# Worm algorithm for loop model on the square lattice

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#### outlines

Motivations

O(n) intersecting loop model

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The worm algorithms

Tests and efficiency

Summary

There are exact results for a number of two-dimensional O(n) loop models. But, these models form only a relatively small subset. It is useful to develop numerical approaches to investigate O(n) loop models in a more general context.

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- Transfer-matrix calculations are restricted to relatively small sizes, and are able to generate satisfactory results only if the corrections to scaling are not too large.
- There exists a class of intersecting loop models displaying extremely slow finite-size convergence. (Martins, Nienhuis and Rietman, PRL 1998, Martins and Nienhuis, JPA 1998, de Gier and Nienhuis, JSTAT, 2005.)

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When crossings of loops are allowed, the low-temperature phase is distinct from nonintersecting loop models. (Jacobsen *et al*, PRL 2003). And the LT branch of the nonintersecting loop model can be mapped onto a tricritical loop model with a different loop weight. (Nienhuis, WG and Blöte, PRE, 2009).

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- so that Monte Carlo simulation seems a good realistic option to obtain satisfactory numerical results for the intersecting loop models.
- An efficient Monte Carlo algorithm of the cluster type is available for 2D nonintersecting loop models (Deng *et al*, PRL 2007). Thus far, no efficient Monte Carlo algorithm to simulate intersecting loop models.

Put spins on the middle of the edges of the square lattice

$$\mathcal{Z} = \int \left[\prod_{i} d\vec{s_{i}}\right] \prod_{V} \{1 + u\left(\vec{s_{1}} \cdot \vec{s_{2}} + \vec{s_{2}} \cdot \vec{s_{3}} + \vec{s_{3}} \cdot \vec{s_{4}} + \vec{s_{4}} \cdot \vec{s_{1}}) +$$

 $v\left(\vec{s_1} \cdot \vec{s_3} + \vec{s_2} \cdot \vec{s_4}\right) + w\left[(\vec{s_1} \cdot \vec{s_2})(\vec{s_3} \cdot \vec{s_4}) + (\vec{s_2} \cdot \vec{s_3})(\vec{s_4} \cdot \vec{s_1})\right] + c(\vec{s_1} \cdot \vec{s_3})(\vec{s_2} \cdot \vec{s_4})\}$ 

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Expansion of Z in powers of u, v, w, cyields an O(n) (intersecting) loop model

$$\mathcal{Z} = \sum_{\mathcal{A}} n^l \prod_{i \in V} \omega_i = \sum_{\mathcal{A}} n^l u^{N_u} v^{N_v} w^{N_w} c^{N_c}$$

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Let  ${\mathcal S}$  be a state in the enlarged space

$$\phi_{\mathcal{S}} = n^l \cdot \prod_{i \in V} \omega_i \; ,$$

 $\omega_i$  can be 1, u, v, w, c, and y, z





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1. Randomly choose a vertex  $k \in V$  and move I = M to k. The configuration of occupied bonds remains unchanged.

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- 1. Randomly choose a vertex  $k \in V$  and move I = M to k. The configuration of occupied bonds remains unchanged.
- Let the current state be S. Randomly choose I or M- say M; randomly choose one M' of the 4 nearest-neighbor vertices of M. Propose a move M → M' while inverting the edge e between M and M' as e = 0 ↔ e = 1.

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- 5. Relabel M' as M. If M = I, then goto 1; else go to 2.

step 2, current state  ${\cal S}$ 



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step 2, a test move



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step 2, a test move A given bond configuration may correspond with different loop configurations.



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step 2, a test move A given bond configuration may correspond with different loop configurations. step 3, select a state S'



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The acceptance probability

$$P_a(\mathcal{S} \to \mathcal{S}') = \min\left(1, \frac{p_p(\mathcal{S}|\mathcal{S}')}{p_p(\mathcal{S}'|\mathcal{S})} \cdot \frac{\phi_{\mathcal{S}'}}{\phi_{\mathcal{S}}}\right) ,$$



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 $p_p(\mathcal{S}'|\mathcal{S})$  the proposal probability from  $\mathcal{S}$  to  $\mathcal{S}'$ :

$$p_p(\mathcal{S}'|\mathcal{S}) = \frac{1}{8} \cdot \frac{1}{d_M(\mathcal{S}')} \cdot \frac{1}{d_{M'}(\mathcal{S}')}, \ d_M(\mathcal{S}') = 3, or, 1$$

1/8 accounts for the random choices of I(M) and of one out of four neighbors.



