Simulations in Statistical Physics

Course for MSc physics students

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September 17, 2013

Simulations

Experiments	*Simulations*
Principle of measurement	Algorithm
Apparatus	Program + Hardware
Calibration	Calibration + Debugging
Sample	Sample
Measurement	Run

Data collection

Analysis

Simulations

Experiments	*Simulations*
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Data collection

Analysis

Marked ones: Computer codes!

Programming languages

Simulations codes

- System size must be large
  - Phase transition $\xi \to \infty$
  - Real systems $N \sim 10^{23}$ (memory $< 10^{11}$)
- Simulation time should be long
  - Relaxation time
  - Interesting phenomena take long
  - Separation of time scales

Must be efficient!

It is not bad if program is readable and extensible...

Sample preparation

- Sometimes it is also a simulation

Data analysis

- Anything may happen

Programming languages

Problem to solve:

- Fill an array with sum of two random numbers
- Calculate the average of them

python

```
import random
random.seed(12345);
N = 10000
s = []
for i in range(0,N):
  s.append( random.random() * random.random() )

av = 0
for i in range(0,N):
  av += s[i]

print av/N
```

matlab

```
N = 10000;
s = zeros(N,1);
rng( 12345 );
for i = 0:N
  s(i) = rand * rand;
end
% s = rand(N,1);
av = 0;
for i = 0:N
  av = av + s(i);
end
av = av / N;
% av = sum( s ) / N;
disp( av );
```

Programming languages

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rng( 12345 );
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```
import random
random.seed(12345);
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for i in range(0,N):
  s.append( random.random() * random.random() )

av = 0
for i in range(0,N):
  av += s[i]

print av/N
```

```
#include <stdlib.h>
#include <stdio.h>
#include <math.h>

int main(int argn,char * argv[])
{
  int i,N;
  double *s;
  double av, rm1;

  N=10000000;
  s = (double *)calloc(N, sizeof(double));
  srand(12345);
  rm1 = 1.0 / RAND_MAX;

  for (i=0; i<N; i++) {
/*    s[i] = (double) rand() * rm1 * rand() * rm1;*/
    s[i] = (double) rand() * rand() / RAND_MAX / RAND_MAX;
  }
  av = 0.0;
  for (i=0; i<N; i++) {
    av += s[i];
  }
  printf("%lg\n", av / N);
}
```

Optimization

- Multiplication vs. Division (*not so* old computers)

```c
#include <stdlib.h>
#include <stdio.h>
#include <math.h>

int main(int argn,char * argv[])
{
  int i,N;
  double *s;
  double av, rm1;

  N=10000000;
  s = (double *)calloc(N, sizeof(double));
  srand(12345);
  rm1 = 1.0 / RAND_MAX;

  for (i=0; i<N; i++) {
/*    s[i] = (double) rand() * rm1 * rand() * rm1;*/
    s[i] = (double) rand() * rand() / RAND_MAX / RAND_MAX;
  }
  av = 0.0;
  for (i=0; i<N; i++) {
    av += s[i];
  }
  printf("%lg\n", av / N);
}
```

Optimization

- Programming language
  - In example C is 20 times faster than python
  - On old computers with multiplication is 20% faster
  - Matlab, Maple, Mathematica are expensive
  - Clusters have C
- Optimization
  - There are many tricks:
    - Using pointers instead of arrays
    - Indexing
    - Reformulate operations
    - Does not always worth the pain
    - `gprof`

gprof

```
Flat profile:

