

Contents

Part I Introduction to programming and numerical methods

| | | |
|----------|--|----|
| 1 | Introduction | 3 |
| 1.1 | Choice of programming language | 5 |
| 1.2 | Designing programs | 6 |
| 2 | Introduction to C++ and Fortran | 9 |
| 2.1 | Getting Started | 9 |
| 2.1.1 | Scientific hello world | 10 |
| 2.2 | Representation of Integer Numbers | 15 |
| 2.2.1 | Fortran codes | 18 |
| 2.3 | Real Numbers and Numerical Precision | 19 |
| 2.3.1 | Representation of real numbers | 20 |
| 2.3.2 | Machine numbers | 22 |
| 2.4 | Programming Examples on Loss of Precision and Round-off Errors | 24 |
| 2.4.1 | Algorithms for e^{-x} | 24 |
| 2.4.2 | Fortran codes | 27 |
| 2.4.3 | Further examples | 30 |
| 2.5 | Additional Features of C++ and Fortran | 32 |
| 2.5.1 | Operators in C++ | 32 |
| 2.5.2 | Pointers and arrays in C++ | 34 |
| 2.5.3 | Macros in C++ | 36 |
| 2.5.4 | Structures in C++ and TYPE in Fortran | 37 |
| 2.6 | Exercises | 39 |
| 3 | Numerical differentiation and interpolation | 45 |
| 3.1 | Numerical Differentiation | 45 |
| 3.1.1 | The second derivative of $\exp(x)$ | 49 |
| 3.1.2 | Error analysis | 58 |
| 3.2 | Numerical Interpolation and Extrapolation | 60 |
| 3.2.1 | Interpolation | 61 |
| 3.2.2 | Richardson's deferred extrapolation method | 64 |
| 3.3 | Classes in C++ | 65 |
| 3.3.1 | The Complex class | 67 |
| 3.3.2 | The vector class | 72 |
| 3.4 | Modules in Fortran | 86 |
| 3.5 | How to make Figures with Gnuplot | 90 |
| 3.6 | Exercises | 92 |

| | | |
|----------|--|-----|
| 4 | Non-linear Equations | 95 |
| 4.1 | Particle in a Box Potential | 95 |
| 4.2 | Iterative Methods | 96 |
| 4.3 | Bisection | 98 |
| 4.4 | Newton-Raphson's Method | 99 |
| 4.5 | The Secant Method | 103 |
| 4.5.1 | Broyden's Method | 105 |
| 4.6 | Exercises | 106 |
| 5 | Numerical Integration | 109 |
| 5.1 | Newton-Cotes Quadrature | 109 |
| 5.2 | Adaptive Integration | 115 |
| 5.3 | Gaussian Quadrature | 116 |
| 5.3.1 | Orthogonal polynomials, Legendre | 119 |
| 5.3.2 | Integration points and weights with orthogonal polynomials | 121 |
| 5.3.3 | Application to the case $N = 2$ | 123 |
| 5.3.4 | General integration intervals for Gauss-Legendre | 124 |
| 5.3.5 | Other orthogonal polynomials | 125 |
| 5.3.6 | Applications to selected integrals | 126 |
| 5.4 | Treatment of Singular Integrals | 128 |
| 5.5 | Parallel Computing | 130 |
| 5.5.1 | Brief survey of supercomputing concepts and terminologies | 131 |
| 5.5.2 | Parallelism | 132 |
| 5.5.3 | MPI with simple examples | 134 |
| 5.5.4 | Numerical integration with MPI | 139 |
| 5.6 | An Integration Class | 143 |
| 5.7 | Exercises | 147 |

