## Path Integral Monte Carlo for Bosons

Summer school 2012 "QMC Theory and Fundamentals"


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## Properties of Bosons and Fermions

|  | BoSOnS | Fermions |
| :--- | :---: | :---: |
| Spin | $0,1,2,3, \ldots$ | $1 / 2,3 / 2, \ldots$ |
| Elemental particles | Photons, <br> W \& $Z$ bosons | Electrons, protons, <br> neutrons, quarks |
| Compound particles | 4 He atoms, phonons | 3He atoms |
| Statistics | Bose-Einstein | Fermi-Dirac |
| Wavefunction type | Symmetric | Antisymmetric |
| Effects | Bose condensation | Pauli exclusion |

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## Bosonic and Fermionic Path Integrals

Bosonic density matrix:
Sum over all symmetric eigenstates.
$\rho_{B}\left(R, R^{\prime}, \beta\right)=\sum_{i} e^{-\beta E_{i}} \Psi_{S}^{[i]^{*}}(R) \Psi_{S}^{[i]}\left(R^{\prime}\right)$

Fermionic density matrix:
Sum over all antisymmetric eigenstates.

$$
\rho_{F}\left(R, R^{\prime}, \beta\right)=\sum_{i} e^{-\beta E_{i}} \Psi_{A S}^{[i]^{*}}(R) \Psi_{A S}^{[i]}\left(R^{\prime}\right)
$$

Project out symmetric and antisymmetric states:

$$
\rho_{B / F}\left(R, R^{\prime}, \beta\right)=\sum_{i} e^{-\beta E_{i}} \sum_{P}( \pm 1)^{P} \Psi^{[i]^{*}}(P R) \sum_{P^{\prime}}( \pm 1)^{P^{\prime}} \Psi^{[i]}\left(P^{\prime} R^{\prime}\right)
$$

Apply projection to the density matrix:

$$
\rho_{B}\left(R, R^{\prime}, \beta\right)=\sum_{P}(+1)^{P} \rho_{D}\left(R, P R^{\prime}, \beta\right) \quad \rho_{F}\left(R, R^{\prime}, \beta\right)=\sum_{P}(-1)^{P} \rho_{D}\left(R, P R^{\prime}, \beta\right)
$$

$$
\langle R| \hat{\rho}_{F / B}\left|R^{\prime}\right\rangle=\sum_{P}( \pm 1)^{P} \int d R_{1} \ldots \int d R_{M-1}\langle R| e^{-\tau \hat{\mathrm{H}}}\left|R_{1}\right\rangle \ldots\left\langle R_{M-1}\right| e^{-\tau \hat{\mathrm{H}}}\left|P R^{\prime}\right\rangle
$$

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Project out the symmetric states:
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Sum over all antisymmetric eigenstates.

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\rho_{F}\left(R, R^{\prime}, \beta\right)=\sum_{i} e^{-\beta E_{i}} \Psi_{A S}^{[i]^{*}}(R) \Psi_{A S}^{[i]}\left(R^{\prime}\right)
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Project out the antisymmetric states:

$$
\rho_{F}\left(R, R^{\prime}, \beta\right)=\sum_{P}(-1)^{P} \rho_{D}\left(R, P R^{\prime}, \beta\right)
$$

$\langle R| \hat{\rho}_{F / B}\left|R^{\prime}\right\rangle=\sum_{P}( \pm 1)^{P} \int d R_{1} \ldots \int d R_{M-1}\langle R| e^{-\tau \hat{\mathrm{H}}}\left|R_{1}\right\rangle \ldots\left\langle R_{M-1}\right| e^{-\tau \hat{\mathrm{H}}}\left|P R^{\prime}\right\rangle$


## Particle Statistics

## leads to exchange effects represented by permutations

Symmetry leads to bosonic and fermionic path integrals
$\langle R| \hat{\rho}_{F / B}\left|R^{\prime}\right\rangle=\sum_{P}( \pm 1)^{P} \int d R_{1} \ldots \int d R_{M-1}\langle R| e^{-\tau \hat{\tau}}\left|R_{1}\right\rangle \ldots\left\langle R_{M-1}\right| e^{-\tau \hat{t}}\left|P R^{\prime}\right\rangle$

Bosons: Long permutation cycles, only positive contributions
$\rightarrow$ superfluidity in ${ }^{4} \mathrm{He}$


Fermions: Cancellation of positive and negative contributions
$\rightarrow$ Fermion sign problem, efficiency $e^{-\beta N}$

Fixed node approximation

$$
\langle R| \hat{\rho}_{F}\left|R^{\prime}\right\rangle=\sum_{P}(-1)^{P} \oint_{\rho_{T} \geq 0} d R_{t} e^{-S\left[R_{t}\right]}
$$

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1. Permutation sampling

## How do we sample the permutation space?



Step 0: Pick an imaginary time window

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Step 0: Pick an imaginary time window Step 1: Study all possible permutations and determine their sign.

