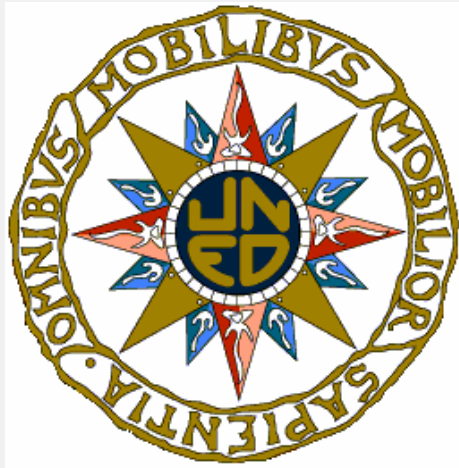


PATH-INTEGRAL MONTE CARLO AND STATIC STRUCTURES IN CONDENSED MATTER



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On the Simulation of Quantum Systems: Path Integral Methods

R. P. Feynman, *Statistical Mechanics* (Benjamin, Reading, 1972)

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Path Integral Simulations of Condensed Phase Lennard Jones Systems

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Simulation of Quantum Many-Body Systems by Path-integral Methods

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**Exploiting the Isomorphism between Quantum Theory and
Classical Statistical Mechanics of polyatomic fluids**

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Rafael Ramírez (ICMM)
Carlos Vega (UCM)

PATH-INTEGRAL MONTE CARLO AND STATIC STRUCTURES IN CONDENSED MATTER

CONTENTS

- I. Introduction
- II. General Concepts
- III. Static Quantum Structures in Real Space
- IV. Static Quantum Structures in Fourier Space
- V. Other Topics
- VI. Bibliography

- I. Introduction

The idea behind MC simulations:

- Stochastic game for very difficult or non-analytic problems
- Use in condensed matter based on Metropolis sampling scheme (1953)

Classical Statistical Mechanics (canonical ensemble)

$$\langle B \rangle_{N,V,T} = \frac{\int d\mathbf{R}_1 d\mathbf{R}_2 \dots d\mathbf{R}_N \exp\{-\beta U_N\} B(\mathbf{R}_1, \mathbf{R}_2, \dots, \mathbf{R}_N)}{\int d\mathbf{R}_1 d\mathbf{R}_2 \dots d\mathbf{R}_N \exp\{-\beta U_N\}} \quad \beta = \frac{1}{k_B T}$$

Numerical evaluation
Metropolis sampling

→

probability density: $\exp\{-\beta U_N\} \geq 0$

$$(\mathbf{R}_{1n}, \mathbf{R}_{2n}, \dots, \mathbf{R}_{Nn}) \leftrightarrow \exp\{-\beta U_N\}$$

$$\langle B \rangle \approx \frac{1}{M} \sum_{n=1}^M B_n(\mathbf{R}_{1n}, \mathbf{R}_{2n}, \dots, \mathbf{R}_{Nn}); \text{ error} \sim \frac{1}{\sqrt{M}}$$

Main advantage: insensitivity to the dimensionality

The price to pay: Only Static / Equilibrium properties

Quantum Statistical Mechanics

$$\rho = \exp(-\beta H_N) = \text{density operator}$$

$$\text{Bloch equation: } \frac{\partial \rho}{\partial \beta} = -H_N \rho ; \rho(\beta=0) = 1$$

$$Z_{N,V,T} = \text{Tr}(\rho) = \text{Tr}(\exp(-\beta H_N)) = \sum_n \psi_n(\mathbf{r}^N) \exp\{-\beta E_n\} \psi_n^*(\tilde{\mathbf{r}}^N) =$$

$$\frac{1}{N!} \int d\mathbf{r}^N \left\langle \mathbf{r}^N \left| \exp(-\beta H_N) \right| \mathbf{r}^N \right\rangle$$

Coordinate Representation

$$\left\{ \left| \mathbf{r}^N \right\rangle \right\} = \left\{ \left| \mathbf{r}_1 \right\rangle, \left| \mathbf{r}_2 \right\rangle, \left| \mathbf{r}_3 \right\rangle, \dots, \left| \mathbf{r}_N \right\rangle \right\}$$

Completeness

$$\int d\mathbf{r}_i \left| \mathbf{r}_i \right\rangle \left\langle \mathbf{r}_i \right| = \mathbf{1}$$

$$\langle B \rangle_{N,V,T} = \frac{\text{Tr}(\rho B)}{\text{Tr}(\rho)} = \frac{\int d\mathbf{r}_1 d\mathbf{r}_2 \dots d\mathbf{r}_N \left\langle \mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N \left| \exp\{-\beta H_N\} B(\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N) \right| \mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N \right\rangle}{\int d\mathbf{r}_1 d\mathbf{r}_2 \dots d\mathbf{r}_N \left\langle \mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N \left| \exp\{-\beta H_N\} \right| \mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N \right\rangle} = ?$$

Quantum Statistical Mechanics

$$\rho = \exp(-\beta H_N) = \text{density operator} \iff \exp\left[-\frac{i t H_N}{\hbar}\right]$$