Part II Linear Algebra and Eigenvalues

| | | |
|----------|--|-----|
| 6 | Linear Algebra | 153 |
| 6.1 | Introduction | 153 |
| 6.2 | Mathematical Intermezzo | 154 |
| 6.3 | Programming Details | 157 |
| 6.3.1 | Declaration of fixed-sized vectors and matrices | 158 |
| 6.3.2 | Runtime Declarations of Vectors and Matrices in C++ | 160 |
| 6.3.3 | Matrix Operations and C++ and Fortran Features of Matrix handling .. | 162 |
| 6.4 | Linear Systems | 168 |
| 6.4.1 | Gaussian Elimination | 170 |
| 6.4.2 | LU Decomposition of a Matrix | 173 |
| 6.4.3 | Solution of Linear Systems of Equations | 177 |
| 6.4.4 | Inverse of a Matrix and the Determinant | 178 |
| 6.4.5 | Tridiagonal Systems of Linear Equations | 185 |
| 6.5 | Spline Interpolation | 187 |
| 6.6 | Iterative Methods | 189 |
| 6.6.1 | Jacobi's method | 189 |
| 6.6.2 | Gauss-Seidel | 190 |
| 6.6.3 | Successive over-relaxation | 191 |
| 6.6.4 | Conjugate Gradient Method | 192 |
| 6.7 | A vector and matrix class | 194 |
| 6.7.1 | How to construct your own matrix-vector class | 196 |
| 6.8 | Exercises | 205 |

| | | |
|--|---|------------|
| 6.8.1 | Solution | 209 |
| 7 | Eigensystems | 213 |
| 7.1 | Introduction | 213 |
| 7.2 | Eigenvalue problems | 213 |
| 7.3 | Similarity transformations | 214 |
| 7.4 | Jacobi's method | 215 |
| 7.5 | Similarity Transformations with Householder's method | 220 |
| 7.5.1 | The Householder's method for tridiagonalization | 220 |
| 7.5.2 | Diagonalization of a Tridiagonal Matrix via Francis' Algorithm | 224 |
| 7.6 | Power Methods | 225 |
| 7.7 | Iterative methods: Lanczos' algorithm | 226 |
| 7.8 | Schrödinger's Equation Through Diagonalization | 227 |
| 7.8.1 | Numerical solution of the Schrödinger equation by diagonalization | 230 |
| 7.8.2 | Program example and results for the one-dimensional harmonic oscillator | 230 |
| 7.9 | Exercises | 235 |
| Part III Differential Equations | | |
| 8 | Differential equations | 243 |
| 8.1 | Introduction | 243 |
| 8.2 | Ordinary differential equations | 244 |
| 8.3 | Finite difference methods | 245 |
| 8.3.1 | Improvements of Euler's algorithm, higher-order methods | 247 |
| 8.3.2 | Verlet and Leapfrog algorithms | 248 |
| 8.3.3 | Predictor-Corrector methods | 249 |
| 8.4 | More on finite difference methods, Runge-Kutta methods | 250 |
| 8.5 | Adaptive Runge-Kutta and multistep methods | 253 |
| 8.6 | Physics examples | 255 |
| 8.6.1 | Ideal harmonic oscillations | 255 |
| 8.6.2 | Damping of harmonic oscillations and external forces | 260 |
| 8.6.3 | The pendulum, a nonlinear differential equation | 261 |
| 8.7 | Physics Project: the pendulum | 263 |
| 8.7.1 | Analytic results for the pendulum | 263 |
| 8.7.2 | The pendulum code | 265 |
| 8.8 | Exercises | 270 |
| 9 | Two point boundary value problems | 283 |
| 9.1 | Introduction | 283 |
| 9.2 | Shooting methods | 284 |
| 9.2.1 | Improved approximation to the second derivative, Numerov's method | 284 |
| 9.2.2 | Wave equation with constant acceleration | 286 |
| 9.2.3 | Schrödinger equation for spherical potentials | 289 |
| 9.3 | Numerical procedure, shooting and matching | 291 |
| 9.3.1 | Algorithm for solving Schrödinger's equation | 292 |
| 9.4 | Green's function approach | 294 |
| 9.5 | Exercises | 297 |