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$\left.\begin{array}{|ccc|}\hline\left(\begin{array}{lll}1 & 2 & 3\end{array}\right) \\ & \downarrow \\ \left(\begin{array}{ll}1 & 2\end{array}\right. & 3\end{array}\right)$

Identity permutation (1)

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$\left.\begin{array}{|cc|}\left.\hline \begin{array}{ccc}1 & 2 & 3 \\ \downarrow \\ \downarrow & \\ (12 & 2\end{array}\right) \\ P=+1\end{array}\right) \quad$ Identity permutation (1)

Burkhard Militzer, UC Berkeley: "Path Integral Monte Carlo", 2012

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| :---: | :---: |
| $\begin{gathered} \left(\begin{array}{lll} 1 & 2 & 3 \end{array}\right) \\ \downarrow \\ \left(\begin{array}{lll} 1 & 3 & 2 \end{array}\right) \\ P=-1 \end{gathered}$ | 2-particle permutation (3) |
| $\begin{gathered} \left(\begin{array}{lll} 1 & 2 & 3 \end{array}\right) \\ \downarrow \\ \downarrow \\ \left(\begin{array}{lll} 1 & 3 & 2 \end{array}\right) \\ P=-1 \end{gathered}$ | 3-particle cyclic permutation (2) |

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## How do we sample the permutation space?



Step 0: Pick an imaginary time window Step 1: Study all possible permutations and determine their sign.
Step 2: Build a table containing all possible permutations based on the free particle density matrix:

$$
\pi(P)=\frac{\rho\left(R_{0}, P R_{8}, 8 \tau\right)}{\sum_{P^{\prime}} \rho\left(R_{0}, P^{\prime} R_{8}, 8 \tau\right)}
$$

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## How do we sample the the full permutation space?



Step 0: Pick an imaginary time window
Step 1: Study all possible permutations and determine their sign.
Step 2: Build a table containing all possible permutations based on the free particle density matrix:

$$
\pi(P)=\frac{\rho\left(R_{0}, P R_{8}, 8 \tau\right)}{\sum_{P^{\prime}} \rho\left(R_{0}, P^{\prime} R_{8}, 8 \tau\right)}
$$

Step 3: Pick from permutation table
Step 4: Regrow the permuted path using the bisection or Levy method.
Step 5: Accept or Reject based on action.

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## How to construct a table containing all likely permutations?



Step 0: Pick an imaginary time window Step 1: Include all two-particle permutations that have a good chance of acceptance. Discriminate against distant pairs.

Step 3: Pick from permutation table Step 4: Regrow the permuted path using the bisection or Levy method. Step 5: Accept or Reject based on action.

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Step 3: 4 body-permutations

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## Permutations in bosonic path integrals can explain superfluidity in ${ }^{4} \mathrm{He}$

Symmetry leads to bosonic and fermionic path integrals

$$
\langle R| \hat{\rho}_{F / B}\left|R^{\prime}\right\rangle=\sum_{P}( \pm 1)^{P} \int d R_{1} \ldots \int d R_{M-1}\langle R| e^{-\tau \hat{h}}\left|R_{1}\right\rangle . \ldots\left\{R_{M-1}\left|e^{-\hat{t h}}\right| P R^{\prime}\right\rangle
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Bosons: Long permutation cycles, only positive contributions
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PIMC reproduces $\lambda$-transition in ${ }^{4} \mathrm{He}$


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$$

Bosons: Long permutation cycles, only positive contributions
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Bose-Einstein condensation (BEC) occurs when the thermal de Broglie wavelength is of the interatomic spacing:

$$
k_{B} T \approx h^{2} \rho^{2 / 3} / m
$$

Most systems will freeze instead of becoming a superfluid, even light particles as $\mathrm{H}_{2}$ molecules. In $\mathrm{He}^{4}$, the zero-point energy overcomes the lattice confinement.

## What is superfluidity?

Pyotr Kapitza* discovered that liquid helium flows without friction when cooled below 2.17 K . This phenomenon is termed superfluidity. A superfluid shows several spectacular effects. For example, superfluid helium cannot be kept in an open vessel because then the fluid creeps as a thin film up the vessel wall and over the rim.

