Iterative methods for sparse matrices

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Fixed particle number Translation symmetry Phonons

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Correlation functions & time evolution

Kernel polynomial method Time evolution

Applications to the polaron problem

Low energy spectrum Static & dynamic correlations Time evolution

Conclusions

Introduction



Typical lattice models in solid state physics

Hubbard Holstein model

$$egin{aligned} \mathcal{H} &= -t\sum_{\langle ij
angle,\sigma}(c^{\dagger}_{i\sigma}c_{j\sigma}+\mathsf{H.c.})+U\sum_{i}n_{i\uparrow}n_{i\downarrow}\ &-g\omega_{0}\sum_{i,\sigma}(b^{\dagger}_{i}+b_{i})n_{i\sigma}+\omega_{0}\sum_{i}b^{\dagger}_{i}b_{i}\,, \end{aligned}$$

Heisenberg type spin models

$$H = \sum_{ij} J_{ij} \ \vec{S}_i \cdot \vec{S}_j$$

Typical questions

- ▶ Ground-state properties, phase transitions, ...
- Correlations, linear response, …



Problem: Analytical techniques fail in many interesting cases

- Perturbation theory $\hat{=}$ expansion in small parameters
- But: Many effects result from competition of comparable parameters
- Way out: Numerical simulations
 - Microscopic model \Rightarrow large matrix H
 - Dimension $D(H) \propto \exp(\text{system size } L)$

Difficulty:

- Properties of a model depend on spectrum & eigenfunctions of H
- Full diagonalisation is prohibitive resource consumption $O(D^3)$!



Quantum Monte Carlo (QMC):

Advantages: Large systems, finite temperatures, stat. & dynamic correlations

Drawbacks: Minus sign problem, limited resolution

see talks by Assaad, Mishchenko, Evertz, Hohenadler



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 Iterative methods for sparse matrices (ED, KPM, ...)
 Advantages: Stat. & dyn. correlations, finite temperatures, high resolution, simple algorithms
 Drawbacks: small systems (for interacting quantum models)



- To use sparse matrix algorithms, we need a matrix!
- Consider the Hubbard model on a ring of L sites:

$$H = -t \sum_{i,\sigma} (c_{i,\sigma}^{\dagger} c_{i+1,\sigma} + \text{H.c.}) + U \sum_{i} n_{i\uparrow} n_{i\downarrow}$$

► The Hilbert space of a single site consists of four states:

$$|0\rangle, \quad c^{\dagger}_{i\downarrow}|0\rangle, \quad c^{\dagger}_{i\uparrow}|0\rangle, \quad c^{\dagger}_{i\uparrow}c^{\dagger}_{i\downarrow}|0\rangle\,,$$

thus for L sites we have 4^L states \rightarrow Huge! Reduce with symmetries

- Typical symmetries: Particle number conservation, SU(2) spin symmetry, translational invariance, other point groups
- How can we build a symmetric basis?

Fixed particle number

- ▶ The conservation of $N_e = N_{\uparrow} + N_{\downarrow}$ and $2S^z = N_{\uparrow} N_{\downarrow}$ is equivalent to conservation of N_{\uparrow} and N_{\downarrow}
- Choose normal order and translate into bit patterns:

 $c^{\dagger}_{3\uparrow}c^{\dagger}_{2\uparrow}c^{\dagger}_{0\uparrow}c^{\dagger}_{3\downarrow}c^{\dagger}_{1\downarrow}|0\rangle \rightarrow (\uparrow,\uparrow,0,\uparrow)\times (\downarrow,0,\downarrow,0) \rightarrow 1101\times 1010\,.$

- Find all L-bit integers with a given number of set bits and assign index to each state
- ► Hilbert space dimension $\binom{L}{N_{\uparrow}}\binom{L}{N_{\downarrow}} \sim 4^{L}/L$
- Apply the Hamiltonian to all states, take care of minus signs,
 - \uparrow -hopping : 1101 imes 1010 ightarrow -t (1011 + 1110) imes 1010
 - \downarrow -hopping : 1101 \times 1010 \rightarrow -t 1101 \times (0110 + 1100 + 1001 0011)
 - U-term : 1101 \times 1010 \rightarrow U 1101 \times 1010
- Find the indices of the resulting states on the right





Block structure of the Hamiltonian





- Symmetrisation makes the Hamiltonian matrix block-diagonal
- We can treat each block separately