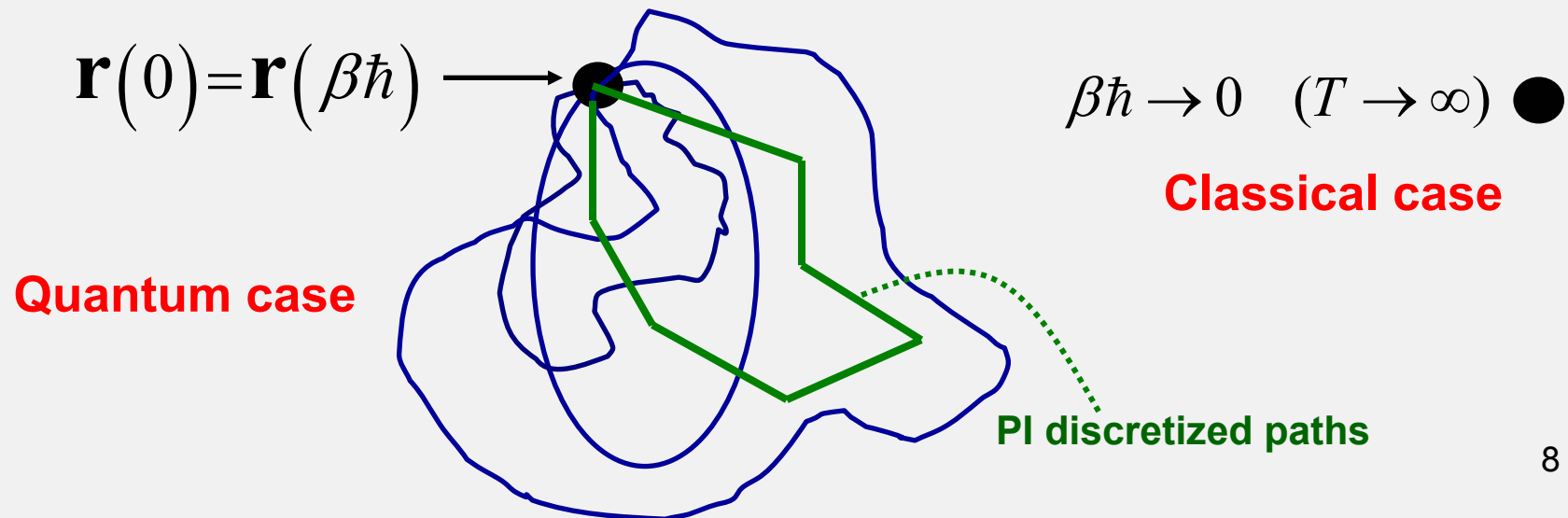
$$H_N = T + U$$

Feynman's paths in QSM (1948, 1965, 1972)

Every (continuous) closed path in imaginary time $\beta\hbar$

starting and ending at $\mathbf{r}(0) = \mathbf{r}(\beta\hbar)$

$$Z = \text{Tr}(\rho) = \oint D\mathbf{r}(\tau) \times \exp\left[-\frac{1}{\hbar} \int_0^{\beta\hbar} d\tau \left\{ \frac{\mu}{2} \frac{d\mathbf{r}(\tau)}{d\tau} + U(\mathbf{r}(\tau)) \right\}\right]$$



Main Quantum Subject of this Lecture :

Equilibrium Structures in the Fluid and Solid Phases

There are direct connections with measurable properties

-Equation of state

-Elastic scattering experiments (X-Ray, neutron scattering)

$$\lambda \approx 1 \text{ \AA}$$

Conditions

- particles \equiv atoms

- dispersion effects only

- canonical ensemble (N, V, T) [+ (μ , V, T)]

- **II. General Concepts**

- **II.1 The classical isomorphism**

Barker (1979); Chandler & Wolynes (1981)

Canonical partition function (N, V, T) $\left\{ \begin{array}{l} \rho_N = N/V \\ \beta = 1/k_B T \end{array} \right.$
 Structureless particles

$$Z_Q = \text{Tr}(\rho) = \text{Tr} \left\{ \exp(-\beta H_N) \right\} \leftrightarrow A = -k_B T \ln Z_Q$$

$H_N = T + U = \text{Hamiltonian}$

$$T = -\frac{\hbar^2}{2m} \sum_{i=1}^N \nabla_i^2 \quad U = \sum_{i < j} u(r_{ij}) \quad (\text{for simplicity})$$

$A = \text{Helmholtz free energy}$

Step 1: Splitting into P factors -exact-

$$Z_Q = \frac{1}{N!} \int d\mathbf{r}^N \langle \mathbf{r}^N | \exp(-\beta H_N) | \mathbf{r}^N \rangle = \frac{1}{N!} \int d\mathbf{r}^N \rho(\mathbf{r}^N, \mathbf{r}^N; \beta)$$

$$\exp(-\beta H_N) = \exp(-\beta H_N / P) \exp(-\beta H_N / P) \dots \exp(-\beta H_N / P)$$

$$\int d\mathbf{r}_i | \mathbf{r}_i \rangle \langle \mathbf{r}_i | = \mathbf{1} \quad \int d\mathbf{r}^N | \mathbf{r}^N \rangle \langle \mathbf{r}^N | = \int d\mathbf{r}_1 | \mathbf{r}_1 \rangle \langle \mathbf{r}_1 | \dots \int d\mathbf{r}_N | \mathbf{r}_N \rangle \langle \mathbf{r}_N | = \mathbf{1}$$

$$Z_Q = \frac{1}{N!} \int d\mathbf{r}^{N,1} \int d\mathbf{r}^{N,2} \times \int d\mathbf{r}^{N,3} \times \dots \int d\mathbf{r}^{N,P} \times$$

$$\langle \mathbf{r}^{N,1} | \exp(-\beta H_N / P) | \mathbf{r}^{N,2} \rangle \langle \mathbf{r}^{N,2} | \exp(-\beta H_N / P) | \mathbf{r}^{N,3} \rangle \dots \langle \mathbf{r}^{N,P} | \exp(-\beta H_N / P) | \mathbf{r}^{N,1} \rangle$$

Dimension: $3 \times N \rightarrow 3 \times N \times P$

"bead" = time slice $t(1, 2, 3, \dots, P) \rightarrow \frac{\beta \hbar}{P} t = \frac{\hbar}{k_B T P} t$ **As if T was higher ($P \times T$)**

Step 2: TROTTER'S approximation (1959) – Nelson (1964) -

Propagator: $\langle \mathbf{r}^{N,t} | \exp(-\beta H_N / P) | \mathbf{r}^{N,t+1} \rangle = \rho(\mathbf{r}^{N,t}, \mathbf{r}^{N,t+1}, \beta / P) \geq 0$

... probability density for the quantum problem → PIMC

Primitive Propagator (all the physics!!!):

$$\tau = \frac{\beta}{P} \text{ (small)} \quad [T, U] \neq 0$$

$$\langle \mathbf{r}^{N,t} | \exp(-\beta(T+U)/P) | \mathbf{r}^{N,t+1} \rangle = \langle \mathbf{r}^{N,t} | \exp(-\beta T/P - \beta U/P) | \mathbf{r}^{N,t+1} \rangle \approx$$

$$\langle \mathbf{r}^{N,t} | \exp(-\beta T/P) \exp(-\beta U/P) | \mathbf{r}^{N,t+1} \rangle; \quad O(P^{-2})$$

$$\langle \mathbf{r}^{N,t} | \exp(-\beta U/2P) \exp(-\beta T/P) \exp(-\beta U/2P) | \mathbf{r}^{N,t+1} \rangle; \quad O(P^{-3})$$