*Nobel Prize 1978 A superfluid has no surface tension.

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## What materials exhibit superfluidity?

1. Fluid ${ }^{4} \mathrm{He}$ (boson)
2. 
3. 
4. 
5. 

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## What materials exhibit superfluidity?

1. Fluid ${ }^{4} \mathrm{He}$ (boson)
2. Fluid ${ }^{3} \mathrm{He}$ (pairing)
3. Lasercooled atoms magnet traps
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5. 

## What materials exhibit superfluidity?

1. Fluid ${ }^{4} \mathrm{He}$ (boson)
2. Fluid ${ }^{3} \mathrm{He}$ (pairing)
3. Lasercooled atoms magnet traps
4. Molecules in magnetic traps.
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## What materials exhibit superfluidity?

1. Fluid ${ }^{4} \mathrm{He}$ (boson)
2. Fluid ${ }^{3} \mathrm{He}$ (pairing)
3. Lasercooled atoms magnet traps
4. Molecules in magnetic traps.
5. Supersolid ${ }^{4} \mathrm{He}$ ?

## Definition of the superfluid fraction Nonclassical rotational inertia (NCRI)

Experiment: spinning a bucket of fluid ${ }^{4} \mathrm{He}$ :
Below $\mathrm{T}_{\mathrm{C}},{ }^{4} \mathrm{He}$ exhibits a lowered moment of inertia:

$$
I=\left.\frac{d F}{d \omega^{2}}\right|_{\omega \rightarrow 0}=\left.\frac{d\left\langle\hat{L}_{Z}\right\rangle}{d \omega}\right|_{\omega \rightarrow 0}
$$

$$
m_{N}=\left.\frac{d\langle\hat{p}\rangle}{d v}\right|_{v \rightarrow 0}
$$

Quantized circulations define $\mathrm{v}_{0}$

$$
2 \pi n=\oint d \vec{l} \circ \vec{v}(\vec{l})
$$

In the experiment, the slope (moment of inertia) deviates from classical value $\mathrm{I}_{\mathrm{cl}}$, called nonclassical rotational inertia (NCRI). This is the definition of a superfluid.

## Definition of the superfluid fraction Nonclassical rotational inertia (NCRI)

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$$

$$
m_{N}=\left.\frac{d\langle\hat{p}\rangle}{d \nu}\right|_{\nu \rightarrow 0}
$$

This is "interpreted" as a fraction of the particle that became superfluid and stopped spinning.
$\rightarrow$ Two fluid model (Landau)

$$
\rho=\rho_{S}+\rho_{N} \quad m=m_{S}+m_{N}
$$

Normal fluid:

$$
\vec{L}(T)=I(T) \vec{\omega}
$$

$$
\frac{\rho_{N}}{\rho}=\frac{I(T)}{I_{c l}}
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$$

$$
\frac{\rho_{N}}{\rho}=\frac{I(T)}{I_{c l}}
$$

Superfluid:

$$
\frac{\rho_{S}}{\rho}=1-\frac{\rho_{N}}{\rho}=1-\frac{I}{I_{C}} \frac{\rho_{S}}{\rho}=1-\frac{m_{N}}{m}
$$



## Superfluid moves frictionless, which leads to persistent currents

Experiment: spinning a bucket of fluid ${ }^{4} \mathrm{He}$ :
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$$

$$
m_{N}=\left.\frac{d\langle\hat{p}\rangle}{d \nu}\right|_{\nu \rightarrow 0}
$$

Different experiment: Spin the bucket and cool the system below transition temperature. Then stop the bucket.

$$
\vec{L}(T)=\frac{\rho_{S}}{\rho} I_{C} \vec{\omega}
$$

The superfluid keeps spinning. Normal component is at rest.
$\rightarrow$ Persistent currents.
They disappear above the transition temp.


## PIMC computation of the superfluid fraction

[Pollock, Ceperley, Phys. Rev. B 36 (1987) 8343]

Hamiltonian in a system with moving walls:

$$
H_{v}=\sum_{i} \frac{\left(\vec{p}_{j}-m \vec{v}\right)^{2}}{2 m}+V
$$

$\rho_{V}$ statisfies periodic boundary conditions.

$$
\begin{array}{|l|}
\hline \rho_{V}\left(r_{1}, \ldots, r_{N} ; r_{1}^{\prime}, \ldots, r_{j}^{\prime}+L, \ldots, r_{N}^{\prime}\right) \\
=\rho_{V}\left(r_{1}, \ldots, r_{N} ; r_{1}^{\prime}, \ldots, r_{j}^{\prime}, \ldots, r_{N}^{\prime}\right)
\end{array}
$$