Translation symmetry General concept



- ► For further 1/L reduction of block size use symmetry T : $c_{i,\sigma}^{(\dagger)} \rightarrow c_{i+1,\sigma}^{(\dagger)}$
- Eigenstates of T with eigenvalue $e^{-2\pi i k/L}$ are created by the projector

$$P_{k} = \frac{1}{L} \sum_{j=0}^{L-1} \exp\left(\frac{2\pi i}{L} jk\right) T^{j} \text{ where } k = 0, 1, \dots, (L-1),$$
$$TP_{k}|n\rangle = \frac{1}{L} \sum_{j=0}^{L-1} \exp\left(\frac{2\pi i}{L} jk\right) T^{j+1}|n\rangle = e^{-2\pi i k/L} P_{k}|n\rangle.$$

- ► The old basis consists of *R* cycles formed by *T*, $|c_n\rangle = T^n |c_0\rangle$, $\longrightarrow 1101 \times 1010 \rightarrow 1110 \times 0101 \rightarrow 0111 \times 1010 \rightarrow 1011 \times 0101$
- Each cycle is represented by $|r\rangle\equiv|c_0
 angle$ and $P_k|c_n
 angle={
 m e}^{{
 m i}\,\phi}\,P_k|r
 angle$
- ► The states P_k|r⟩ with k = 0,..., (L-1) and r = 0,..., R form the new symmetrised basis. H does not mix states with different k, [H, P_k] = 0.
- The normalisation of $P_k |r\rangle$ requires some care!

Translation symmetry Example





For a system with L = 4 and $N_{\uparrow} = 3$, $N_{\downarrow} = 2$ we find

- There are R = 6 cycles represented by the 6 states $|r\rangle$
- From $P_k | r \rangle$ with k = 0, ..., 3 we obtain a total of $24 = \binom{4}{3}\binom{4}{2}$ states.
- Similar construction works for other lattice symmetries



- ► Problem: No particle number conservation phonon space of a single site has infinite dimension → cut-off required
- Simple approach: Energy based cut-off

$$|m_0,\ldots,m_{L-1}
angle = \prod_{i=0}^{L-1} \frac{(b_i^{\dagger})^{m_i}}{\sqrt{m_i!}}|0
angle \quad ext{with} \quad \sum_{i=0}^{L-1} m_i \leq M \,.$$

► Hilbert space dimension $\binom{L+M}{M}$ can be reduced using translation symmetry,

$$T|m_0,\ldots,m_{L-1}\rangle=|m_{L-1},m_0,\ldots,m_{L-2}\rangle.$$

Improvements:

- Eliminate the phonon mode with momentum q = 0
- Density matrix based optimisation of the basis (see talk of H. Fehske)



Basic model: Holstein model with a single electron:

$$\mathcal{H} = -t\sum_{i}(c_{i}^{\dagger}c_{i+1}^{\dagger} + \mathsf{H.c.}) - g\omega_{0}\sum_{i}(b_{i}^{\dagger} + b_{i}^{\dagger})n_{i}^{\dagger} + \omega_{0}\sum_{i}b_{i}^{\dagger}b_{i}^{}.$$

Bonča, Trugman et al. suggested a clever variational basis:

- Work in reference frame of the electron
- Starting from $|0\rangle$ add all states created by $\leq M$ applications of H
- Equivalent to a mapping onto multi-band model

▶ Phonon occupation $m_i = 0$ for sites more than M steps away from e^-

Allows solution of the problem on infinite lattice (momentum space)



General facts

- Developed by Cornelius Lanczos in the 1950s
- ► Fast convergence of extremal (smallest or largest) eigenstates
- Simple iterative algorithm (only sparse MVM), low memory requirements
- Belongs to the class of Krylov space methods

Algorithm

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- Starting from random $|\phi_0
angle$ build a tridiagonal matrix with:

$$\begin{aligned} |\phi'\rangle &= H|\phi_n\rangle - \beta_n |\phi_{n-1}\rangle,\\ \alpha_n &= \langle \phi_n |\phi'\rangle,\\ |\phi''\rangle &= |\phi'\rangle - \alpha_n |\phi_n\rangle,\\ \beta_{n+1} &= ||\phi''|| = \sqrt{\langle \phi'' |\phi''\rangle}, \end{aligned} \qquad \tilde{H}_N = \begin{cases} \alpha_0 & \beta_1 & 0 & \dots & 0 \\ \beta_1 & \alpha_1 & \beta_2 & 0 & \dots & 0 \\ 0 & \beta_2 & \alpha_2 & \beta_3 & 0 & 0 \\ & \ddots & \ddots & \ddots & \ddots \\ 0 & \dots & 0 & \beta_{N-2} & \alpha_{N-2} & \beta_{N-1} \\ 0 & \dots & 0 & \beta_{N-1} & \alpha_{N-1} \end{cases} \end{aligned}$$



