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sampling_test.cpp

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// file: sampling_test.cpp
//
// Program to test random sampling vs. importance sampling against
// the exact probability distribution of energies for a one-dimensional
// Ising system at a given temperature.
//
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//
// Revision history:
// 29-Apr-2004 original version (exact.cpp, random_sampling.cpp,
// and mc.cpp) by S.Y. Park
// 08-Mar-2004 added seeded GSL random number generators
// (see random_seed.cpp) and combined into one code
// 19-Feb-2006 minor upgrades
// 22-Feb-2009 added energy_i (after various intermediate upgrades)
//
// Notes:
// * the units of energies are such that energies are always integers
// * uses the GSL random number functions and random_seed(),
// and both the gsl_rng.h and gsl_randist.h header files are needed.
//
//*****
// include files
#include <iostream>           // cout and cin
#include <iomanip>           // manipulators like setprecision
#include <fstream>          // file input and output
#include <cmath>
using namespace std;

#include <gsl/gsl_rng.h>     // GSL random number generators
#include <gsl/gsl_randist.h> // GSL random distributions

// function prototypes
extern unsigned long int random_seed (); // routine to generate a seed
double calculate_energy (int configuration[]); // calculate the energy given
// a spin configuration
int next_configuration (int configuration[], int k); // find next configuration

// global constants
const double J_ising = 1.; // The "J" in the Ising model (+1 or -1 ONLY)
const int num_sites = 20; // number of lattice sites with spins
const int num_energies = 2*num_sites + 1; // number of different energies
const int num_samples = 100000; // # of random samples or Monte Carlo steps
const double kT = 20.; // temperature (in energy units)

// i'th possible energy (from -num_sites to +num_sites)
inline double energy_i (int i) {return double(i - num_sites);};

//*****
int
main (void)
{
    int energy_count[num_energies]; // exact count of energies at kT
    double dist_exact[num_energies]; // exact energy distribution at kT
    double dist_random[num_energies]; // energy distribution from random
    // sampling of configurations
    double dist_metropolis[num_energies]; // energy distribution at kT from
    // importance sampling (Metropolis)

    // initialize all energy distribution histograms to zero
    for (int i = 0; i < num_energies; i++)
    {
        energy_count[i] = 0;
        dist_exact[i] = 0.;
        dist_random[i] = 0.;
        dist_metropolis[i] = 0.;
    }
}
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//*****
// Find the exact canonical ensemble energy probability distribution at kT

// initialize the current configuration as all spin down
int config_exact[num_sites];
for (int i = 0; i < num_sites; i++)
{
    config_exact[i] = -1;
}

// generate each successive configuration and find its energy
int num_configs = 0; // keep track of how many configurations are found
int end = 0;
do // Note the "while" statement below --> check "end"
{
    int k = 0;
    end = next_configuration (config_exact, k); // generate the next config.
    num_configs++;
    double energy = calculate_energy (config_exact);
    energy_count[num_sites + int(energy)]++; // histogram the energies
    // Note that energy_count[i] is non-zero only for some i's
}
while (end != 1); // end when all configs. are considered (so end=1)
cout << num_configs << " total configurations" << endl << endl;

// find the partition function at temperature kT
double Z_exact = 0.;
for (int i = 0; i < num_energies; i++)
{ // this assumes the allowed energies are integers
    Z_exact += double(energy_count[i]) * exp(-energy_i(i)/kT);
}

// find the exact canonical energy distribution P(E)
for (int i = 0; i < num_energies; i++)
{
    dist_exact[i] = double(energy_count[i]) * exp(-energy_i(i)/kT) / Z_exact;
}

//*****
// Find the energy distribution from randomly selected configurations

// Use the GSL random number generators (rng's)
gsl_rng *rng_ptr = gsl_rng_alloc (gsl_rng_taus); // allocate an rng
gsl_rng_set (rng_ptr, random_seed()); // seed the rng

int config_random[num_sites]; // current configuration
for (int config = 0; config < num_samples; config++)
{
    for (int i = 0; i < num_sites; i++)
    {
        // generate a random number uniformly between 0. and 1.
        double random = gsl_ran_flat (rng_ptr, 0., 1.);
        if (random > 0.5)
        {
            config_random[i] = -1; // spin down
        }
        else
        {
            config_random[i] = +1; // spin up
        }
    }
    double energy = calculate_energy (config_random);
    dist_random[num_sites + int(energy)]++;
}
// normalize the energy distribution
for (int i = 0; i < num_energies; i++)
{
    dist_random[i] /= double(num_samples);
}
}
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//*****
// Find the energy distribution from a Markov chain of configurations
double energy, energy0;
int config_metropolis[num_sites];