Derive the expectation value of momentum operator using the density matrix for a system with moving walls

$$
\frac{\rho_{N}}{\rho} N m \vec{v}=\langle\vec{P}\rangle_{V}=\frac{\operatorname{Tr}\left[\vec{P} \hat{\rho}_{V}\right]}{\operatorname{Tr}\left[\hat{\rho}_{V}\right]}=-\frac{\partial F_{V}}{\partial \vec{v}}+N m \vec{v}
$$

The s.f. fraction is related to the free energy change when the system is subject to rotation

Equivalent to system with stationary walls:

$$
H=\sum_{i} \frac{\left(\vec{p}_{j}\right)^{2}}{2 m}+V
$$

with modified boundary conditions

$$
\begin{aligned}
& \rho\left(r_{1}, \ldots, r_{N} ; r_{1}^{\prime}, \ldots, r_{j}^{\prime}+L, \ldots, r_{N}^{\prime}\right)= \\
& \exp [i m \vec{v} \circ \vec{L} / \hbar]^{*} \\
& \rho\left(r_{1}, \ldots, r_{N} ; r_{1}^{\prime}, \ldots, r_{j}^{\prime}, \ldots, r_{N}^{\prime}\right)
\end{aligned}
$$

Free energy change a result of modified boundary conditions

$$
e^{-\beta\left(F_{V}-F_{V-0}\right)}=\frac{\int d R \rho_{V}(R, R ; \beta)}{\int d R \rho_{V=0}(R, R ; \beta)}=\left\langle e^{i \stackrel{W}{W} \bullet \stackrel{L}{L}}\right\rangle
$$

Only the winding path are affected:

$$
\sum_{i}\left(\vec{r}_{P_{i}}-\vec{r}_{i}\right)=\vec{W} L
$$

## Computation of the Superfluid Fraction with PIMC in periodic boundary conditions

Definition of winding number:

$$
\sum_{i}\left(\vec{r}_{P_{i}}-\vec{r}_{i}\right)=\vec{W} L
$$

PIMC estimator for the superfluid fraction:

$$
\frac{\rho_{S}}{\rho}=\frac{m}{\hbar^{2}} \frac{L^{2}}{3 \beta N}\left\langle\vec{W}^{2}\right\rangle
$$




The superfluid fraction approaches 1 for low T , even for strongly interacting systems.

Challenge: Compute winding number for large system, especially in ${ }^{4} \mathrm{He}$ at higher pressures.

## Computation of the Superfluid Fraction in Finite Systems with PIMC - Area Estimator

Hamiltonian in rotating frame:
$\hat{H}_{\omega}=\hat{H}_{0}-\omega \hat{L}_{z}$

$$
\frac{\rho_{s}}{\rho}=1-\frac{1}{I_{c}}\left\langle\int_{0}^{\beta} d t \hat{L}_{z} e^{-(\beta-t) \hat{H}_{0}} \hat{L}_{z} e^{-t \hat{H}_{0}}\right\rangle
$$



A is the sign area of the loop polymer.

II. Condensate Fraction

## Definition of the condensate fraction

London (1938) suggested that superfluidity is Bose condensation.
The question is whether this is a state of zero momentum as in the free particle system. One defines the "condensate fraction"

$$
n_{0}=\langle\delta(\hat{p}-0)\rangle
$$

as the number of particles with zero-momentum, which can measured and computed.

Penrose and Onsager define Bose condensation as macroscopic occupation of a single-particle state.


For interacting systems, the $\mathrm{T}=0$ limit of the condensate fraction less than $1\left(10 \%\right.$ for $\left.{ }^{4} \mathrm{He}\right)$.

## PIMC Computation of the momentum distribution

The momentum distribution can also be expressed in terms of the thermal density matrix. However, this requires off-diagonal density matrix elements

$$
\begin{aligned}
& n(k)=\langle\delta(\hat{p}-\hbar k)\rangle \\
& n(k) \sim \int d R d r_{1}^{\prime} e^{i\left(r_{1}-r_{i}^{\prime}\right) o k} \rho\left(r_{1} \ldots r_{N}, r_{1}^{\prime} \ldots r_{N}\right)
\end{aligned}
$$

which can only be computed with simulations with one open paths.



- $\mathrm{n}(\mathrm{k}=0)>0$ implies long tails in the single particle density matrix.
- It decays algebraically instead of exponentially.
- This is called off-diagonal long-range order, one signature of superfluidity.


Supersolid Helium exist?