• For increasing N the eigenstates of \tilde{H}_N converge to the eigenstates of H:



► Example: Ground state of the 1D Hubbard model with L = 12 and 14, compared with exact Bethe ansatz result. Note: N ≪ D.

Jacobi-Davidson algorithm



- Generalisation of Lanczos suggested by Sleijpen and van der Vorst
- Combines Davidson's method and a procedure by Jacobi
- More reliable and faster for excited states, but higher memory consumption compared to Lanczos

Algorithm:

- 1. Initialise the set V with a random normalised start vector, $V_1 = \{|v_0\rangle\}$.
- 2. Compute all unknown matrix elements $\langle v_i | H | v_j \rangle$ of \tilde{H}_N with $|v_i\rangle \in V_N$.
- 3. Compute an eigenstate $|s\rangle$ of \tilde{H}_N with eigenvalue θ , and express $|s\rangle$ in the original basis, $|u\rangle = \sum_i |v_i\rangle \langle v_i | s \rangle$.
- 4. Compute the associated residual vector $|r\rangle = (H \theta)|u\rangle$ and stop the iteration, if its norm is sufficiently small.
- 5. Otherwise, approximately solve the equation (e.g. with QMR)

$$(1-|u
angle\langle u|)(H- heta)(1-|u
angle\langle u|)|t
angle=-|r
angle.$$

- 6. Orthogonalise $|t\rangle$ against V_N with the modified Gram-Schmidt method and append the resulting vector $|v_N\rangle$ to V_N , obtaining the set V_{N+1} .
- 7. Return to step 2.

Polynomial expansions Mathematical background





Elementary task: Spectral density of a Hermitian matrix H:

$$\rho(E) = \sum_{k=0}^{D-1} \delta(E - E_k)$$

Polynomial expansions Mathematical background





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 Ill-conditioned: Reconstruction of ρ(E) from standard *power moments*,

$$\mu_n = \int \rho(E) \, E^n \, dE = \mathrm{Tr}[H^n]$$

 \rightarrow most weight at boundaries, redundancy

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Better: Modified moments from orthogonal polynomials p_n(E),

$$\mu_n = \int \rho(E) p_n(E) dE = \operatorname{Tr}[p_n(H)]$$

 \rightarrow homogeneous weighting, stable reconstruction



Prefered choice: Chebyshev polynomials of 1st kind

$$T_n(x) = \cos(n \arccos(x))$$
 or $T_n(x) = 2xT_{n-1}(x) - T_{n-2}(x)$

▶ With Re-scaling $H \rightarrow \tilde{H} = (H - b)/a$, $[E_{\min}, E_{\max}] \rightarrow [-1, 1]$ follows

$$\mu_n = \int_{-1}^1 \rho(\tilde{E}) T_n(\tilde{E}) d\tilde{E} = \operatorname{Tr}[T_n(\tilde{H})] \approx \sum_{r=0}^{R-1} \langle r | T_n(\tilde{H}) | r \rangle / R,$$

where $|r\rangle$ denote normalised random vectors and $R \ll D$ > Stable recursion relations yield

$$T_n(\tilde{H})|r\rangle = |r_n\rangle = 2\tilde{H}|r_{n-1}\rangle - |r_{n-2}\rangle$$

• We only need sparse MVM \rightarrow linear in dimension D

Polynomial expansions Kernel polynomial method





► Partial sum needs regularisation

$$\rho(\tilde{E}) = \frac{1}{\pi\sqrt{1-\tilde{E}^2}} \begin{bmatrix} \mu_0 + 2\sum_{n=1}^{N-1} & \mu_n T_n(\tilde{E}) \end{bmatrix}$$

Polynomial expansions Kernel polynomial method





Partial sum needs regularisation

$$\rho(\tilde{E}) = \frac{1}{\pi\sqrt{1-\tilde{E}^2}} \left[g_0 \mu_0 + 2 \sum_{n=1}^{N-1} g_n \mu_n T_n(\tilde{E}) \right]$$