PI primitive partition function

$$Z_Q \approx Z_{NP} = \frac{1}{N!} \left(\frac{mP}{2\pi\beta\hbar^2} \right)^{3NP} \int d\mathbf{r}^{N \times P} \times \exp(-\beta W_{NP}); \quad O(P^2)$$

$$W_{NP} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \frac{1}{P} \sum_{i < j} \sum_{t=1}^P u(r_{ij}^t)$$

↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑ ↑
FREE-PARTICLE CONTRIBUTIONS **Pairwise interact. assumed**

$$\langle E \rangle_{THERM.} \approx - \left[\frac{\partial \ln Z_{NP}}{\partial \beta} \right]_{N,V}, \dots$$

Trotter's product formula

$$\exp[-\beta H_N] = \lim_{P \rightarrow \infty} \left\{ \exp(-\beta T / P) \exp(-\beta U / P) \right\}^P$$

$$P \rightarrow \infty \Rightarrow Z_{NP}^{(PI)} \rightarrow Z_Q$$

MC (or MD) simulation
 P = number of “beads”
 Trotter's number, ...
is a compromise, in practice!

PI primitive + Classical partition functions

Quantum PI primitive

$$Z_Q \approx Z_{NP} = \frac{1}{N!} \left(\frac{mP}{2\pi\beta\hbar^2} \right)^{\frac{3NP}{2}} \int d\mathbf{r}^{N \times P} \times \exp(-\beta W_{NP}); \quad O(P^2)$$

$$W_{NP} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \frac{1}{P} \sum_{i < j} \sum_{t=1}^P u(r_{ij}^t)$$

Classical (P = 1)

$$Z_{N,CLASS.} = \frac{1}{N!} \left(\frac{m}{2\pi\beta\hbar^2} \right)^{\frac{3N}{2}} \int d\mathbf{r}^N \times \exp(-\beta U_N)$$

$$U = \sum_{i < j} u(r_{ij})$$

Path-integral Model (P=4)

$$\exp(-\beta W_{NP})$$

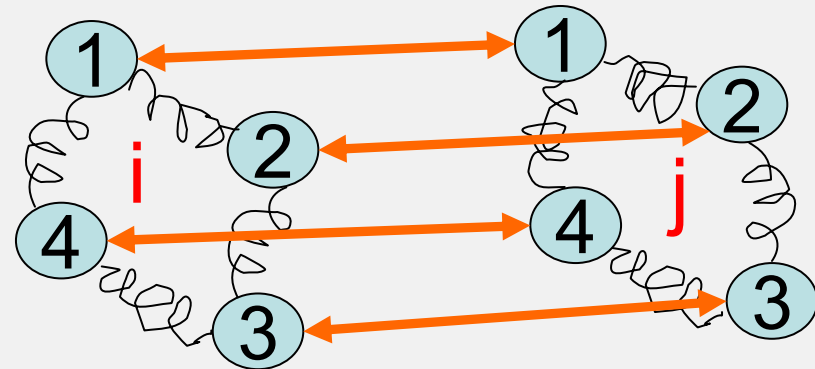
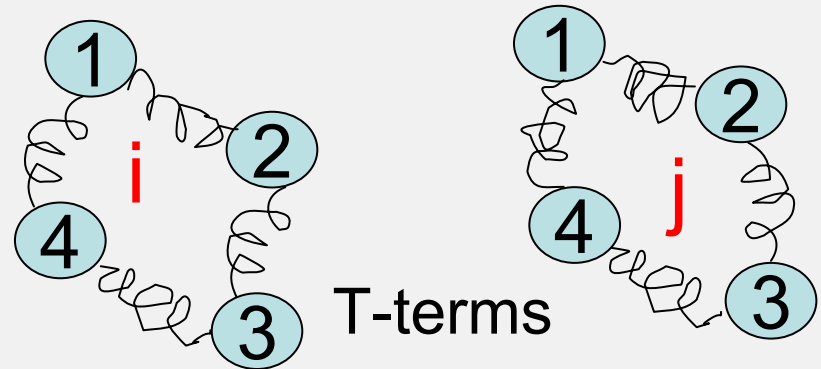
$$W_{NP} = W_1^F + W_2 =$$

$$\frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2$$

$$+$$

$$\frac{1}{P} \sum_{i < j} \sum_{t=1}^P u(r_{ij}^t)$$

N elastic necklaces & P beads



All beads are equivalent

Discrete (bead) approximation to Feynman's path integral partition function

Classical Isomorphism

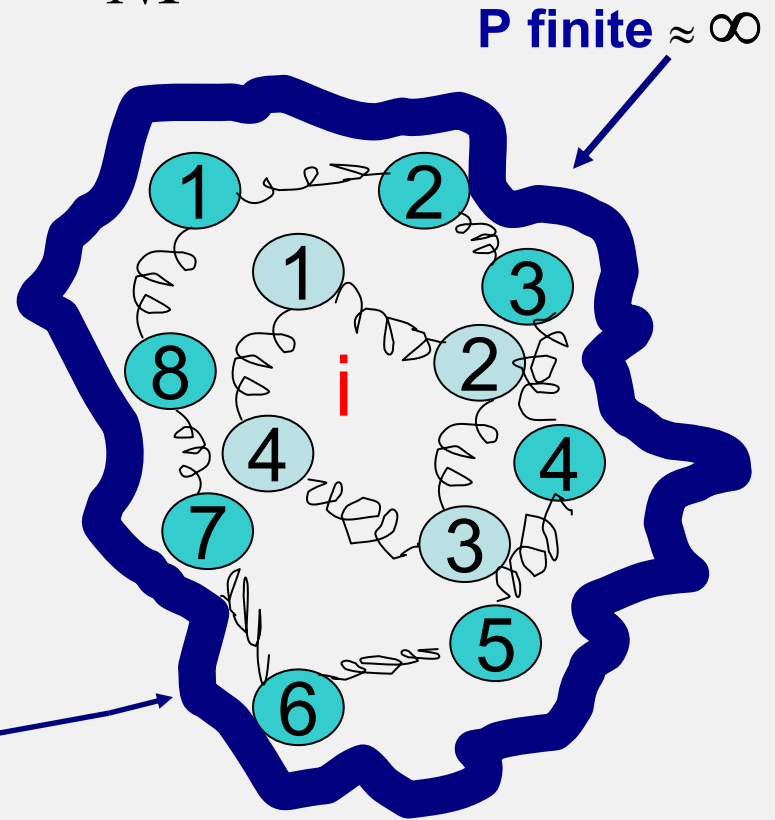
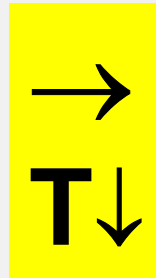
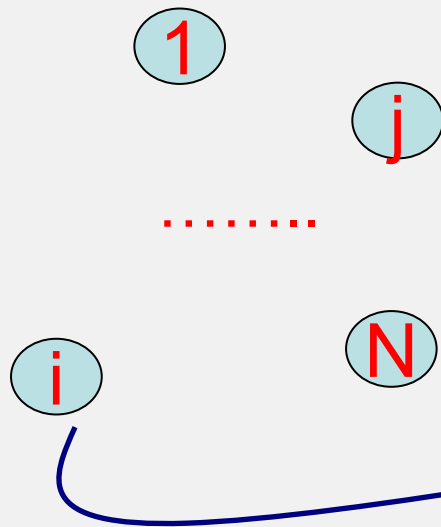
Path-integral Model ($P=4, \dots, \infty$)

