

Computational Statistical Physics

Providing a detailed and pedagogical account of the rapidly growing field of computational statistical physics, this book covers both the theoretical foundations of equilibrium and nonequilibrium statistical physics and modern, computational applications such as percolation, random walks, magnetic systems, machine learning dynamics, and spreading processes on complex networks. A detailed discussion of molecular dynamics simulations, a topic of great importance in biophysics and physical chemistry, is also included. The accessible and self-contained approach adopted by the authors makes this book suitable for teaching courses at the graduate level, and numerous worked examples and end-of-chapter problems allow students to test their progress and understanding.

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Dedicated to all students who attended our lectures on Computational Physics.

— Lucas Böttcher and Hans J. Herrmann

I also dedicate this book to my great-grandparents Doris and Gerhard.

— Lucas Böttcher

Contents

<i>Preface</i>	<i>page xi</i>
<i>What is Computational Physics?</i>	<i>xiii</i>
Part I Stochastic Methods	1
1 Random Numbers	3
1.1 Definition of Random Numbers	3
1.2 Congruential RNG (Multiplicative)	4
1.3 Lagged Fibonacci RNG (Additive)	7
1.4 Available Libraries	8
1.5 How Good is an RNG?	9
1.6 Nonuniform Distributions	11
2 Random-Geometrical Models	17
2.1 Percolation	17
2.2 The Sol–Gel Transition	17
2.3 The Percolation Model	19
2.4 Fractals	34
2.5 Walks	42
2.6 Complex Networks	50
3 Equilibrium Systems	55
3.1 Classical Statistical Mechanics	55
3.2 Ising Model	59
4 Monte Carlo Methods	67
4.1 Computation of Integrals	67
4.2 Integration Errors	68
4.3 Hard Spheres in a Box	71
4.4 Markov Chains	74
4.5 M(RT) ² Algorithm	76
4.6 Glauber Dynamics (Heat Bath Dynamics)	79
4.7 Binary Mixtures and Kawasaki Dynamics	80
4.8 Creutz Algorithm	81

4.9	Boundary Conditions	83
4.10	Application to Interfaces	83
5	Phase Transitions	85
5.1	Temporal Correlations	85
5.2	Decorrelated Configurations	87
5.3	Finite-Size Scaling	87
5.4	Binder Cumulant	89
5.5	First-Order Transitions	90
6	Cluster Algorithms	93
6.1	Potts Model	93
6.2	The Kasteleyn and Fortuin Theorem	94
6.3	Coniglio–Klein Clusters	95
6.4	Swendsen–Wang Algorithm	96
6.5	Wolff Algorithm	97
6.6	Continuous Degrees of Freedom: The n-Vector Model	98
7	Histogram Methods	100
7.1	Broad Histogram Method	101
7.2	Flat Histogram Method	102
7.3	Umbrella Sampling	103
8	Renormalization Group	105
8.1	Real Space Renormalization	105
8.2	Renormalization and Free Energy	105
8.3	Majority Rule	106
8.4	Decimation of the One-Dimensional Ising Model	107
8.5	Generalization	109
8.6	Monte Carlo Renormalization Group	111
9	Learning and Optimizing	112
9.1	Hopfield Network	112
9.2	Boltzmann Machine Learning	114
9.3	Simulated Annealing	119
10	Parallelization	122
10.1	Multispin Coding	122
10.2	Vectorization	124
10.3	Domain Decomposition	125
11	Nonequilibrium Systems	127
11.1	Directed Percolation and Gillespie Algorithms	127
11.2	Cellular Automata	133
11.3	Irreversible Growth	137

Part II Molecular Dynamics	147
12 Basic Molecular Dynamics	149
12.1 Introduction	149
12.2 Equations of Motion	150
12.3 Contact Time	152
12.4 Verlet Method	153
12.5 Leapfrog Method	154
13 Optimizing Molecular Dynamics	157
13.1 Verlet Tables	158
13.2 Linked-Cell Method	158
14 Dynamics of Composed Particles	161
14.1 Lagrange Multipliers	161
14.2 Rigid Bodies	163
15 Long-Range Potentials	169
15.1 Ewald Summation	169
15.2 Particle-Mesh Method	171
15.3 Reaction Field Method	175
16 Canonical Ensemble	177
16.1 Velocity Rescaling	178
16.2 Constraint Method	179
16.3 Nosé–Hoover Thermostat	179
16.4 Stochastic Method	183
16.5 Constant Pressure	184
16.6 Parrinello–Rahman Barostat	185
17 Inelastic Collisions in Molecular Dynamics	187
17.1 Restitution Coefficient	187
17.2 Plastic Deformation	188
17.3 Coulomb Friction and Discrete Element Method	190
18 Event-Driven Molecular Dynamics	192
18.1 Event-Driven Procedure	192
18.2 Lubachevsky Method	194
18.3 Collision with Perfect Slip	195
18.4 Collision with Rotation	196
18.5 Inelastic Collisions	197
18.6 Inelastic Collapse	198
19 Nonspherical Particles	202
19.1 Ellipsoidal Particles	202
19.2 Polygons	205
19.3 Spheropolygons	205