// generate a random configuration to start and find its energy
for (int i = 0; i < num_sites; i++)
{
    double random = gsl_ran_flat (rng_ptr, 0., 1.);
    if (random > 0.5)
    {
        config_metropolis[i] = -1; // spin down
    }
    else
    {
        config_metropolis[i] = +1; // spin up
    }
}
energy0 = calculate_energy ( config_metropolis );

// Take num_samples Monte Carlo steps (mcs)
for (int config = 0; config < num_samples; config++)
{
    for (int i = 0; i < num_sites; i++) // Entire loop is one mcs
    {
        // pick a random lattice site
        double random = gsl_ran_flat (rng_ptr, 0., 1.);
        int id = int(random * num_sites); // compute the site number

        // flip that spin (if +/- 1, change to -/+ 1)
        config_metropolis[id] *= -1;

        energy = calculate_energy( config_metropolis ); // new energy
        double delta_energy = energy - energy0;

        // decide whether to accept or reject the new configuration
        random = gsl_ran_flat (rng_ptr, 0., 1.);
        if ( (delta_energy > 0.) && (random > exp(-delta_energy/kT)) )
        {
            // reject the new configuration: flip the spin back
            config_metropolis[id] *= -1;
        }
        else
        {
            energy0 = energy; // accept the new configuration
        }
    }
    dist_metropolis[num_sites + int(energy0)] += 1.; // add to distribution
}

// normalize the distribution
for (int i = 0; i < num_energies; i++)
{
    dist_metropolis[i] /= double(num_samples);
}

//*****
// output the distributions of energies P(E)
cout << "# energy exact random metropolis " << endl;
for (int i = 0; i < num_energies; i += 4) // Note the += 4 here!
{
    cout << fixed << " " << setw(5) << i - num_sites << " "
        << fixed << setprecision(8)
        << setw(11) << dist_exact[i] << " "
        << setw(11) << dist_random[i] << " "
        << setw(11) << dist_metropolis[i] << " "
        << endl;
}

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cout << endl;
return (0);
}

//***** calculate_energy *****
//
// Given the array of integers configuration[0..num_sites-1], which
// specifies the spin at each lattice point, find the energy of that
// configuration [eq.(12.6) in Session 12 notes].
// Note that a boundary condition for the endpoints is specified here.
//
//*****
double
calculate_energy (int configuration[])
{
    int nearest = 0;
    double energy = 0.;

    for (int i=0; i < num_sites - 1; i++) // step through all but one site
    {
        nearest = i + 1; // nearest neighbor on a line
        energy += - J_ising * double(configuration[i] * configuration[nearest]);
    }

    // now for the last site using the boundary condition
    nearest = num_sites - 1;
    energy += - J_ising * double(configuration[nearest] * configuration[0]);

    return (energy);
}

//***** next_configuration *****
//
// Given an input array of integers configuration[], which specifies the
// spin at each lattice point and the current site, find the next
// configuration. The ordering corresponds to counting up in base 2,
// with a down spin (-1) being 0 and an up spin (+1) being 1.
// Calling next_configuration repeatedly steps through all of the possible
// spin configurations. This may be too clever to be reliable!
//
//*****
int
next_configuration (int configuration[], int k)
{
    int end = 0; // flag for when to quit

    if (configuration[k] == -1)
    {
        configuration[k] = +1; // if the current spin is down, flip it
    }
    else
    {
        configuration[k] = -1; // flip the current spin from up to down
        k++;
        if (k < num_sites)
        {
            end = next_configuration (configuration, k); // recursion!!
        }
        else
        {
            end = 1; // quit at this point
        }
    }

    return (end);
}

```