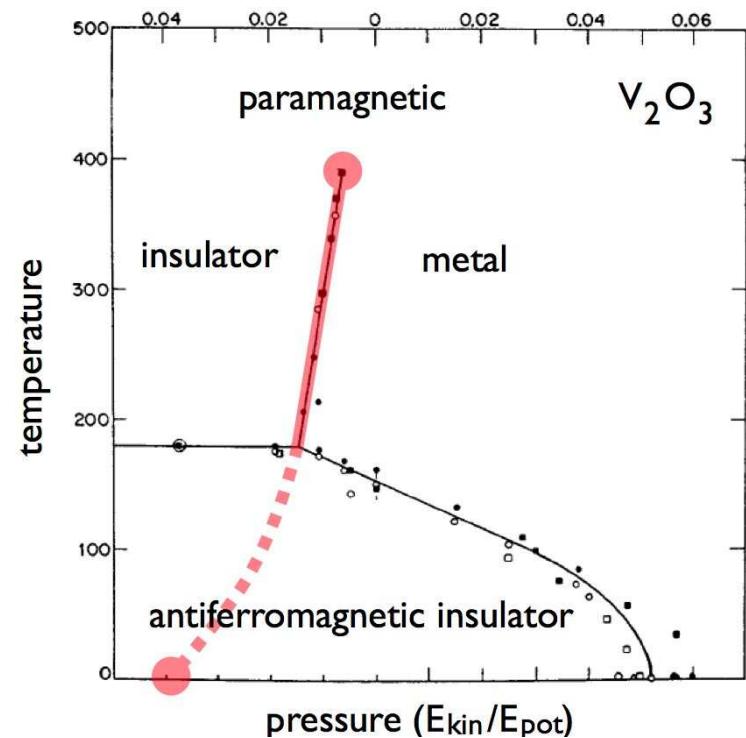
correlation driven  
metal-insulator transition

Computational Physics

$$H = U \sum_i n_{i\uparrow} n_{i\downarrow} - t \sum_{\langle i,j \rangle, \sigma} c_{i,\sigma}^\dagger c_{j,\sigma}$$



not analytically solvable



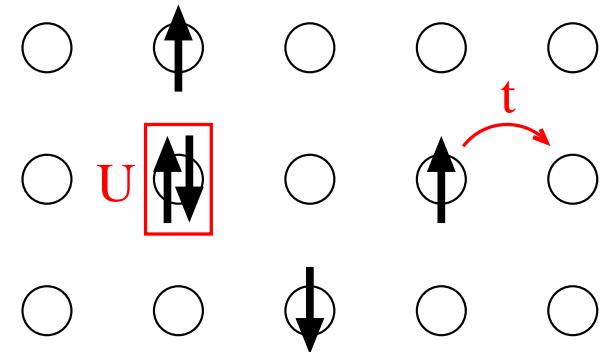
McWhan et al., (1973)

Urbana, June 08

# Introduction

## Simulation of correlated lattice models

$$H_{\text{Hubbard}} = U \sum_i n_{i\uparrow} n_{i\downarrow} - t \sum_{\langle i,j \rangle, \sigma} c_{i,\sigma}^\dagger c_{j,\sigma}$$



- Exact diagonalization: up to 20 sites



- Monte Carlo: fermion sign problem



⇒ Simulation of 2D, 3D lattice models not possible

⇒ Need new methods / approximate descriptions

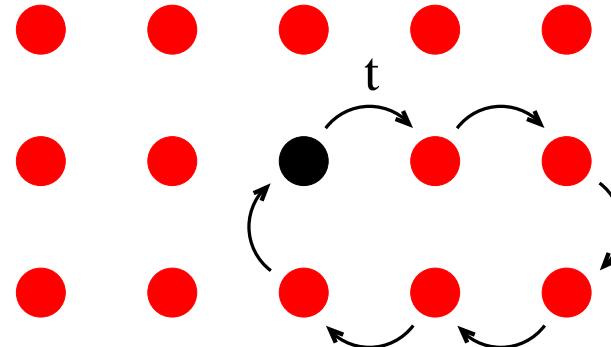
e. g. Dynamical Mean Field Theory (DMFT)

# Motivation

Dynamical mean field theory *Metzner & Vollhardt (1989), Georges & Kotliar (1992)*

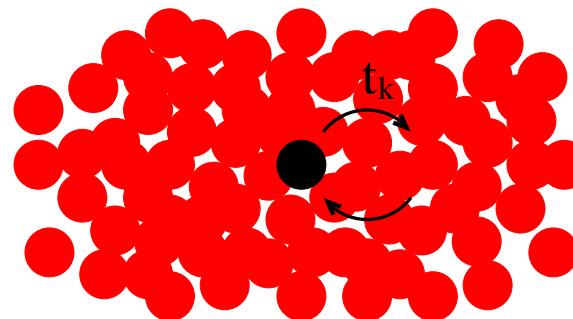
- Lattice model

$$H_{\text{latt}} = U \sum_i n_{i\uparrow} n_{i\downarrow} - t \sum_{\langle i,j \rangle, \sigma} c_{i,\sigma}^\dagger c_{j,\sigma}$$