$$\exp(-\beta W_{NP})$$

Statistical convergence

Classical System ($P=1$)

$$\exp(-\beta U)$$



Discrete (bead) approximation to Feynman's path integral partition function

- **II.2 Efficient propagators, ensembles, and algorithms**

Quantum behaviour increases with the density and the inverse temperature

Large P are needed to describe these situations

But a large P may render the simulation impractical !!!

Besides, there is the problem of increasing variances with P (e.g. kinetic energy)

Although the Primitive Propagator contains all the physics,
the discretization P turns out to be critical



Desing of Propagators:

(Primitive propagator)

Pair “action” propagators (free particles + reduced masses for pairs)

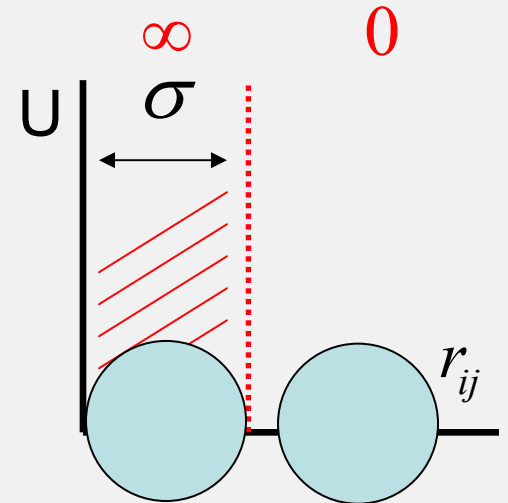
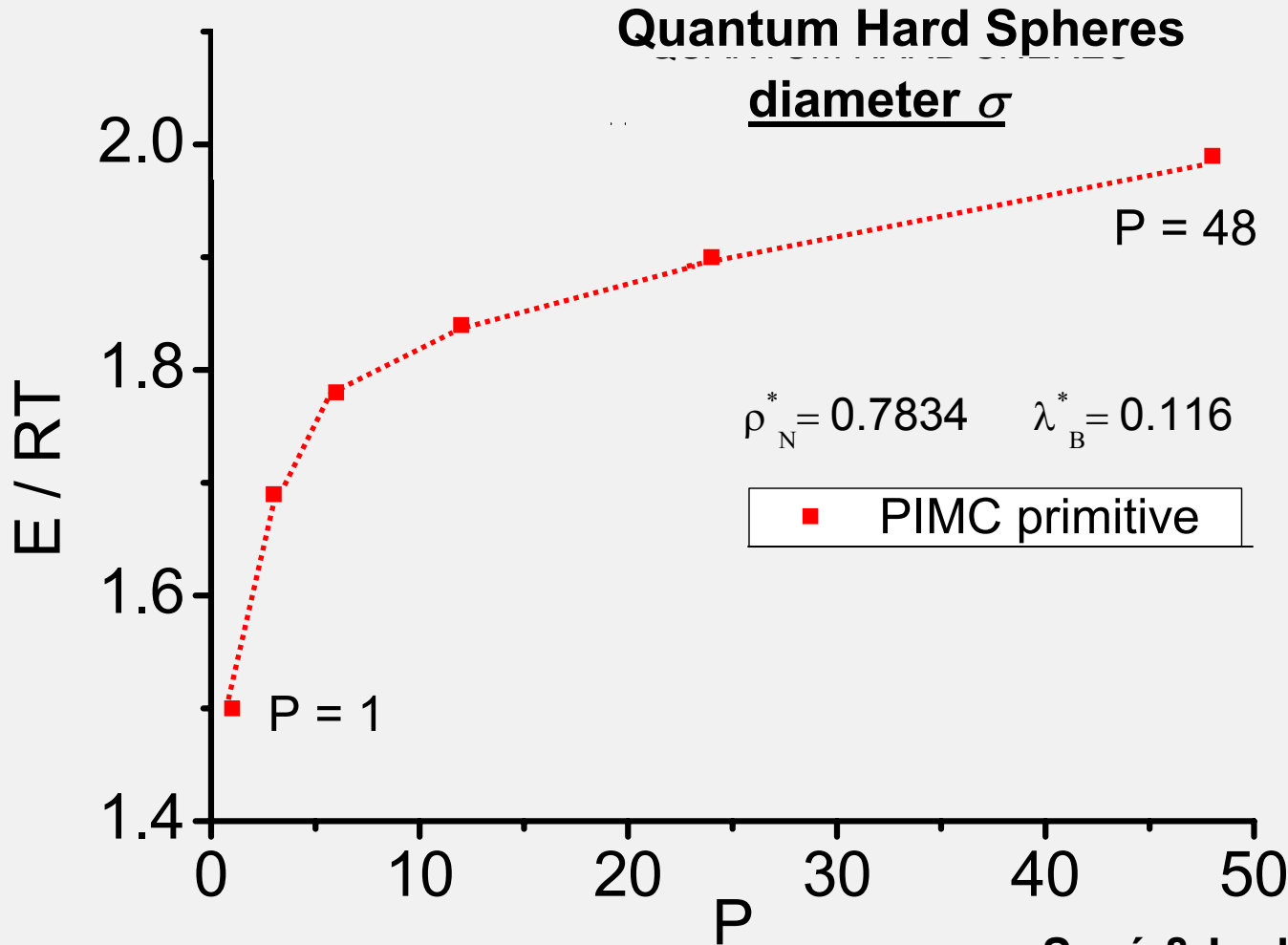
Ceperley’s review article (1995)