Each sample counts as 0.01 seconds.
  %   cumulative   self              self     total
 time   seconds   seconds    calls  ms/call  ms/call  name
 37.66     56.83    56.83 3248064862     0.00     0.00  is_in_community
 25.99     96.05    39.22  1000000     0.04     0.04  e_erode
 11.55    113.47    17.43 21355853     0.00     0.00  weighted_random_link
  6.33    123.03     9.55 11078805     0.00     0.00  weighted_random_link_ban_list
  3.02    127.58     4.55  8406648     0.00     0.01  e_info
  2.77    131.75     4.18                             main
  2.26    135.16     3.40 197988614     0.00     0.00  ct_weight
  2.10    138.33     3.17        4   792.50   792.50  clear_data
  1.85    141.12     2.79 12949626     0.00     0.00  e_single
  1.73    143.74     2.62 164260875     0.00     0.00  ranksz
  1.60    146.16     2.42 12774907     0.00     0.00  strengthen
  0.97    147.62     1.46 19359356     0.00     0.01  communicate
  0.88    148.94     1.33 248428917     0.00     0.00  is_internet
  0.32    149.43     0.48    15380     0.03     0.03  random_agent_with_group_sex
  0.31    149.90     0.47  2042439     0.00     0.00  e_share
  0.24    150.25     0.36                             seed3
```

Optimization

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  - In example C is 20 times faster than python
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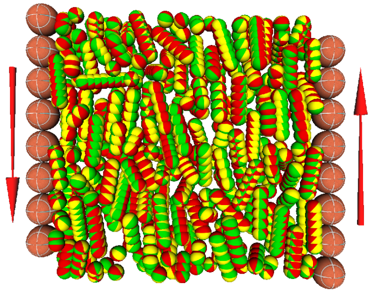
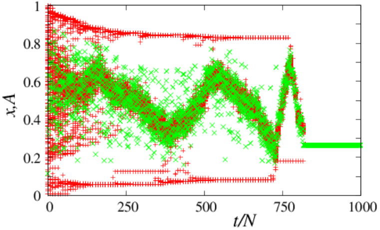
- Optimization
  - There are many tricks:
    - Using pointers instead of arrays
    - Indexing
    - Reformulate operations
    - Does not always worth the pain
    - `gprof`
  - Careful with time
  - Too much optimization prevents further development
  - Optimize only working code!
- Algorithm
  - The war can be won here

Simulations

- Do what nature does
  - Molecular dynamics
  - Hydrodynamics
- Make use of statistical physics
  - Monte-Carlo dynamics
  - Simulate simplified models
  - Much smaller codes!





Random numbers

- Why?
  - Ensemble average:
    $$\langle A \rangle = \sum_i A_i P_i^{\text{eq}}$$
    Random initial configurations
  - Model: e.g. Monte-Carlo
  - Fluctuations
- How?

Generate random numbers

- We need good randomness:
  - Correlations of random numbers appear in the results
  - Must be fast
  - Long cycle
  - Cryptography

Random number generators

- True (Physical phenomena):
  - Shot noise (circuit)
  - Nuclear decay
  - Amplification of noise
    - Atmospheric noise (`random.org`)
    - Thermal noise of resistor
    - Reverse biased transistor
  - Limited speed
  - Needed for cryptography
- Pseudo (algorithm):
  - Deterministic
    - Good for debugging!
  - Fast
  - Can be made reliable

Language provided random numbers

It is good to know what the computer does!

- Algorithm
  - Performance
  - Precision
  - Limit cycle
  - Historically a catastrophe
- Seed
  - From true random source
  - Time
  - Manual
    - Allows debugging
    - Ensures difference

First only uniform random numbers

Multiplicative congruential algorithm

- Let r_j be an integer number, the next is generated by

$$r_{j+1} = (ar_j + c)\mathrm{mod}(m),$$

- Sometimes only k bits are used
- Values between 0 and $m - 1$ or $2^k - 1$