- Quantum impurity model

$$H_{\text{imp}} = U n_\uparrow n_\downarrow - \sum_{k,\sigma} (t_k c_\sigma^\dagger a_{k,\sigma}^{\text{bath}} + h.c.) + H_{\text{bath}}$$

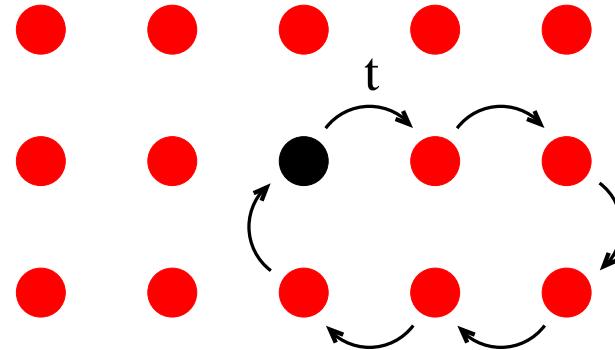


# Motivation

Dynamical mean field theory *Metzner & Vollhardt (1989), Georges & Kotliar (1992)*

- Lattice model

$$H_{\text{latt}} = U \sum_i n_{i\uparrow} n_{i\downarrow} - t \sum_{\langle i,j \rangle, \sigma} c_{i,\sigma}^\dagger c_{j,\sigma}$$



- Effective action (hybridization function  $F(\tau)$ )

$$S = U \int d\tau n_\uparrow(\tau) n_\downarrow(\tau) - \sum_\sigma \int d\tau d\tau' c_\sigma(\tau) F_\sigma(\tau - \tau') c_\sigma^\dagger(\tau')$$



- Self-consistency condition

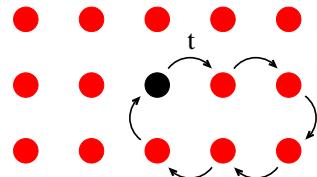
$$G_{\text{latt}}^{\text{loc}}(\tau) = G_{\text{imp}}(\tau)$$

# Motivation

Dynamical mean field theory *Metzner & Vollhardt (1989), Georges & Kotliar (1992)*

- Self-consistency loop couples the impurity to the lattice

Lattice model



$\Rightarrow \Rightarrow \Rightarrow \Rightarrow \Rightarrow \Rightarrow$

$$\uparrow \qquad G_{\text{latt}}^{\text{loc}} = G_{\text{imp}}$$

Hilbert transform

$$\uparrow \qquad \Sigma_{\text{latt}} = \Sigma_{\text{imp}}$$
$$\Leftarrow \Leftarrow \Leftarrow \Leftarrow \Leftarrow \Leftarrow$$

Impurity model



$$S_{\text{imp}}[F(\tau)]$$

↓

impurity solver

$$\Downarrow$$
$$G_{\text{imp}}(\tau)$$

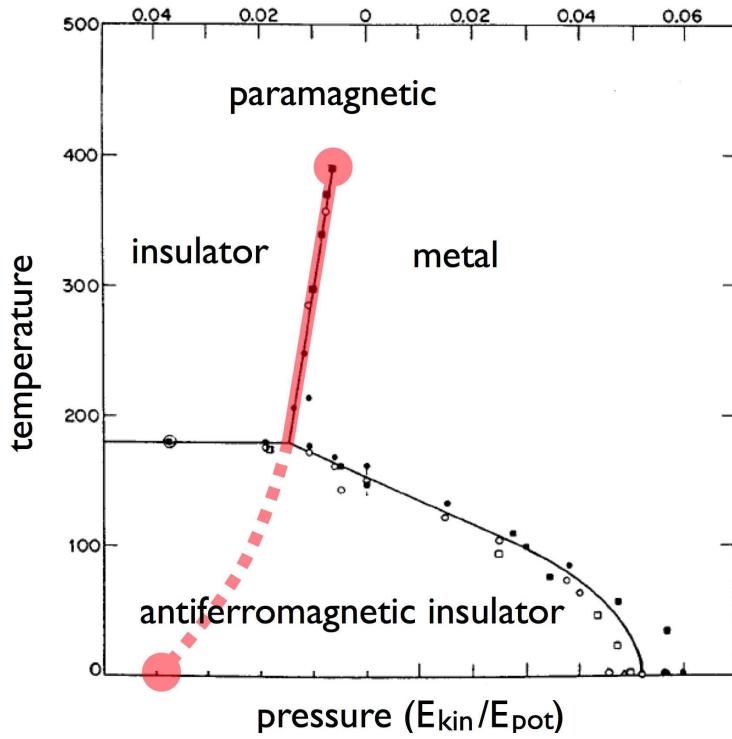
- Computationally expensive step: solution of the impurity problem