► Approximation theory → Jackson kernel:

$$g_n = \frac{1}{N+1} \Big[(N-n+1) \cos \frac{\pi n}{N+1} + \sin \frac{\pi n}{N+1} \cot \frac{\pi}{N+1} \Big]$$

Polynomial expansions Kernel polynomial method





• With $\tilde{E}_i = \cos[\pi(i+1/2)/\tilde{N}]$ we can use fast discrete Fourier transform:

$$\rho(\tilde{E}_i) = \frac{1}{\pi\sqrt{1-\tilde{E}_i^2}} \{g_0\mu_0 + 2\sum_{n=1}^{N-1} g_n\mu_n \cos[\pi n(i+1/2)/\tilde{N}]\}$$



• Dynamical correlations at T = 0: similar structure like $\rho(E)$

$$\chi(\omega) = \sum_{k} |\langle k|A|0\rangle|^2 \ \delta(\omega - E_k)$$

Standard methods (Lanczos, Jacobi-Davidson) yield ground state |0>
 Chebyshev moments follow from:

$$\mu_n = \int_{-1}^1 \chi(\tilde{\omega}) T_n(\tilde{\omega}) d\tilde{\omega}$$
$$= \langle 0 | A T_n(\tilde{H}) A | 0 \rangle$$

- Advantage: Comparable effort for calculation of $\chi(\omega)$ and |0
angle



Double summation & thermal weights spoil simple expansion

$$Re[\sigma(\omega)] = \frac{1}{\omega Z} \sum_{k,q} |\langle k|J|q \rangle|^2 \left[e^{-\beta E_k} - e^{-\beta E_q} \right] \delta(\omega - (E_q - E_k))$$
$$= \frac{1}{\omega Z} \int j(x, x + \omega) \left[e^{-\beta x} - e^{-\beta(x+\omega)} \right] dx$$

Solution: 2D expansion of a matrix element density

$$j(x,y) = \sum_{k,q} |\langle k|J|q \rangle|^2 \,\delta(x - E_k) \,\delta(y - E_q)$$

$$\mu_{nm} = \int_{-1}^{1} \int_{-1}^{1} \tilde{j}(x,y) T_n(x) T_m(y) \,dx \,dy = \sum_{k,q} |\langle k|J|q \rangle|^2 \,T_n(\tilde{E}_k) \,T_m(\tilde{E}_q)$$

$$= \operatorname{Tr} \left(T_n(\tilde{H}) J T_m(\tilde{H}) J \right) \approx \frac{1}{R} \sum_{r=0}^{R-1} \langle r|T_n(\tilde{H}) J T_m(\tilde{H}) J|r \rangle$$

▶ Advantage: A single expansion yields $Re[\sigma(\omega)]$ at all temperatures



Chebyshev expansion can also be used to study quantum time evolution,

$$\mathrm{i}\,\partial_t|\psi
angle=H|\psi
angle\,,$$

Simply expand the time evolution operator U(t) in $T_k(\tilde{H})$:

$$\begin{aligned} |\psi_t\rangle &= \exp(-iHt)|\psi_0\rangle =: U(t)|\psi_0\rangle, \\ U(t) &= \exp(-i(a\tilde{H}+b)t) = e^{-ibt} \left[c_0 + 2\sum_{k=0}^N c_k T_k(\tilde{H}) \right], \end{aligned}$$

$$c_k = \int_{-1}^{1} \frac{T_k(x) e^{-iaxt}}{\pi \sqrt{1-x^2}} dx = (-i)^k J_k(at).$$

▶ For $k \to \infty$ the Bessel function $J_k(z)$ decays superexponentially,

$$J_k(z) \sim \frac{1}{k!} \left(\frac{z}{2}\right)^k \sim \frac{1}{\sqrt{2\pi k}} \left(\frac{\mathrm{e}\,z}{2k}\right)^k \,,$$

hence we can truncate the series at $N \gtrsim 1.5at$.