## Kim \& Chan [Nature 427 (2004) 225] demonstrate that solid 4 He at pressures of 62 bar exhibits superfluidity.

## Probable observation of a supersolid helium phase

E. Kim \& M. H. W. Chan

Department of Physics, The Pennsylvania State University, University Park, Pennsylvania 16802, USA


Below $\mathrm{T}_{\mathrm{C}}$, a fraction becomes superfluid. This lowers the moment of inertia I. This lowers the oscillation period $P$.


## Possible interpretations of the experiment:

Superfluidity ok, but do we have a solid? - At 62 bar is pure ${ }^{4} \mathrm{He}$ clearly is solid but if confined in Vycor?

Could Vycor be coated with a s.f. film?

- Results are not consistent of picture of a film:


How can we explain the experiment:

- e.g. superfluid defects
- disorder could also introduce s.f.

Below $\mathrm{T}_{\mathrm{C}}$, a fraction becomes superfluid. This lowers the moment of inertia I. This lowers the oscillation period $P$.


What permutation cycles do we expect for an hcp crystal?

$t$
Two-particle exchange are unlikely because of the confinement. Others needs play along to make permutation cycles likely.


What permutation cycles do we expect for an hcp crystal?


Let us look in 2D first:
2, 3, \& 4 particle exchange cycles (B. Bernu)

What permutation cycles do we expect for an hcp crystal?


Let us look in 2D first: 6 particle exchange cycles
(B. Bernu)


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## Ceperley-Bernu approach: Exchange frequency calculation in perfect crystal



$$
\frac{Z_{P}}{Z_{0}}=\frac{\int d R\langle R|\left(e^{-t \hat{\mathrm{H}}}\right)^{M}|P R\rangle}{\int d R\langle R|\left(e^{-\tau \hat{\mathrm{H}}}\right)^{M}|R\rangle} \equiv J_{P} \beta
$$


-For a fixed permutation, the free energy cost, $J$, is calculated using a switching method (Bennett).
-Kikuchi model: The slope of $J(L)$ must be less then 2.3 to support superfluidity. -Ceperley \& Bernu (PRL 2004) showed that a perfect helium crystal cannot become a superfluid.

# Boninsegni, Prokofev, Svistunov: Worm Algorithm for Grand Canonical PIMC 

PRL 96, 070601 (2006)
PHYSICAL REVIEW LETTERS
week ending 24 FEBRUARY 2006

Worm Algorithm for Continuous-Space Path Integral Monte Carlo Simulations
Massimo Boninsegni, ${ }^{1}$ Nikolay Prokof'ev, ${ }^{1,2,3,4}$ and Boris Svistunov ${ }^{2,3}$

> -Introduce one open polymer -Allow it change length
> -Introduce a chemical potential that controls the length of the path
> This introduces more flexibility and allows for a higher efficiency in the permutation sampling


FIG. 1 (color online). Schematic illustration of swap move described in the text. (a) before the move. (b) after the move.

# Boninsegni, et al. (2007) Screw Dislocation proposed 

Luttinger Liquid in the Core of a Screw Dislocation in Helium-4
M. Boninsegni, ${ }^{1}$ A. B. Kuklov, ${ }^{2}$ L. Pollet, ${ }^{3}$ N. V. Prokof'ev, ${ }^{4,5}$ B. V. Svistunov, ${ }^{4,5}$ and M. Troyer ${ }^{3}$



## Experiments find: "Supersolid" signal (NCRI) depends on cooling rate

# Disorder and the Supersolid State of Solid ${ }^{4} \mathbf{H e}$ 

Ann Sophie C. Rittner and John D. Reppy*<br>Laboratory of Atomic and Solid State Physics and the Cornell Center for Materials Research, Cornell University, Ithaca, New York 14853-2501, USA<br>(Received 13 March 2007; published 26 April 2007)

We report torsional oscillator supersolid studies of highly disordered samples of solid ${ }^{4} \mathrm{He}$. In an attempt to approach the amorphous or glassy state of the solid, we prepare our samples by rapid freezing from the normal phase of liquid ${ }^{4} \mathrm{He}$. Less than two minutes is required for the entire process of freezing and the subsequent cooling of the sample to below 1 K . The supersolid signals observed for such samples are remarkably large, exceeding $20 \%$ of the entire solid helium moment of inertia. These results, taken with the finding that the magnitude of the small supersolid signals observed in our earlier experiments can be reduced to an unobservable level by annealing, strongly suggest that the supersolid state exists for the disordered or glassy state of helium and is absent in high quality crystals of solid ${ }^{4} \mathrm{He}$.

The ERnd