# Example: Hubbard model

Correlation driven metal-insulator (Mott) transition

- Phasediagram for  $V_2O_3$

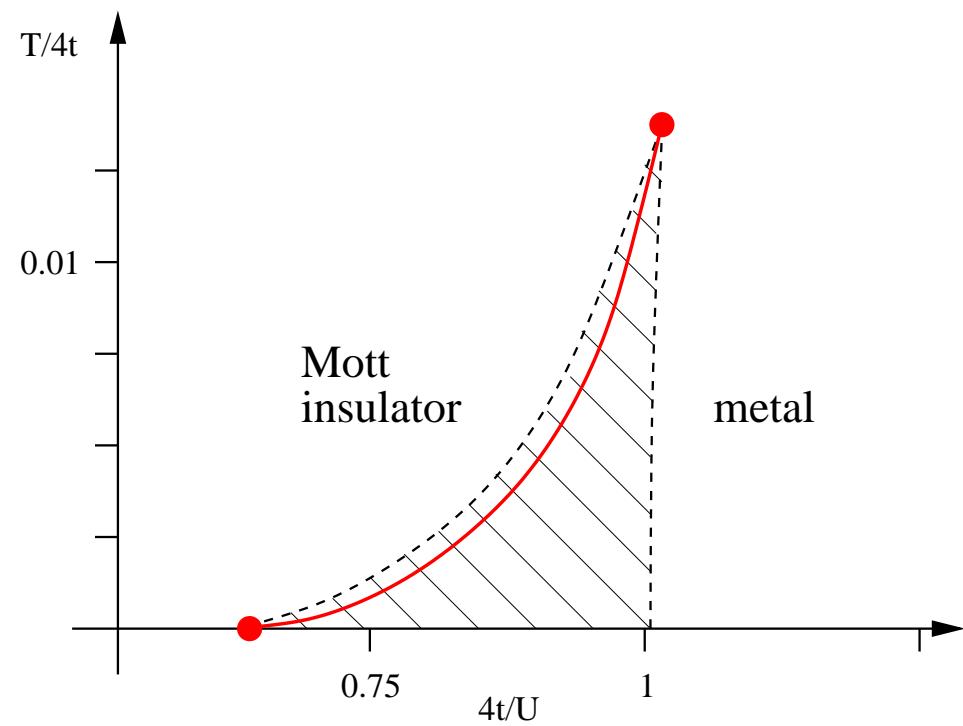
*McWhan et al., (1973)*



paramagnetic DMFT solution

1-band Hubbard model

*Georges & Krauth (1993), Blümer (2002)*



- More realistic multi-band simulation requires powerful impurity solvers

# Diagrammatic Monte Carlo

## Weak coupling vs. strong coupling approach

- Diagrammatic QMC = stochastic sampling of Feynman diagrams
- Hubbard model:  $Z = \text{Tr} T_\tau e^{-S}$  with action

$$S = \underbrace{-\sum_{\sigma} \int_0^{\beta} d\tau d\tau' c_{\sigma}(\tau) F_{\sigma}(\tau - \tau') c_{\sigma}^{\dagger}(\tau')}_{S_F} + \underbrace{U \int_0^{\beta} d\tau n_{\uparrow} n_{\downarrow}}_{S_U}$$

- Weak-coupling expansion

*Rombouts et al., PRL (1999); Rubtsov et al., PRB (2005); Gull et al., EPL (2008)*

Treat quadratic part ( $S_F$ ) exactly, expand  $Z$  in powers of  $S_U$

- Hybridization expansion

*Werner et al., PRL (2006); Werner & Millis, PRB (2006); Haule, PRB (2007); Werner & Millis, PRL (2007)*

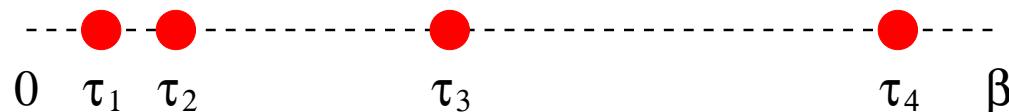
Treat local part ( $S_U$ ) exactly, expand  $Z$  in powers of  $S_F$

# Diagrammatic Monte Carlo

Expansion in  $U$  + auxiliary field decomposition

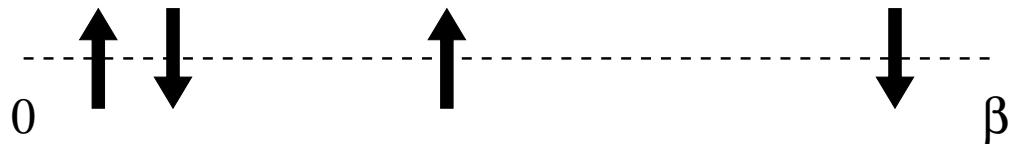
Rombouts et al., PRL (1999), Gull et al., EPL (2008)

- Expand  $Z$  in powers of  $K/\beta - U(n_\uparrow n_\downarrow - (n_\uparrow + n_\downarrow)/2)$



- Decouple "interaction vertices" using Rombouts et al., PRL (1999)

$$K/\beta - U(n_\uparrow n_\downarrow - (n_\uparrow + n_\downarrow)/2) = (K/2\beta) \sum_{s=-1,1} e^{\gamma s(n_\uparrow - n_\downarrow)}$$
$$\cosh(\gamma) = 1 + (\beta U/2K)$$