Higher-order propagators (composite factorization schemes)

Suzuki’s (1991), Chin’s (2010)

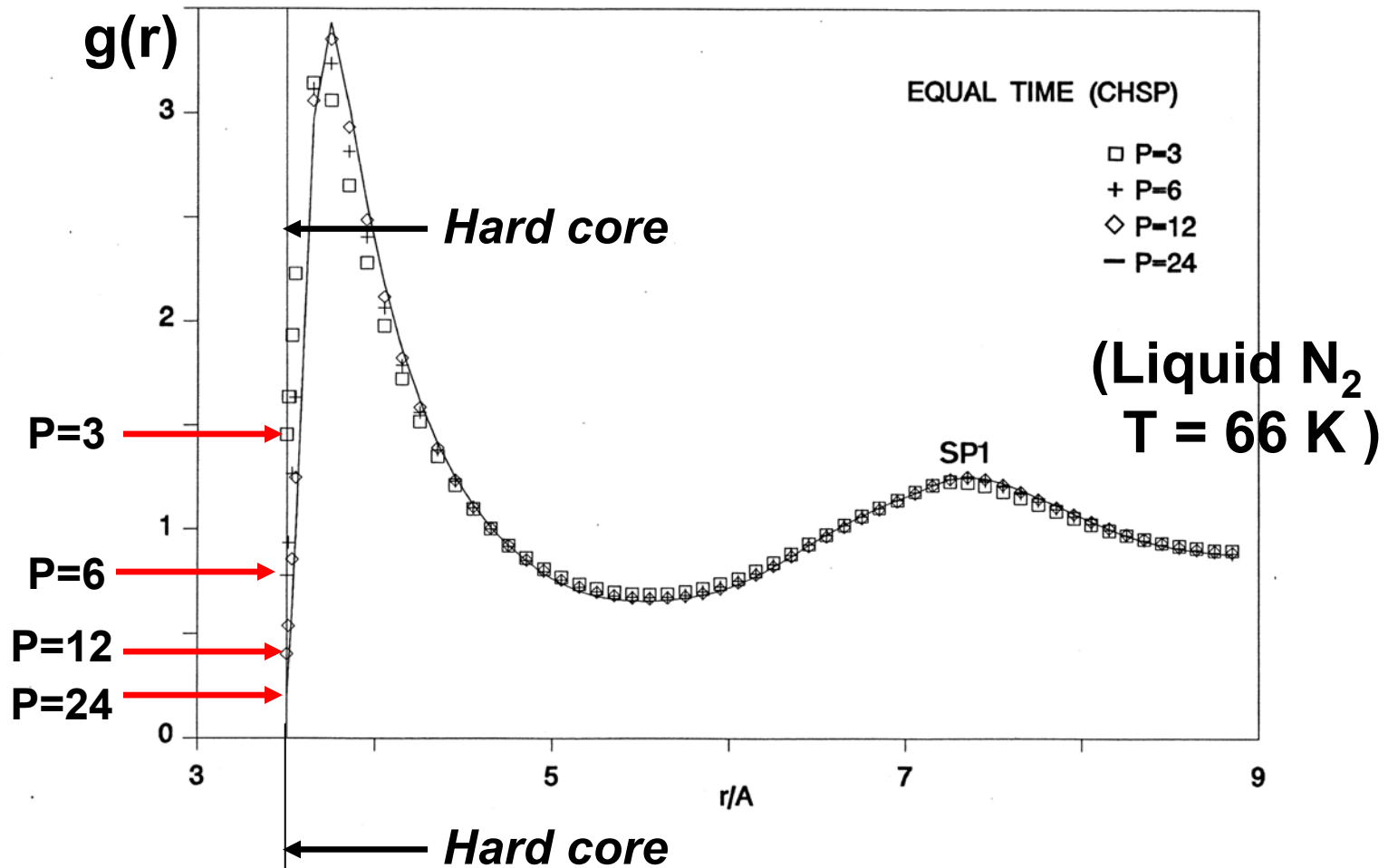
Primitive Propagator (energy)

$$W_{NP} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \frac{1}{P} \sum_{i < j} \sum_{t=1}^P u(r_{ij}^t)$$



**(Liquid N₂
T = 66 K)**

Primitive propagator (structure)



Sesé & Ledesma (1995)

Pair Actions

Quantum hard spheres –diameter σ -

- Barker (1979)
- Jacucci-Omerti simplification (1983) – **BJO**-
- Cao – Berne (1992) – **CB**-
- de Prunelé (2008)

Decompose the system into pairs and analyze each pair in terms of the Centre of Mass and The Reduced Mass then combine them in a physically significant manner

Superposition of terms:

one-body (free particle) \times two-body (relative coordinate)

$$\rho(\mathbf{r}^{N,t}, \mathbf{r}^{N,t+1}, \beta/P) \approx \prod_{i=1}^N \rho_{free}(\mathbf{r}_i^t, \mathbf{r}_i^{t+1}, \beta/P) \times \prod_{i < j}^N \tilde{\rho}_{ij}(\mathbf{r}_i^t - \mathbf{r}_j^t, \mathbf{r}_i^{t+1} - \mathbf{r}_j^{t+1}, \beta/P)$$

$$W_{NP}(PA) = W_1^F + W_2^{HS} + W_2^{PA}$$

┌-----primitive-----┐

Pair Actions (QHS)

Barker (method of images) + Jacucci-Omerti simplification (BJO propagator, 1983)

$$W_{NP} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \frac{1}{P} \sum_{i < j} \sum_{t=1}^P u(r_{ij}^t) +$$

$$- \frac{1}{\beta} \ln \prod_{i=1}^N \prod_{t=1}^P \left\{ 1 - \exp \left(- \frac{mP}{\beta\hbar^2} (r_{ij}^t - \sigma)(r_{ij}^{t+1} - \sigma) \right) \right\}$$