- Three parameters (a, c, m).
- If $m = 2^X$ is fast. Use AND (&) instead of modulo (%).
- Good:
  - Historical choice:
    $a = 7^5 = 16807,\ m = 2^{31} - 1 = 2147483647,\ c = 0$
  - gcc built-in ($k = 31$):
    $a = 1103515245,\ m = 2^{31} = 2147483648,\ c = 12345$
- Bad:
  - RANDU: $a = 65539,\ m = 2^{31} = 2147483648,\ c = 0$

Tausworth, Kirkpatrick-Stoll generator

- Fill an array of 256 integers with random numbers

$$J[k] = J[(k-250)\&255] \hat{} J[(k-103)\&255]$$

- Return $J[k]$, increase k by one

- Can be 64 bit number
- Extremely fast, but short cycles for certain seeds

XOR function

^	1	0
1	0	1
0	1	0

Tausworth, Kirkpatrick-Stoll generator corrected by Zipf

The one the lecturer uses

- Fill an array of 256 integers with random numbers

$$J[k] = J[(k-250)\&255] \hat{} J[(k-103)\&255]$$

  Increase k by one

$$J[k] = J[(k-30)\&255] \hat{} J[(k-127)\&255]$$

- Return $J[k]$, increase k by one
- Extremely fast, reliable also on bit level

General transformation $x \in [0:1[$

$$x = r/RAND\_MAX$$

Tests

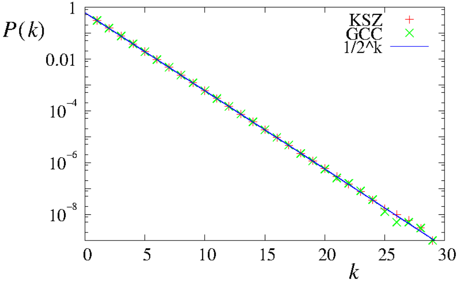
- Moments: $m = \int_0^1 \frac{1}{n+1}$
- Correlation
  $C_{q,q'}(t) = \int_0^1 \int_0^1 x^q x'^{q'} P[x, x'(t)] dx dx' = \frac{1}{(q+1)(q'+1)}$
- Fourier-spectra
- Bit series distribution
- Fill of d dimensional lattice

Last two are not always fulfilled!

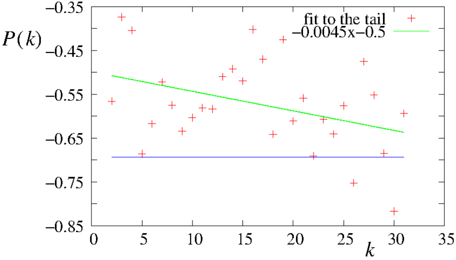
- Certain Multiplicative congruential generators are bad on bit series distribution, not completely position independent.

Bit series distribution

Probability of having k times the same bit

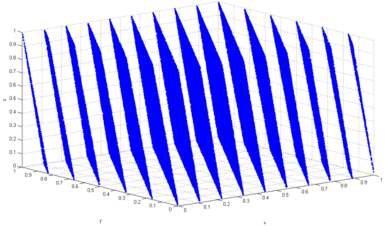


Fit to the tail for different bit positions show



Fill of d dimensional lattice

- Generate d random numbers $c_i \in [0, L]$
- Set $x[c_1, c_2, \ldots, c_d] = 1$
- The Marsaglia effect is that for all congruential multiplicative generators there will be unavailable points (on hyperplanes) if d is large enough.
- For RANDU $d = 3$



Solution for Marsaglia effect

- Instead of d random numbers only 1 (x)
- Divide it int d parts
  ```
  c_1=x%d, x/=d
  c_2=x%d, x/=d
  ...
  ```
- Better to have $L = 2^k$.
- In this case much faster!

General advice: Save time by generating less random numbers

Random numbers with different distributions

- Let us have a good random number $r \in [0, 1]$.
- The probability density function is $P(x)$
- The cumulative distribution is

$$D(x) = \int_{-\infty}^{x} P(x')dx'$$

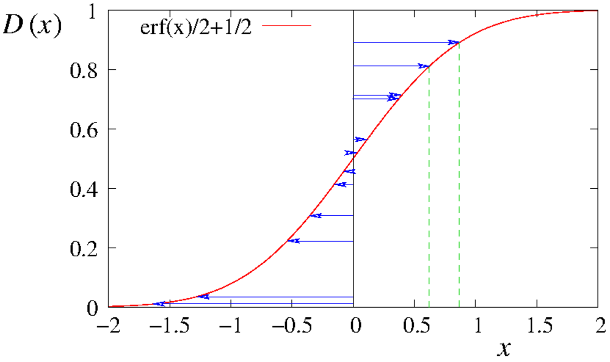
- Obviously:

$$P(x) = D'(x)$$

- The numbers $D^{-1}(x)$ will be distributed according to $P(x)$
- $D^{-1}(x)$ is the inverse function of $D(x)$ not always easy to get!

Random numbers with different distributions

Graphical representation



Box-Müller method

Normally distributed random numbers

$$P(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}$$

- Generate independent uniform $r_1, r_2 \in (0, 1)$
- r_1, r_2 cannot be zero!
- Two independent normally distributed random numbers:

$$x_1 = \sqrt{-2 \log r_1} \cos 2\pi r_2$$

$$x_2 = \sqrt{-2 \log r_1} \sin 2\pi r_2$$

- It uses radial symmetry:

$$P(x, y) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2} \frac{1}{\sqrt{2\pi}} e^{-y^2/2} = \frac{1}{\sqrt{2\pi}} e^{-(x^2+y^2)/2}$$