20	Contact Dynamics	208
20.1	One-Dimensional Contact	208
20.2	Generalization to N Particles	212
21	Discrete Fluid Models	215
21.1	Lattice Gas Automata	215
21.2	Lattice Boltzmann Method	215
21.3	Stochastic Rotation Dynamics	218
21.4	Direct Simulation Monte Carlo	219
21.5	Dissipative Particle Dynamics	220
21.6	Smoothed Particle Hydrodynamics	221
22	Ab Initio Simulations	222
22.1	Introduction	222
22.2	Implementation of Wave Functions	225
22.3	Born–Oppenheimer Approximation	225
22.4	Hohenberg–Kohn Theorems	226
22.5	Kohn–Sham Approximation	228
22.6	Hellmann–Feynman Theorem	229
22.7	Car–Parrinello Method	230
	<i>References</i>	232
	<i>Index</i>	252

Preface

This textbook was born from the lecture notes of a course given first at the University of Stuttgart (1999–2006) as a core subject of the bachelor curriculum in computational physics and then at ETH Zurich as part of the bachelor and master curriculum in physics and computational science and engineering. Over the years, the course was continuously modified according to current scientific findings and breakthroughs in the fields of statistical physics and complex systems science.

The book is divided into two parts: Stochastic Methods (Part I) and Molecular Dynamics (Part II). In Part I, we cover computational approaches to studying percolation, random walks, spin systems, and complex networks. We include examples and exercises to illustrate that computational methods are invaluable in obtaining further insights into certain systems when analytical approaches are not feasible. In the context of Boltzmann machines, we also describe recent developments in connecting statistical physics concepts to machine learning. We conclude Part I with a discussion of computational methods to study nonequilibrium systems and highlight applications in modeling epidemic spreading, opinion dynamics, and irreversible growth.

In Part II, we focus on molecular dynamics and establish a connection between the study of microscopic particle interactions and their emerging macroscopic properties that can be analyzed statistically. We provide an overview of different simulation techniques that enable the reader to computationally study a broad range of interaction potentials and particle shapes. We discuss thermostat and barostat methods to simulate molecular interactions in canonical temperature and pressure ensembles. For the simulation of rigid particles, we cover the method of contact dynamics. To account for quantum-mechanical effects in molecular-dynamics simulations, we conclude with outlining the basic concepts of density functional theory and the Car–Parrinello method.

Throughout the book, we point to applications of the discussed mathematical and computational methods in different fields besides physics, including engineering, social sciences, and biology. In addition to providing a solid theoretical background in computational statistical physics, the aim of the book is to inspire the reader to develop their own simulation codes and computational experiments. We therefore include a carefully chosen selection of detailed exercises, which will enable the reader to implement and better understand the discussed theory and algorithms. For the interested reader, we also include side notes and information boxes that explore certain topics in greater depth.

We assume that the reader is familiar with at least one programming language and has some basic knowledge in classical mechanics, electrodynamics, statistical physics, and numerical mathematics.

This book benefited from the comments of many colleagues. In particular, we thank Stefan Luding, Malte Henkel, Dirk Kadau, Lorenz Müller, Marco-Andrea Buchmann, Nicola Offeddu, Marcel Thielmann, Madis Ollikainen, Alisha Föry, Josh LeClair, Fernando Alonso-Marroquin, Yupeng Jiang, and Thomas Asikis for their feedback. We also thank Giovanni Balduzzi for his support with performing different simulations. Moreover, we are grateful to the numerous scientists in the fields of computational and statistical physics for contributing photos that we included in biographical panels to highlight their work. Historically, a gender imbalance has been very much ingrained in computational physics, but fortunately the situation is starting to change.

What is Computational Physics?

Computational physics is the study and implementation of numerical algorithms to solve problems in physics by means of computers. As we will see throughout the book, finding numerical solutions to a given problem is useful because there are only very few systems that can be solved analytically. In particular, computational physics methods are used to simulate many-body particle systems. The simulated “virtual reality” is sometimes referred to as the third branch of physics (between experiment and theory) [1].

The analysis and visualization of large data sets that are generated numerically and experimentally is also part of computational physics but will not be treated in the present book.

Computational physics plays an important role in the following fields:

- Computational fluid dynamics (CFD): solving and analyzing problems that involve fluid flows
- Classical phase transitions: percolation, critical phenomena
- Solid state physics (quantum mechanics)
- High-energy physics/particle physics: in particular, lattice quantum chromodynamics (“lattice QCD”)
- Astrophysics: many-body simulations of stars, galaxies, etc.
- Geophysics and solid mechanics: earthquake simulations, fracture, rupture, crack propagation, etc.
- Agent-based modeling (and interdisciplinary applications): complex networks in biology, economy, social sciences, and other disciplines