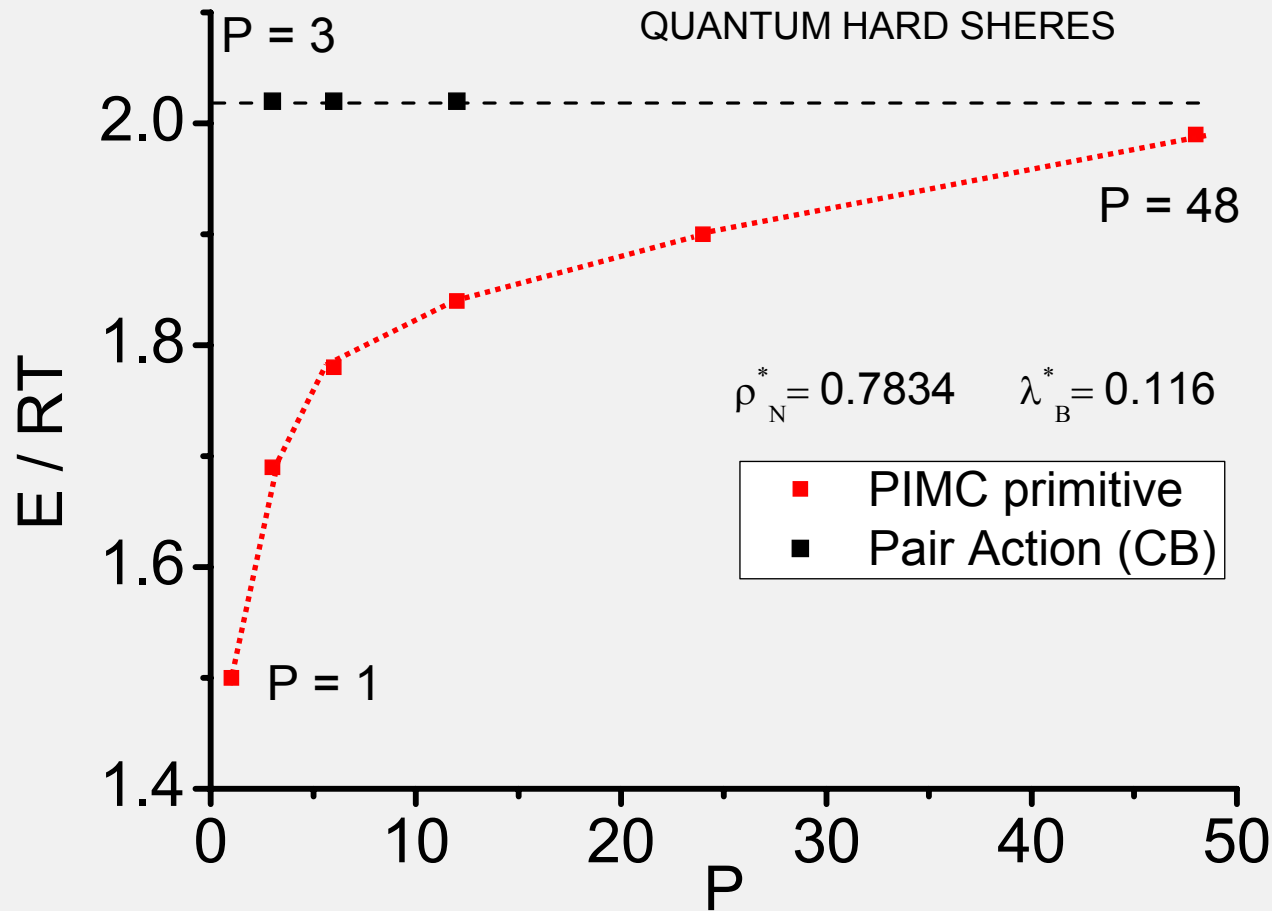
$$Z_{NP}(\text{BJO}) = \frac{1}{N!} \left(\frac{mP}{2\pi\beta\hbar^2} \right)^{\frac{3NP}{2}} \int d\mathbf{r}^{N \times P} \times \exp(-\beta W_{NP})$$

$\rho \rightarrow 0$ smoothly, as $r_{ij}^t \rightarrow \sigma$. No contributions to Z .

$$\langle E_P \rangle = - \left(\frac{\partial \ln Z_{NP}}{\partial \beta} \right)_{N,V} = \frac{3}{2} NP k_B T - \langle W_1^F \rangle + \frac{mP}{2\beta^2\hbar^2} \left\langle \sum_{i < j} \sum_{t=1}^P / K_{ij}^{t,t+1} \right\rangle$$

$$\langle p_P \rangle = k_B T \left(\frac{\partial \ln Z_{NP}}{\partial V} \right)_{N,T} = \frac{2}{3V} \langle E_P \rangle + \rho_N^2 \frac{\pi\sigma^3\hbar^2}{3m} g''_{t,P}(\sigma +)$$

Effectiveness of Pair Actions (QHS energy)