# Diagrammatic Monte Carlo

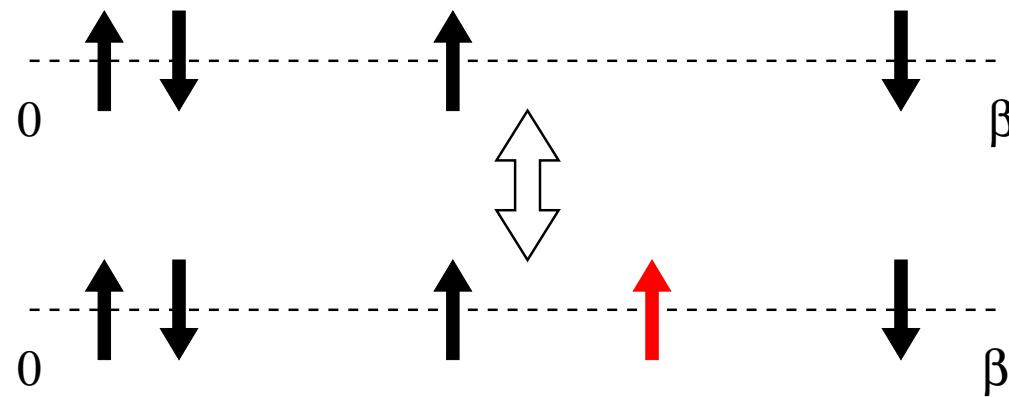
Expansion in  $U$  + auxiliary field decomposition

Rombouts et al., PRL (1999), Gull et al., EPL (2008)

- Weight of the configuration ( $\Gamma_\sigma = \text{diag}(\gamma\sigma s_1, \dots)$ ,  $(G_0)_{ij} = g_0(\tau_i - \tau_j)$ )

$$w(\{s_i, \tau_i\}) = \left(\frac{Kd\tau}{2\beta}\right)^n \prod_\sigma \det \left( e^{\Gamma_\sigma} - G_{0\sigma}(e^{\Gamma_\sigma} - I) \right)$$

- Local updates: insertion/removal of an auxiliary spin

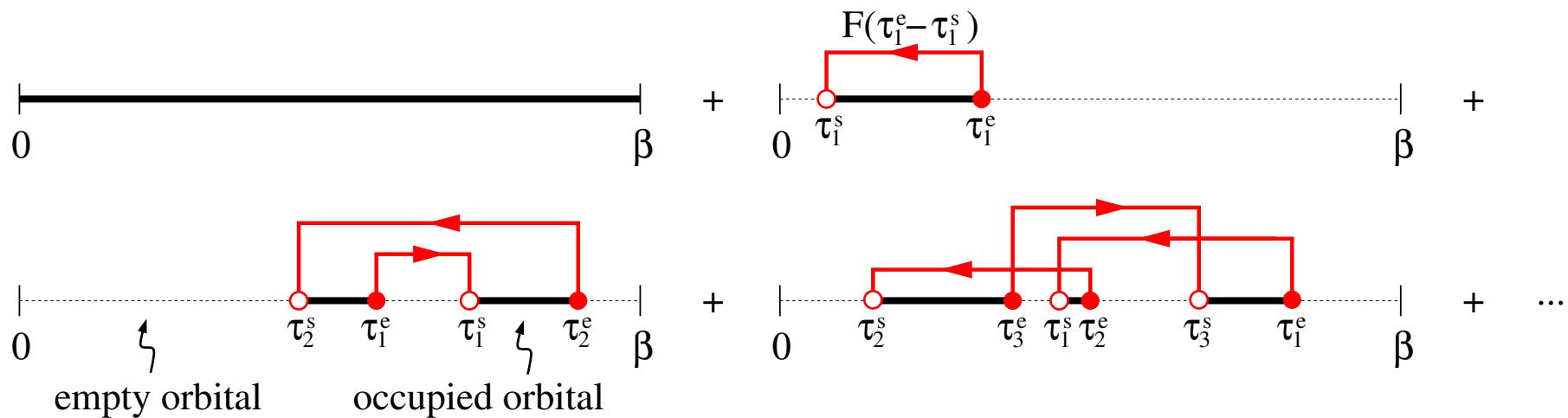


- Advantage: less spins than Hirsch-Fye method  
⇒ faster updates, shorter autocorrelation (thermalization) times

# Diagrammatic Monte Carlo

Expansion in the impurity-bath hybridization  $F$  Werner et al., PRL (2006)

- Non-interacting model:  $Z = TrT_\tau \exp \left[ \int_0^\beta d\tau d\tau' c(\tau) F(\tau - \tau') c^\dagger(\tau') \right]$
- Expand exponential in powers of  $F$



- Some diagrams have negative weight  
⇒ sampling individual diagrams leads to a severe sign problem

# Diagrammatic Monte Carlo

Expansion in the impurity-bath hybridization  $F$  Werner et al., PRL (2006)

