# CSRC Summer Short Course on Monte Carlo Methods – Free Energy and Umbrella Sampling Methods – Wei Cai – 6/28-29, 2016

### **Ising Model – Numerical Demonstrations**

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#### 1. Download and Compile MD++

Direct your browser to <u>http://micro.stanford.edu/MDpp</u>, click **Download** for MD++ source file. Download the latest MD++ source file, e.g. md++-2016-06-23.tar.gz, to your home directory. We recommend that you make a sub-directory **codes** in your home directory, then unzip the source file here.

On your Unix/Linux workstation (we use the Terminal on a Macbook here), do

```
$ cd ~
$ mkdir Codes
$ cd Codes
$ tar zxvf ~/ md++-2016-06-23.tar.gz
```

MD++ will be unzipped in the ~/Codes/MD++ directory.

To compile the code, do

```
$ cd MD++
$ make ising build=R SYS=mac
```

This will create the executable ising\_mac in the ~/Codes/MD++/bin directory as shown below:

• • •		📄 bin — -bash — 80×24	1	
Last login: Sun Jun 26 21:39:59 on ttys000				
Yikais-MacBook-Air:~ yikai\$ ls				
Applications	Desktop	Downloads	Movies	Pictures
Codes	Documents	Library	Music	Public
Yikais-MacBook-Air:~ yikai\$ cd Codes				
Yikais-MacBook-Air:Codes yikai\$ cd MD++				
Yikais-MacBook-Air:MD++ yikai\$ ls				
Fortran	bin	potentials	src	tests
README	lib	runs	structures	
Tools	makefile	scripts	temp.cn.gz	
Yikais-MacBook-Air:MD++ yikai\$ cd bin				
Yikais-MacBook-A <del>ir:bin yik</del> ai\$ ls				
com	ising_mac			
Yikais-MacBook-Air:bin yikai\$				

If you are using other systems, set **sys** = **gpp** or **sys** = **intel** on the previous command.

More information about how to use MD++ can be found at: <u>http://micro.stanford.edu/wiki/MD%2B%2B\_Manuals</u>

In order to visualize the results of MD++, you will need the X-windows application. For OS X on Mac, you can download XQuartz from <u>https://www.xquartz.org/</u>, for details on how to apply X-windows, please refer to <u>https://uit.stanford.edu/service/sharedcomputing/moreX</u>.

#### 2. Monte Carlo (MC) Simulation of the Ising Model

#### 2.1. Run MC simulation

Execute the following commands.

```
$ cd ~/Codes/MD++
$ bin/ising_mac scripts/LLNL2010/Day1_ising_Mcrun.tcl 0.0 1.7 10000
```

The first argument (0.0) specifies **h**, the magnetic field. The second argument (1.7) specifies **kBT**, the temperature. The third argument (10000) specifies **totalsteps**, the simulation time in unit of Monte Carlo steps per site (MCSS).



The simulation will open a window (see above) displaying the flipping of the spins during the MC simulation. White squares are -1 spins and blue squares are +1 spins. In this example, the Ising model is a 100 x 100 square lattice with J = 1. At each MC step, the algorithm choose a spin randomly and attempts to flip it.

#### 2.2. Process MC simulation results

At the end of this simulation, the following lines will be printed on the terminal.

```
Magnetization from Monte Carlo Simulation =-0.9702 +- 0.00339263909074
Magnetization from Analytic Onsager Solution=0.9700778116023373
Average Largest Cluster Size = 7
```

The first line is the average magnetization (i.e. average value of the spins). We can see that most of the spins are pointing downward (-1) in this simulation. The second line prints the analytic solution predicted by Onsager. The third line prints the average value of the largest cluster (islands of +1 spins) during the simulation.

More data are saved in the ~/Codes/MD++/runs/2D\_Ising/MCrun\_0.0\_1.7 directory. The prop.out file contains statistical information taken periodically during the simulation. To see the content of this file, do

```
$ tail -3 runs/2D_ISING/MCrun_0.00_1.7/prop.out
9997 -9718 141 10000 4 1
9998 -9722 139 10000 4 1
9999 -9720 140 10000 5 1
```

There are six columns in the **prop.out** file. Their meaning is explained below. Column 1 : time in MCSS Column 2 : **stot** = **Nup** - **Ndown** (Magnetization is defined as Stot/Ntot) Column 3 : **Nup**, number of up (+1) spins Column 4 : **Ntot** = **Nup** + **Ndown**, total number of spins Column 5 : **Nc**, size of largest cluster Column 6 : for debug purposes. You can ignore this.

#### 3. Prepare the initial conditions for US simulations

First, execute the following commands.

```
$ cd ~/Codes/MD++
$ bin/ising_mac scripts/LLNL2010/Day1_ising_FFS1cpu.tcl 0 4 0.06 1.7
```

Next, execute the following command.

\$ bin/ising\_mac scripts/LLNL2010/Day1\_ising\_FFS1cpu.tcl 5 100 0.06 1.7

The spin configurations saved at each step can be found in directory ~/Codes/MD++/runs/2D\_Ising/FFS\_0.06\_1.7/run\_[n].