$$\rho_N^* = \rho_N \sigma^3$$

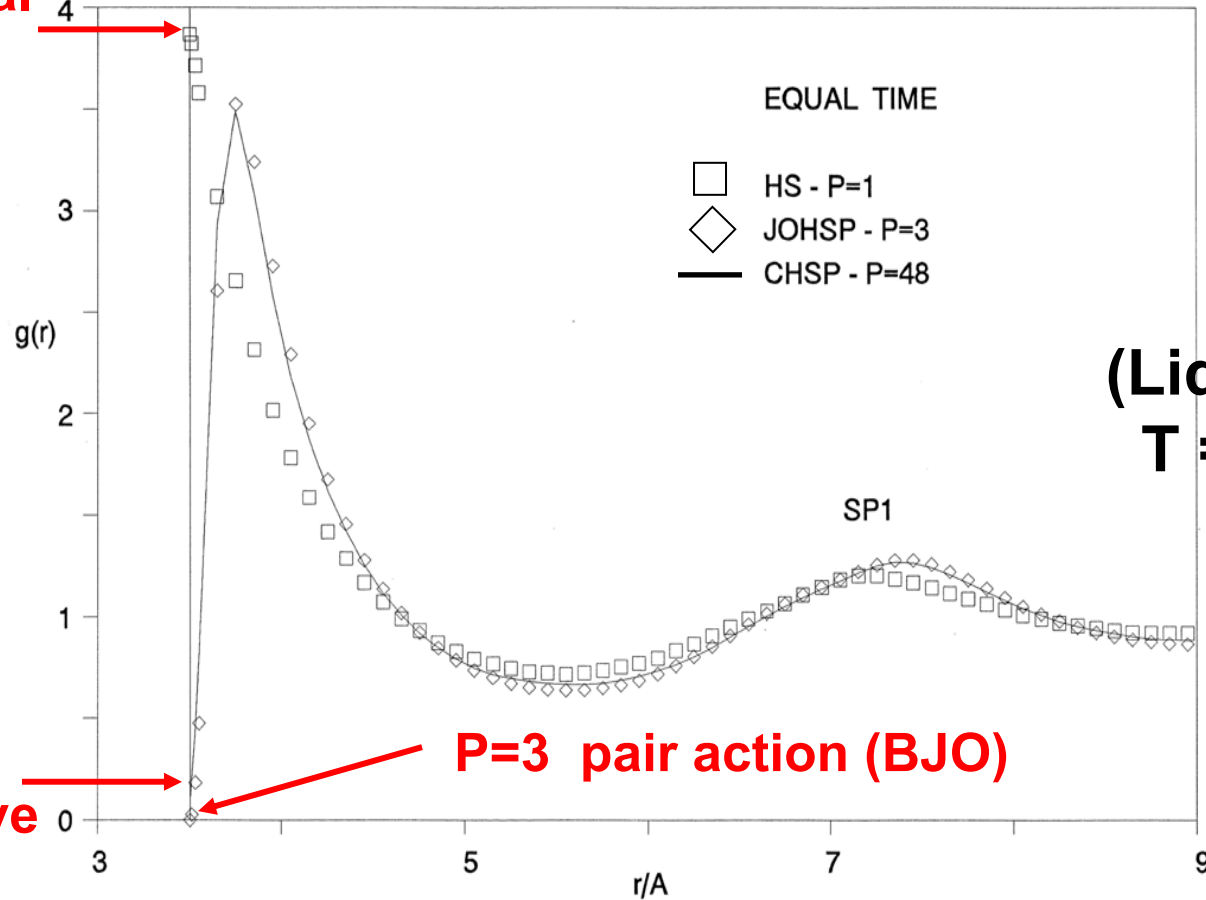
$$\lambda_B^* = \frac{h}{\sqrt{2\pi m k_B T \sigma^2}}$$

**(Liquid N₂
T = 66 K)**

Sesé & Ledesma (1995)

Effectiveness of Pair Actions (QHS structure)

**Classical
Contact**



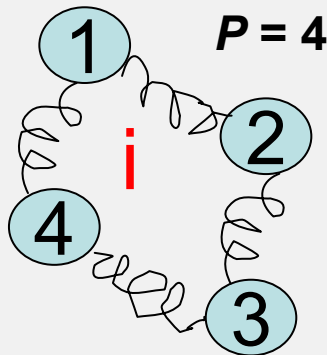
Higher-order propagators $[T, U] \neq 0$

- Takahasi-Imada (1984) / Li-Broughton (1987) $O(P^{-3})$
- Suzuki (1995) - Chin(1997) fourth-order propagator $O(P^{-5})$ - **P even!!**

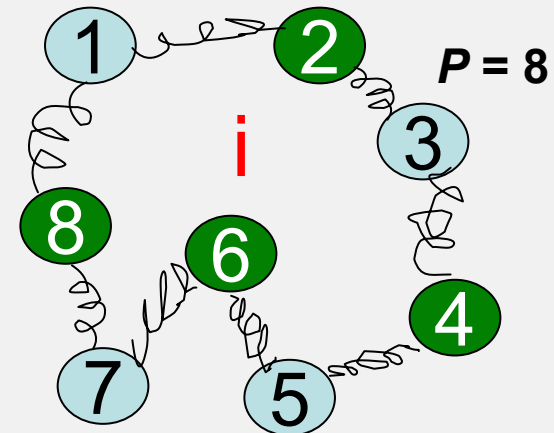
$$Z_Q = \frac{1}{N!} \left(\frac{mP}{2\pi\beta\hbar^2} \right)^{\frac{3NP}{2}} \int d\mathbf{r}^{N \times P} \times \exp(-\beta W^{(HO)}_{NP}) + O(P^{-4})$$

$$[[U, T], U] = \frac{\hbar^2}{m} \sum_{i=1}^N (\nabla_i U)^2 \quad \text{Forces included!}$$

TI-LB (3)



SC (5)



Chin (2010): "This corrector propagator (TI-LB) is only second order, but yields a fourth-order trace, as explained in Ref. 3."

Takahasi-Imada 1984 / Li-Broughton 1987

$$W_{NP}^{(TI-LB)} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \frac{1}{P} \sum_{i < j} \left\{ \sum_{t=1,2,3,\dots,P} u(r_{ij}^t) \right\} +$$

$$\frac{\beta^2\hbar^2}{24mP^3} \sum_{i=1}^N \left\{ \sum_{t=1,2,3,\dots,P} \left(\nabla_i^t \sum_{i \neq j} u(r_{ij}^t) \right)^2 \right\} \quad \text{Bead symmetry kept}$$

Suzuki (1995)-Chin(1997) fourth-order propagator

$$W_{NP}^{(4th)} = \frac{mP}{2\beta^2\hbar^2} \sum_{i=1}^N \sum_{t=1}^P / (\mathbf{r}_i^{t+1} - \mathbf{r}_i^t)^2 + \quad \text{Bead symmetry lost}$$

$$\frac{2}{3P} \sum_{i < j} \left\{ \sum_{t=1,3,5,\dots,P-1} u(r_{ij}^t) + 2 \sum_{t=2,4,6,\dots,P} u(r_{ij}^t) \right\} +$$

$$\frac{\beta^2\hbar^2}{9mP^3} \sum_{i=1}^N \left\{ \alpha \sum_{t=1,3,5,\dots,P-1} \left(\nabla_i^t \sum_{i \neq j} u(r_{ij}^t) \right)^2 + (1-\alpha) \sum_{t=2,4,6,\dots,P} \left(\nabla_i^t \sum_{i \neq j} u(r_{ij}^t) \right)^2 \right\}$$

$$0 \leq \alpha \leq 1$$

Higher-order propagators

Properties: Operator + Thermodynamic routes - Jang et al (2001)-

$$\langle E \rangle_{OPER.} = \frac{Tr \{ H_N \exp(-\beta H_N) \}}{Tr \{ \exp(-\beta H_N) \}} = \langle T \rangle + \langle U \rangle$$
$$\dots \quad \langle E \rangle_{THERM.} = - \left[\frac{\partial (\ln Z_{NP})}{\partial \beta} \right]_{N,V}$$

$$\langle B \rangle_{OPER.} = \frac{Tr \{ B \exp(-\beta H) \}}{Tr \{ \exp(-\beta H) \}} \leftrightarrow \langle B \rangle_{THERM.} = -k_B T \left(\frac{\partial \ln Z}{\partial X_B} \right)_Y$$

Pair Action against Higher-order propagator: which is better?