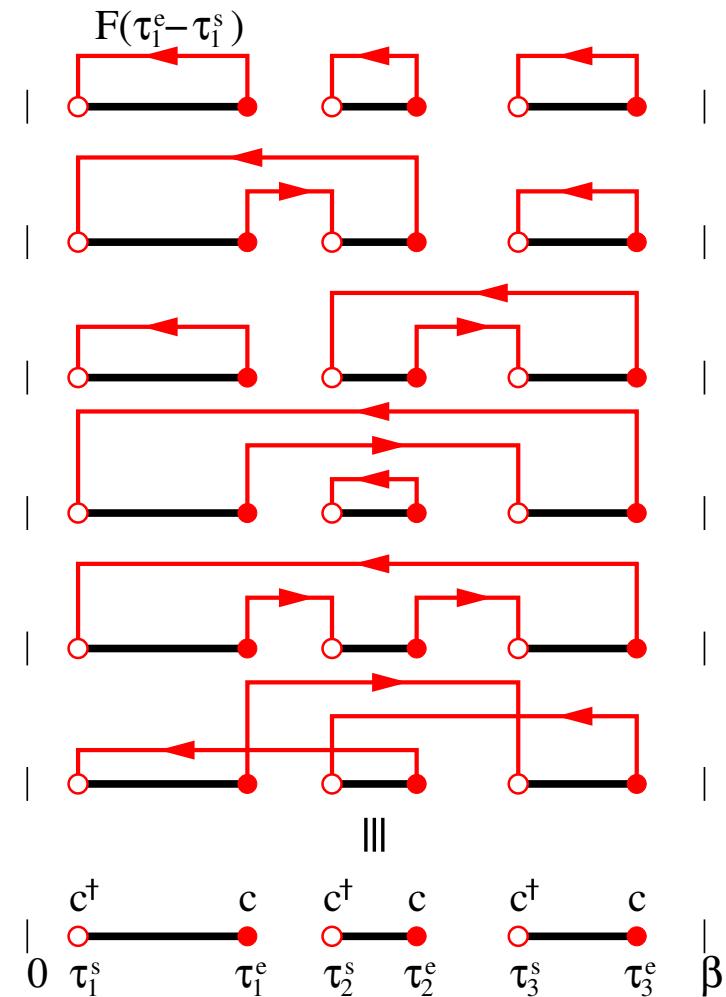
- Collect the diagrams with the same  $\{c(\tau_i^s), c^\dagger(\tau_i^e)\}$  into a determinant

$$\det \mathcal{F}$$

$$(\mathcal{F})_{m,n} = F(\tau_m^e - \tau_n^s)$$

- resums huge numbers of diagrams  
 $(100! = 10^{158})$   
→ eliminates the sign problem

- $Z = \text{sum of all operator sequences}$

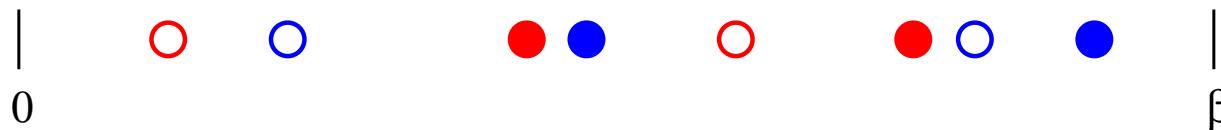


# Diagrammatic Monte Carlo

## Generalizations

- **Arbitrary interactions:**  $U^{\alpha\beta\gamma\delta} c_\alpha^\dagger c_\beta c_\gamma^\dagger c_\delta$ ,  $\vec{S} \cdot c_\alpha^\dagger \vec{\sigma}_{\alpha,\beta} c_\beta$ ,  $\vec{S} \cdot \vec{L}$ , ...

*Werner & Millis, PRB (2006); Haule, PRB (2007)*



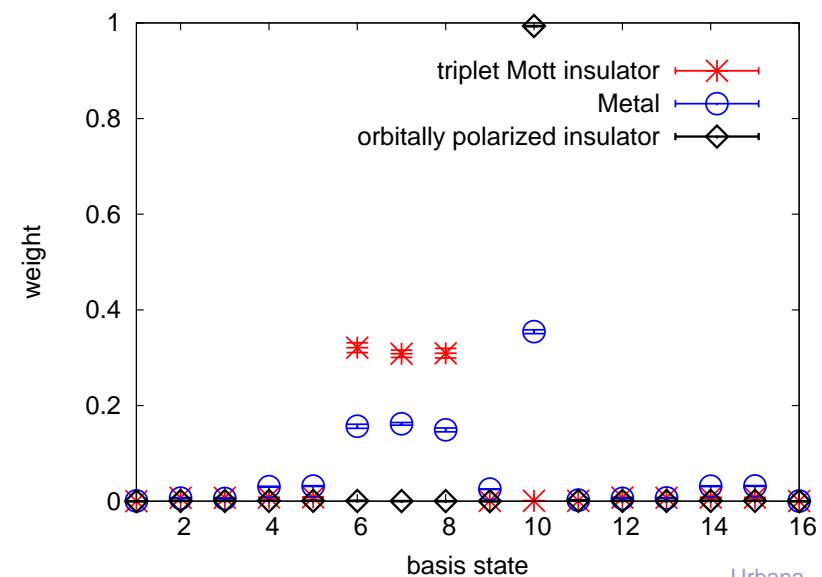
$$w = Tr \left[ e^{-H_{loc}\tau_1} \psi_\uparrow^\dagger e^{-H_{loc}(\tau_2 - \tau_1)} \psi_\downarrow^\dagger e^{-H_{loc}(\tau_3 - \tau_2)} \psi_\uparrow \dots \right] \det \mathcal{F}_\uparrow \det \mathcal{F}_\downarrow$$