| | |
|--|-----|
| 10 Partial Differential Equations | 301 |
| 10.1 Introduction | 301 |
| 10.2 Diffusion equation | 303 |
| 10.2.1 Explicit Scheme | 304 |
| 10.2.2 Implicit Scheme | 308 |
| 10.2.3 Crank-Nicolson scheme | 310 |
| 10.2.4 Solution for the One-dimensional Diffusion Equation | 313 |
| 10.2.5 Explicit scheme for the diffusion equation in two dimensions | 315 |
| 10.3 Laplace's and Poisson's Equations | 315 |
| 10.3.1 Scheme for solving Laplace's (Poisson's) equation | 316 |
| 10.3.2 Jacobi Algorithm for solving Laplace's Equation | 319 |
| 10.3.3 Jacobi's algorithm extended to the diffusion equation in two dimensions | 321 |
| 10.4 Wave Equation in two Dimensions | 322 |
| 10.4.1 Closed-form Solution | 324 |
| 10.5 Exercises | 325 |
| Part IV Monte Carlo Methods | |
| 11 Outline of the Monte Carlo Strategy | 337 |
| 11.1 Introduction | 337 |
| 11.1.1 Definitions | 339 |
| 11.1.2 First Illustration of the Use of Monte-Carlo Methods | 342 |
| 11.1.3 Second Illustration, Particles in a Box | 346 |
| 11.1.4 Radioactive Decay | 349 |
| 11.1.5 Program Example for Radioactive Decay | 349 |
| 11.1.6 Brief Summary | 351 |
| 11.2 Probability Distribution Functions | 351 |
| 11.2.1 Multivariable Expectation Values | 354 |
| 11.2.2 The Central Limit Theorem | 356 |
| 11.2.3 Definition of Correlation Functions and Standard Deviation | 358 |
| 11.3 Random Numbers | 359 |
| 11.3.1 Properties of Selected Random Number Generators | 362 |
| 11.4 Improved Monte Carlo Integration | 364 |
| 11.4.1 Change of Variables | 365 |
| 11.4.2 Importance Sampling | 369 |
| 11.4.3 Acceptance-Rejection Method | 370 |
| 11.5 Monte Carlo Integration of Multidimensional Integrals | 371 |
| 11.5.1 Brute Force Integration | 372 |
| 11.5.2 Importance Sampling | 373 |
| 11.6 Classes for Random Number Generators | 375 |
| 11.7 Exercises | 376 |
| 12 Random walks and the Metropolis algorithm | 381 |
| 12.1 Motivation | 381 |
| 12.2 Diffusion Equation and Random Walks | 382 |
| 12.2.1 Diffusion Equation | 382 |
| 12.2.2 Random Walks | 385 |
| 12.3 Microscopic Derivation of the Diffusion Equation | 387 |
| 12.3.1 Discretized Diffusion Equation and Markov Chains | 389 |
| 12.3.2 Continuous Equations | 394 |
| 12.3.3 Numerical Simulation | 395 |
| 12.4 Entropy and Equilibrium Features | 397 |