 Chebyshev expansion method converges much faster than other methods, e.g., Crank-Nicolson

$$\begin{aligned} (1 + \frac{1}{2} i H\Delta t) |\psi_{n+1}\rangle &= (1 - \frac{1}{2} i H\Delta t) |\psi_n\rangle \quad \text{with} \quad \Delta t = t/N, \\ U(t) &= \left(\frac{1 - i Ht/(2N)}{1 + i Ht/(2N)}\right)^N. \end{aligned}$$



For illustration, substitute $H \rightarrow x$ and compare the approximation of exp(i xt), where t = 10 and N = 15.



▶ We illustrate all techniques for the Holstein model with a single electron:

$$\mathcal{H}=-t\sum_i(c_i^{\dagger}c_{i+1}^{}+\mathsf{H.c.})-g\omega_0\sum_i(b_i^{\dagger}+b_i^{})n_i^{}+\omega_0^{}\sum_i^{}b_i^{\dagger}b_i^{}\,.$$

Physics is governed by two dimension-less parameters:

► phonon frequency vs electron transfer amplitude: $\alpha = \omega_0/t$ \rightsquigarrow retardation effects

 \rightsquigarrow adiabatic regime ($lpha \ll 1$) \Leftrightarrow anti-adiabatic regime ($lpha \gg 1$)

▶ interaction strength:
$$\lambda = \varepsilon_p/(2Dt)$$
 or $g^2 = \varepsilon_p/\omega_0$
 \rightsquigarrow weak- $(\lambda \ll 1) \Leftrightarrow$ strong-coupling $(\lambda \gg 1)$ regime
 \rightsquigarrow few- $(g^2 < 1) \Leftrightarrow$ multi-phonon $(g^2 \gg 1)$ regime



Questions:

▶ Polaron formation: Nature of "self-trapping" transition?



Crossover regime: Polaron transport?



Influence of dimensionality? ...







• We use the variational basis for the infinite system with cut-off M = 16



▶ From the dispersion we obtain the mass renormalisation:

$$1/m^* = \partial^2 E(k)/\partial k^2 \Big|_{k\to 0}$$

▶ polaron crossover at about $\lambda \sim 1$ ($g^2 \sim 1$) is much sharper in higher D !



▶ Knowing the ground state, we can calculate static correlations, e.g.,

the spatial extend of the polaron:

$$\chi_{0,j} = rac{\langle n_0(b_j^\dagger + b_j)
angle}{2g \langle n_0
angle}$$







Inverse photoemission spectra (ARPES) described by spectral function



• The expansion order of KPM is N = 1024



► Inverse photoemission spectra (ARPES) described by spectral function

$$A(k,\omega) = -rac{1}{\pi} \operatorname{Im} \langle 0 | c_k rac{1}{\omega - H} c_k^\dagger | 0
angle$$



• The expansion order of KPM is N = 1024



Temperature dependence of the optical conductivity

$$\operatorname{\mathsf{Re}}[\sigma(\omega)] = \frac{1}{\omega Z} \sum_{k,q} |\langle k|J|q \rangle|^2 \left[e^{-\beta E_k} - e^{-\beta E_q} \right] \delta(\omega - (E_q - E_k))$$



Low T → deviations from analytic Re σ(ω) = σ₀ e^{-(ω-2ε_p)²/(4ε_pω₀)}/ω_√ε_pω₀
 High T → weight transfer to ω ~ 2t


$$\mathsf{Re}[\sigma(\omega)] = \frac{1}{\omega Z} \sum_{k,q} |\langle k|J|q \rangle|^2 \, \left[\mathsf{e}^{-\beta E_k} - \mathsf{e}^{-\beta E_q} \right] \delta(\omega - (E_q - E_k))$$



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▶ Low $T \to \text{deviations from analytic } \operatorname{Re} \sigma(\omega) = \frac{\sigma_0 e^{-(\omega - 2\varepsilon_p)^2/(4\varepsilon_p\omega_0)}}{\omega\sqrt{\varepsilon_p\omega_0}}$ ▶ High $T \to \text{weight transfer to } \omega \sim 2t$



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100









200













































200





















150

100

200





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- Quantum many-particle problems \rightarrow high-dimensional sparse matrix H
- Symmetries \rightarrow substantial reduction of problem dimension D
- Some systems (phonons) require further tricks / cut-offs
- Usually iterative methods are *linear* in D (only sparse MVM)
- Dimensions can reach $D \sim 10^{10}$ or more
- We can calculate:
 - Extremal eigenstates & static correlations,
 - Approximations of spectral densities,
 - Dynamic correlations & linear response both at T = 0 and T > 0,
 - Quantum time evolution





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