⊕ local problem treated exactly

⇒ flexible

⇒ histogram of relevant states

⊖ scales exponentially with  
# sites, orbitals

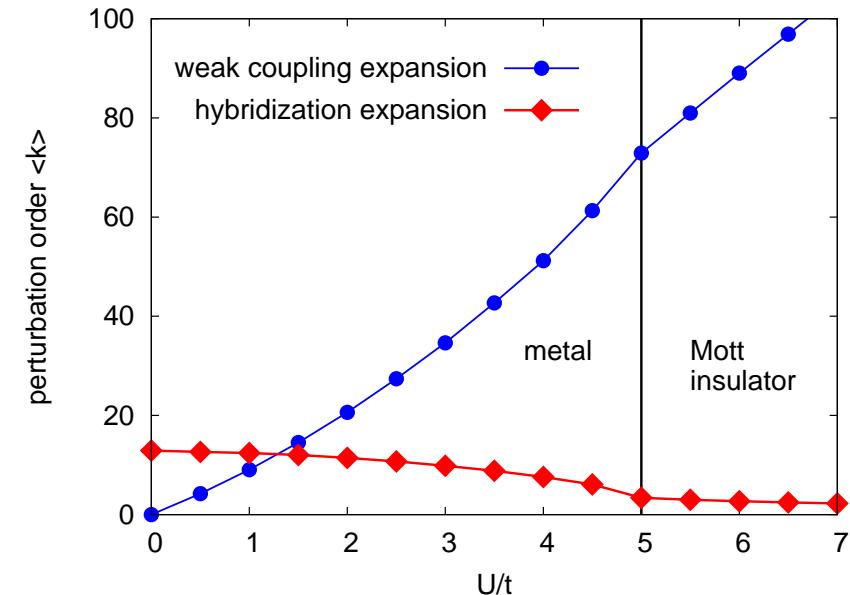


# Efficiency

Scaling of the average perturbation order  $\langle k \rangle$  Gull et al, PRB (2007)

- Computational effort grows  $O(k^3)$  with size  $k$  of determinants
- Weak coupling expansion:  
 $\langle k \rangle \sim U$
- Hybridization expansion:  
 $\langle k \rangle$  decreases with increasing  $U$

⇒ In the strong correlation regime, speed-ups of  $10^4$ - $10^5$



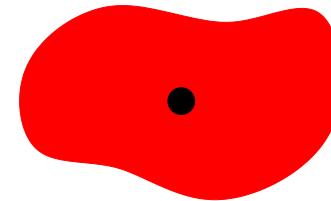
# 1-band Hubbard model

Metal-insulator transition on the 2D square lattice (bandwidth =  $8t$ )

Gull et al, EPL (2008)

- Single site DMFT:  $H_{\text{loc}} = U n_{\uparrow} n_{\downarrow}$

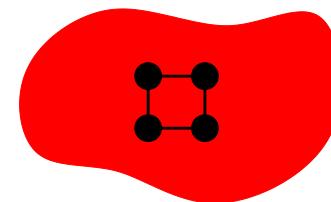
⇒ "Mott" transition at  $U_c \approx 12t$



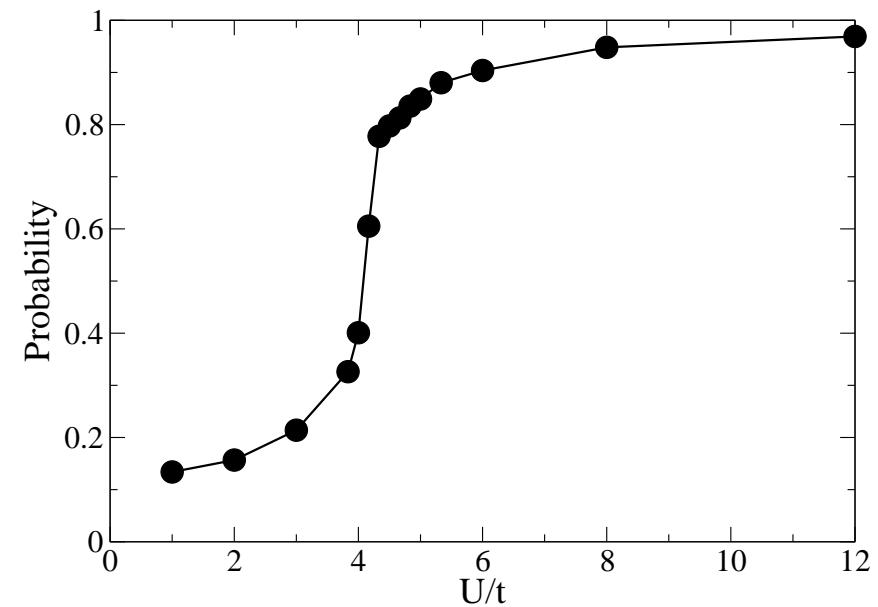
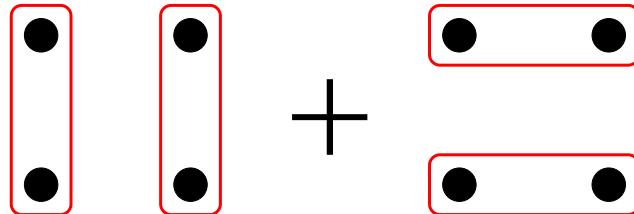
- 4 site DMFT:

$$H_{\text{loc}} = \sum_{k,\sigma} \epsilon_k c_{k,\sigma}^\dagger c_{k,\sigma} + \sum_i U n_{\uparrow} n_{\downarrow}$$