| | |
|--|------------|
| 12.5 The Metropolis Algorithm and Detailed Balance | 400 |
| 12.5.1 Brief Summary | 404 |
| 12.6 Langevin and Fokker-Planck Equations | 405 |
| 12.6.1 Fokker-Planck Equation | 405 |
| 12.6.2 Langevin Equation | 408 |
| 12.7 Exercises | 410 |
| 13 Monte Carlo Methods in Statistical Physics | 415 |
| 13.1 Introduction and Motivation | 415 |
| 13.2 Review of Statistical Physics | 417 |
| 13.2.1 Microcanonical Ensemble | 418 |
| 13.2.2 Canonical Ensemble | 419 |
| 13.2.3 Grand Canonical and Pressure Canonical | 420 |
| 13.3 Ising Model and Phase Transitions in Magnetic Systems | 421 |
| 13.3.1 Theoretical Background | 421 |
| 13.4 Phase Transitions and Critical Phenomena | 429 |
| 13.4.1 The Ising Model and Phase Transitions | 430 |
| 13.4.2 Critical Exponents and Phase Transitions from Mean-field Models | 432 |
| 13.5 The Metropolis Algorithm and the Two-dimensional Ising Model | 434 |
| 13.5.1 Parallelization of the Ising Model | 440 |
| 13.6 Selected Results for the Ising Model | 442 |
| 13.7 Correlation Functions and Further Analysis of the Ising Model | 445 |
| 13.7.1 Thermalization | 445 |
| 13.7.2 Time-correlation Function | 448 |
| 13.8 The Potts' model | 451 |
| 13.9 Exercises | 452 |
| 14 Quantum Monte Carlo Methods | 457 |
| 14.1 Introduction | 457 |
| 14.2 Postulates of Quantum Mechanics | 458 |
| 14.2.1 Mathematical Properties of the Wave Functions | 458 |
| 14.2.2 Important Postulates | 459 |
| 14.3 First Encounter with the Variational Monte Carlo Method | 460 |
| 14.4 Variational Monte Carlo for Quantum Mechanical Systems | 462 |
| 14.4.1 First illustration of Variational Monte Carlo Methods | 464 |
| 14.5 Variational Monte Carlo for atoms | 466 |
| 14.5.1 The Born-Oppenheimer Approximation | 467 |
| 14.5.2 The Hydrogen Atom | 468 |
| 14.5.3 Metropolis sampling for the hydrogen atom and the harmonic oscillator | 472 |
| 14.5.4 The Helium Atom | 475 |
| 14.5.5 Program Example for Atomic Systems | 480 |
| 14.5.6 Importance sampling | 486 |
| 14.6 Exercises | 488 |
| Part V Advanced topics | |
| 15 Many-body approaches to studies of electronic systems: Hartree-Fock theory and Density Functionals | 495 |
| 15.1 Introduction | 495 |
| 15.2 Hartree-Fock theory | 497 |
| 15.3 Expectation value of the Hamiltonian with a given Slater determinant | 500 |
| 15.4 Derivation of the Hartree-Fock equations | 502 |
| 15.4.1 Reminder on calculus of variations | 502 |

| | |
|---|------------|
| 15.4.2 Varying the single-particle wave functions | 505 |
| 15.4.3 Detailed solution of the Hartree-Fock equations | 506 |
| 15.4.4 Hartree-Fock by variation of basis function coefficients | 509 |
| 15.5 Density Functional Theory | 512 |
| 15.5.1 Hohenberg-Kohn Theorem | 514 |
| 15.5.2 Derivation of the Kohn-Sham Equations | 514 |
| 15.5.3 The Local Density Approximation and the Electron Gas | 514 |
| 15.5.4 Applications and Code Examples | 514 |
| 15.6 Exercises | 514 |
| 16 Improved Monte Carlo Approaches to Systems of Fermions | 519 |
| 16.1 Introduction | 519 |
| 16.2 Splitting the Slater Determinant | 519 |
| 16.3 Computational Optimization of the Metropolis/Hasting Ratio | 520 |
| 16.3.1 Evaluating the Determinant-determinant Ratio | 520 |
| 16.4 Optimizing the $\nabla\Psi_T/\Psi_T$ Ratio | 522 |
| 16.4.1 Evaluating the Gradient-determinant-to-determinant Ratio | 522 |
| 16.5 Optimizing the $\nabla^2\Psi_T/\Psi_T$ Ratio | 523 |
| 16.6 Updating the Inverse of the Slater Matrix | 524 |
| 16.7 Reducing the Computational Cost of the Correlation Form | 524 |
| 16.8 Computing the Correlation-to-correlation Ratio | 525 |
| 16.9 Evaluating the $\nabla\Psi_C/\Psi_C$ Ratio | 525 |
| 16.9.1 Special Case: Correlation Functions Depending on the Relative Distance | 526 |
| 16.10 Computing the $\nabla^2\Psi_C/\Psi_C$ Ratio | 527 |
| 16.11 Efficient Optimization of the Trial Wave Function | 529 |
| 16.12 Exercises | 530 |
| 17 Bose-Einstein condensation and Diffusion Monte Carlo | 537 |
| 17.1 Diffusion Monte Carlo | 537 |
| 17.1.1 Importance Sampling | 541 |
| 17.2 Bose-Einstein Condensation in Atoms | 543 |
| 17.3 Exercises | 544 |
| References | 548 |