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$$= \min\left(1, \frac{d_M(\mathcal{S}')d_{M'}(\mathcal{S}')\omega_M(\mathcal{S}')\omega_{M'}(\mathcal{S}')n^{\Delta l}}{d_M(\mathcal{S})d_{M'}(\mathcal{S})\omega_M(\mathcal{S})\omega_{M'}(\mathcal{S})}\right)$$

where  $\Delta l = l(\mathcal{S}') - l(\mathcal{S})$  is the change of the number of loops



#### Examples



In the calculation of the acceptance probability  $P_a$ , one has to count the change  $\Delta l$  of the loop number. This is a nonlocal procedure.

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- Sweeny algorithm
- Coloring technique

1. Randomly choose a vertex  $k \in V$ , move I = M to k, and do the following: independently for each loop, color all its occupied *bonds* to be "active" (green) with probability 1/nand to be "inactive" (red) with probability 1 - 1/n; all empty edges are assigned "active" (green).

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#### Test the worm algorithm by studying the critical properties of the model

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Check the efficiency of the algorithm

Exactly known critical exponents of the O(n) loop model

At the critical branch of the model

• thermal exponent: 
$$y_t = \frac{4g-4}{g}$$

- Magnetic exponent:  $y_h = 1 + \frac{1}{2g} + \frac{3g}{8}$
- ► Hull exponent: y<sub>H</sub> = 1 + <sup>1</sup>/<sub>2g</sub> which describes the decay of the probability that two bonds are sitting at the same loop, is also the fractal dimension d<sub>l</sub> of the loops.

g is the Coulomb-gas coupling:  $n=-2\cos(\pi g), \ 1\leq g\leq 3/2$ 

We determine the critical point in two subspace:

• without crossing bonds,  $u = v = x, w = x^2, c = 0$ 

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Consider the wrapping probability  $P_w$ 

$$P_w(x,L) = P_w^{(0)} + a(x - x_c)L^{y_t} + b_1L^{y_{u_1}} + \cdots$$

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#### Determination of other exponents

Simulate the model at the estimated critical point.

 $n_b =$  the average density of occupied bonds

 $n_w =$  the average fraction of edges covered by the wrapping loop

 $S_2 =$  the average of the sum of squares of loop lengths per site

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 $l_w =$  the average length of worm steps per site

#### Determination of other exponents: $y_h$

n = 1.5, in the subspace with crossing bonds

$$l_w \propto L^{2y_h - 4}$$



 $y_h = 1.8679(6)$ 

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#### Determination of other exponents: $y_H$

n = 1.5, in the subspace with crossing bonds

 $n_w \propto L^{y_H - 2}$ 



 $y_H = d_l = 1.405(2)$ 

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## Numerical results

Simulation results (S) in the subspace  $u = v = x, w = x^2, c = 0$ .

n		$x_c$	$y_t$	$y_h$	$y_H$	$P_w^{(0)}$
1	Е		1	1.875	1.375	
	Т	0.40644(1)				
	S	0.40644(1)	1.002(3)	1.8749(3)	1.374(1)	0.516(1)
1.5	Е		0.748109	1.86776	1.40649	
	Т	0.43535(2)				
	S	0.43535(1)	0.747(5)	1.8675(5)	1.4067(6)	0.6530(4)

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n		$x_c$	$y_t$	$y_h$	$y_H$	$P_w^{(0)}$
1	Е		1	1.875	1.375	
	Т	0.398048(2)				
	S	0.398050(5)	1.001(3)	1.8749(3)	1.3755(6)	0.516(1)
1.5	Е		0.748109	1.86776	1.40649	
	Т	0.423622(2)				
	S	0.42366(5)	0.744(5)	1.8679(6)	1.405 (2)	0.654(1)

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#### Dynamic behavior of the algorithm

Integrated autocorrelation times  $\tau_{int}$  versus lattice size L (n = 1.5) in the subspace  $u = v = x, w = c = x^2$ . (The unit of time is normalized to 'visit per site').



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 $z(S_2) \approx 0.2, z(n_b) \approx 0.3, z(n_w) \approx 0.3$ 

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