⇒ "Slater" transition at  $U_c \approx 4t$



collapse into plaquette singlet state

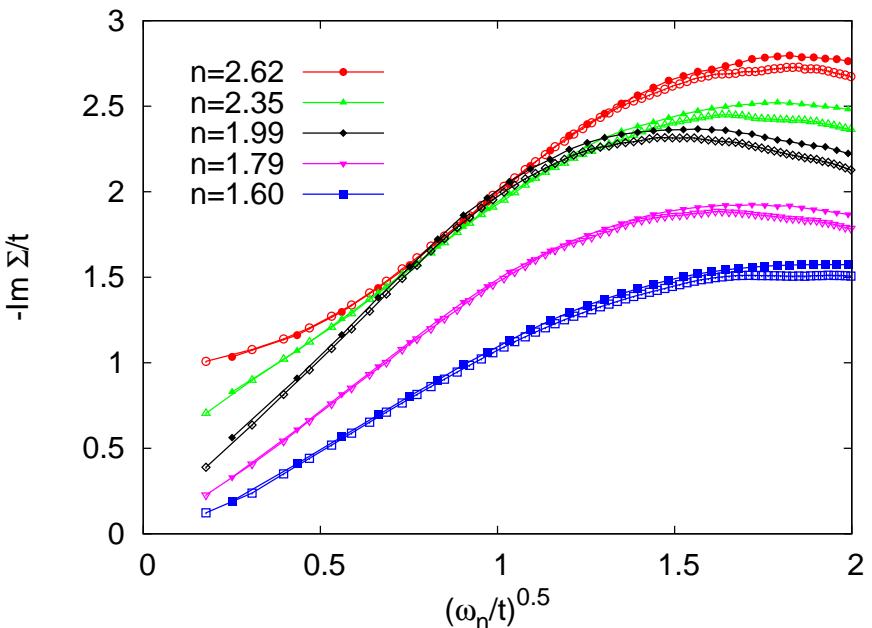
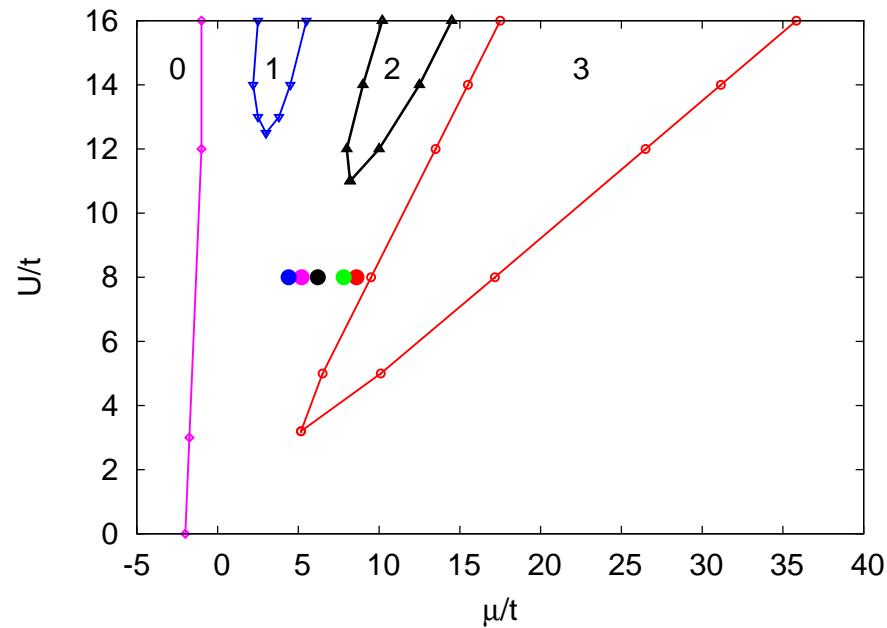


# 3-orbital model

Non-Fermi liquid behavior in multi-orbital models with Hund coupling

Werner et al, arXiv:cond-mat/0806.2621

- $H_{\text{loc}} = \sum_{\alpha} U n_{\alpha,\uparrow} n_{\alpha,\downarrow} + \sum_{\alpha \neq \beta, \sigma} U' n_{\alpha,\sigma} n_{\beta,-\sigma} + \sum_{\alpha \neq \beta, \sigma} (U' - J) n_{\alpha,\sigma} n_{\beta,\sigma}$   
 $- \sum_{\alpha \neq \beta} J (\psi_{\alpha,\downarrow}^{\dagger} \psi_{\beta,\uparrow}^{\dagger} \psi_{\beta,\downarrow} \psi_{\alpha,\uparrow} + \psi_{\beta,\uparrow}^{\dagger} \psi_{\beta,\downarrow}^{\dagger} \psi_{\alpha,\uparrow} \psi_{\alpha,\downarrow} + h.c.) - \sum_{\alpha, \sigma} \mu n_{\alpha,\sigma}$
- Bethe lattice with bandwidth  $4t$ ,  $U' = U - 2J$
- Phase diagram for  $J = U/6$  (left) and self-energy at  $U/t = 8$  (right)