#### 4. Umbrella Sampling (US) Simulation of the Ising Model

#### 4.1. Run US simulation

The US simulations can be started only after preparing the initial conditions for US simulations. The syntax for US simulation command is the following.

```
$ bin/ising_mac scripts/LLNL2010/Day1_ising_US.tcl N n_c h_w h kBT
```

where

 $\mathbf{N}$ : the index number of the umbrella sampling window

n\_c : the center of the bias potential
h\_w : the half width of the histogram
h : magnetic field
kBT : temperature

As an example, execute the following commands.

```
$ bin/ising_mac scripts/LLNL2010/Day1_ising_US.tcl 0 6 8 0.06 1.7
```

After the simulation finishes, folder ~/Codes/MD++/runs/2D\_Ising/FFS\_0.06\_1.7/UMB\_0 contains the following three data files.

Narray.txt : the n-axis of the histogram, where n is the size of largest nucleus Freq.txt : raw data of histogram, number of times a given nucleus size is sampled Prob.txt : raw histogram multiplied by exp(W/kBT) where W is the bias function

Note that the bias function is only apply when  $n_c < 0.7 \lambda 0$ . When the bias function is not applied, Freq.txt should be identical to Prob.txt.

#### 5. Visualization of Saved Spin Configurations

The spin configurations saved from MC and US simulations can be visualized using the Day1\_ising\_show.tcl script file, followed by the file name you wish to view. For example, execute the following command.

You should see something like the following, in which an island (nucleus) is clearly visible.



#### **References:**

[1] S. Ryu and W. Cai, "The Validity of Classical Nucleation Theory for Ising Models", *Phys. Rev. E*, 81, 030601 (R) (2010).

[2] S. Ryu and W. Cai, "Numerical Tests of Nucleation Theories for the Ising Models", *Physical Review E*, 82, 011603 (2010).

#### **Appendix A. Numerical Homework**

**1. Run MC simulations** of 2D (100x100) Ising model at h = 0 and J = 1 at several temperatures. Plot averaged magnetization as a function of temperature on top of Onsager's analytic solution  $M = [1 - (\sinh 2\beta)^{-4}]^{1/8}$ , where  $\beta = 1/kBT$ .

**2.** Run US simulations of 2D (100x100) Ising model at h = 0.06, J = 1 and kBT = 1.7, using 20 windows of half width  $h_w = 8$ , centered at  $n_c = 6 + 12 i$ , where i = 0, 1, 2, ..., 19. Convert the probability data (in **Prob.txt** files) into a single continuous curve for the free energy F(n).

You will need several Matlab scripts to plot the curves, the scripts are available to download on Wei's website.



## **Appendix B. Homework Solutions**

**1. MC simulations** 

```
%% Matlab code for plotting the result
clear;
%% Onsager's analytic formula
kBT1=[0.0:0.001:2.268 2.269:0.00000001:2/log(1+sqrt(2))];
M1=(1-(sinh(2./kBT1)).^{(-4)}).^{(1/8)};
%% Numerical results
kBT=[ 1.0 1.1 1.2 1.3 1.4 1.5 1.6 1.7 ...
1.8 1.9 2.0 2.1 2.2 2.25];
M =[ 0.9993 0.9985 0.9971 0.9949 0.9914 0.9866 0.9797 0.9699 ...
0.9570 0.9380 0.9111 0.8656 0.7837 0.6893];
dM =[ 0.0004 0.00058 0.00082 0.0011 0.0016 0.0020 0.0026 0.0034 ...
0.0044 0.0062 0.0099 0.0171 0.0273 0.0721];
%% Plot data
figure(1)
plot(kBT1,M1,'r-',kBT1,-M1,'r-')
hold on
errorbar(kBT,M,dM,'ko')
ylim([-1.1 +1.1])
figure(2)
plot(kBT1,M1,'r-',kBT1,-M1,'r-')
hold on
errorbar(kBT,M,dM,'ko')
xlim([0.95 max(kBT1)])
ylim([0.5 1.1])
```



Red curve: analytic formula. Black symbols: numerical data. Right: a close-up view.

#### 2. US simulations

The overlapping histogram method (Ref. Frenkel and Smit, Understanding Molecular Simulations, Academic Press, 2002) is used to piece together the hisogram from different sampling windows.

First of all, run the simulation by using 20 windows of half width  $h_w = 8$ , centered at  $n_c = 6 + 12$  i, where i = 0, 1, 2, ..., 19. After finishing the simulation, you will get 20 folders named from UMB\_0 to UMB\_19 in ~/Codes/MD++/runs/2D\_Ising/FFS\_0.06\_1.7 directory.

Suppose you copy the data folders to Ising/UMB/FFS\_0.06\_1.7 in order to run Matlab, then copy the three script files which are provided beforehand

```
errorbarlogy.m
sclabs.m
UMB draw3 for2D single.m
```

under Ising folder. Open UMB\_draw3\_for2D\_single.m and change the first two parameters:

#### demoh demokBT

to be the ones that correspond to the FFS\_ folders. Then run the script

#### UMB\_draw3\_for2D\_single.m

it will generate the free energy curves.





Blue dotted line: US data. Black solid line: analytic predictions. The analytic expressions can be found in Ryu and Cai 2010 (see References).