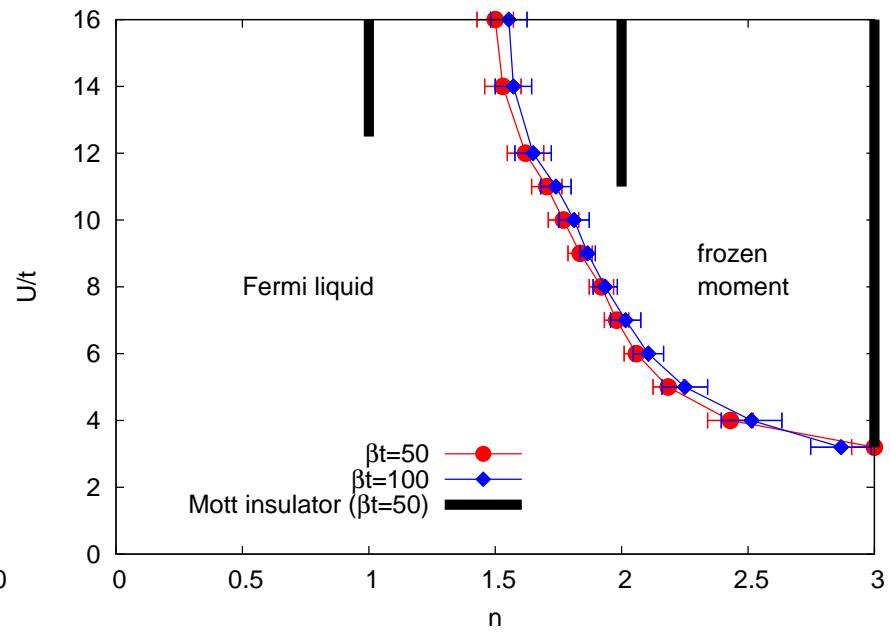
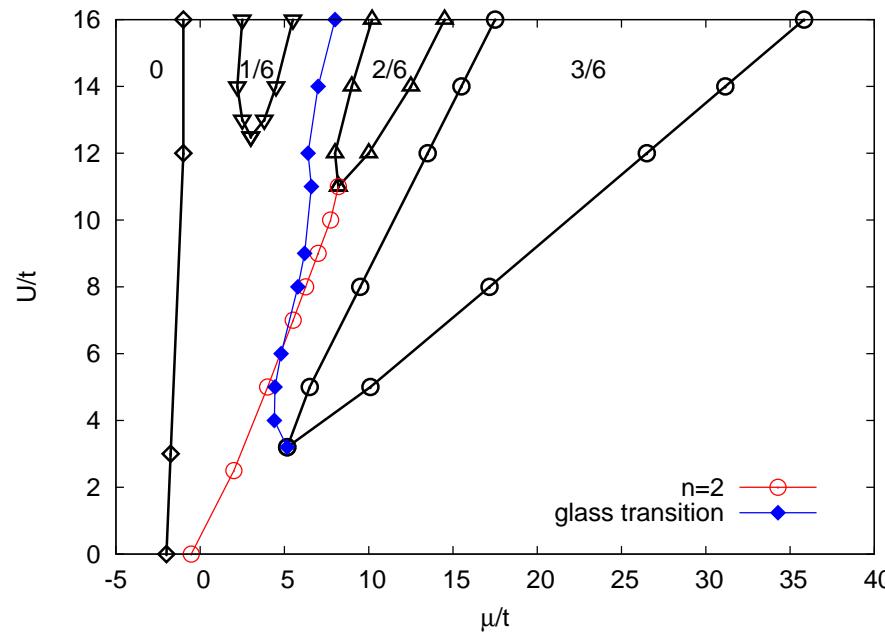


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 $- \sum_{\alpha \neq \beta} J (\psi_{\alpha,\downarrow}^{\dagger} \psi_{\beta,\uparrow}^{\dagger} \psi_{\beta,\downarrow} \psi_{\alpha,\uparrow} + \psi_{\beta,\uparrow}^{\dagger} \psi_{\beta,\downarrow}^{\dagger} \psi_{\alpha,\uparrow} \psi_{\alpha,\downarrow} + h.c.) - \sum_{\alpha,\sigma} \mu n_{\alpha,\sigma}$
- Transition to a phase with frozen moments
- Broad quantum critical regime  $\Rightarrow \text{Im}\Sigma \sim \sqrt{\omega_n} \Rightarrow \sigma(\Omega) \sim 1/\sqrt{\Omega}$



# Conclusions & Outlook

- Diagrammatic MC simulation of impurity models:
  - Weak-coupling method for large impurity clusters
  - "Strong-coupling" method for multi-orbital models
- On-going projects:
  - LDA+DMFT simulation of transition metal oxides and actinide compounds
  - Adaptation of the diagrammatic approach to real-time dynamics (non-equilibrium systems)
- Job openings: PhD and postdoc position at ETH Zürich