No systematic studies available

HO presents a route to improve results via the P reduction, but ...

PA works very well, reduces P, deals with singular situations, but...

Ensembles & Algorithms

ENSEMBLES (equivalent in the T-lim)

- Canonical (N, V, T)
- Isothermal-Isobaric (N, P, T)
- **Grand Canonical (μ, V, T) – theoretical developments for structures!!!-**
-(Frenkel & Smit, 2002)

ALGORITHMS (Metropolis sampling)

DISCRETIZED: $3N \rightarrow 3NP$ -dimension-
FOURIER: $3N \rightarrow 3N(k_{\max}+1)$ -dimension-
HYBRID MONTE CARLO (includes dynamics)

- Primitive algorithm (single bead movements) **augmented** with necklace overall translation and rotation
- Necklace normal (breathing) modes
- Fourier path-integral

- Staging
- Multilevel sampling
- Bisection
-

• II.3 Static Order in Classical Many-Body Systems (simulation)

Distribution & Correlation Functions (CANONICAL ENSEMBLE) -Hill (1956)-

- One-point density

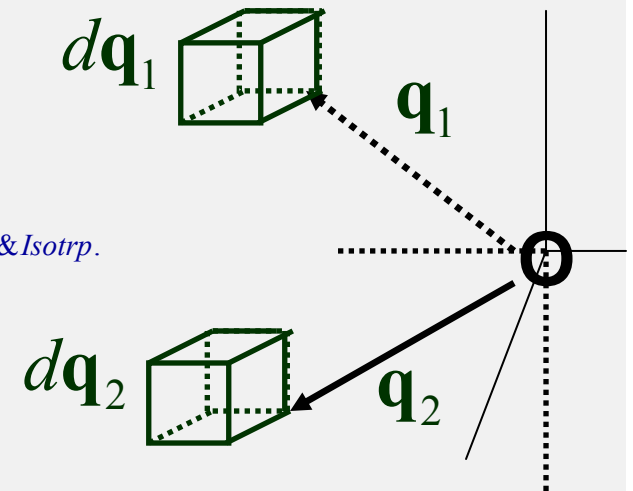
$$\rho_N^{(1)}(\mathbf{q}_1) = \left\langle \sum_{i=1,2,\dots,N} \delta(\mathbf{r}_i - \mathbf{q}_1) \right\rangle = \left\{ \rho_N \right\}_{Homog. \& Isotrp.} = \text{bulk density for HI fluids} = \frac{N}{V}$$

probability density that one particle is at $\mathbf{q}_1 + d\mathbf{q}_1$

- Pair distribution / correlation function

$$\rho_N^{(2)}(\mathbf{q}_1, \mathbf{q}_2) = \left\langle \sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right\rangle = \left\{ \rho_N^2 g_2(r) \right\}_{Homog. \& Isotrp.}$$

probability density that: one particle is at $\mathbf{q}_1 + d\mathbf{q}_1$
and another is at $\mathbf{q}_2 + d\mathbf{q}_2$



- Triplet distribution / correlation function

$$\rho_N^{(3)}(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3) = \left\langle \sum_{i \neq j \neq k \neq i} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \delta(\mathbf{r}_k - \mathbf{q}_3) \right\rangle = \left\{ \rho_N^3 g_3(r, s, y) \right\}_{Homog. \& Isotrp.}$$

probability density that: one particle is at $\mathbf{q}_1 + d\mathbf{q}_1$
other is at $\mathbf{q}_2 + d\mathbf{q}_2$
and another is at $\mathbf{q}_3 + d\mathbf{q}_3$

-

• II.3 Static Order in Classical Many-Body Systems (simulation)

Correlation Functions (CANONICAL ENSEMBLE)

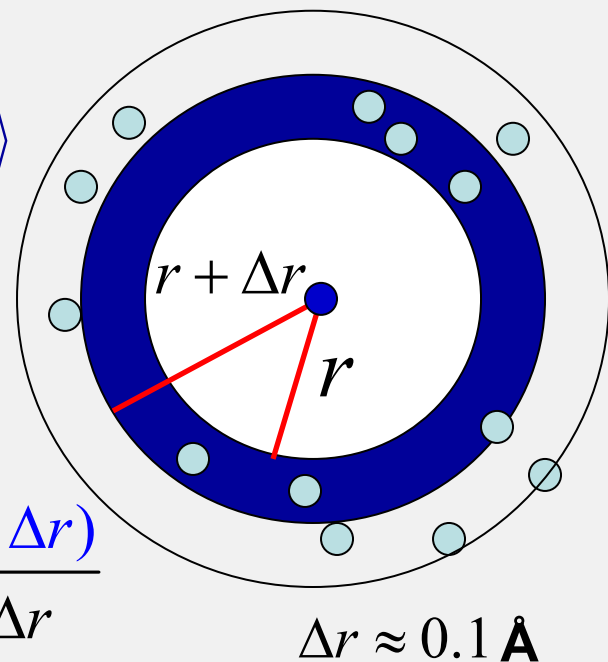
-Pair correlation functions

$$\rho_N^{(2)}(\mathbf{q}_1, \mathbf{q}_2) = \left\{ \rho_N^2 g_2(r) \right\}_{Homog. \& Isotrp.} = \left\langle \sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right\rangle$$

Fluids (radial): $\pi_N(r) = \rho_N g_2(r)$

$r = |\mathbf{q}_i - \mathbf{q}_j|$ $\pi_N(r) = \rho_N$ –ideal gas –

$$dN(r) = 4\pi\rho_N g_2(r)r^2 dr \rightarrow g_2(r) \approx \frac{\Delta N(r, r + \Delta r)}{4\pi\rho_N r^2 \Delta r}$$



AVERAGE OVER CENTRAL PARTICLES AND SPHERICAL SHELLS,

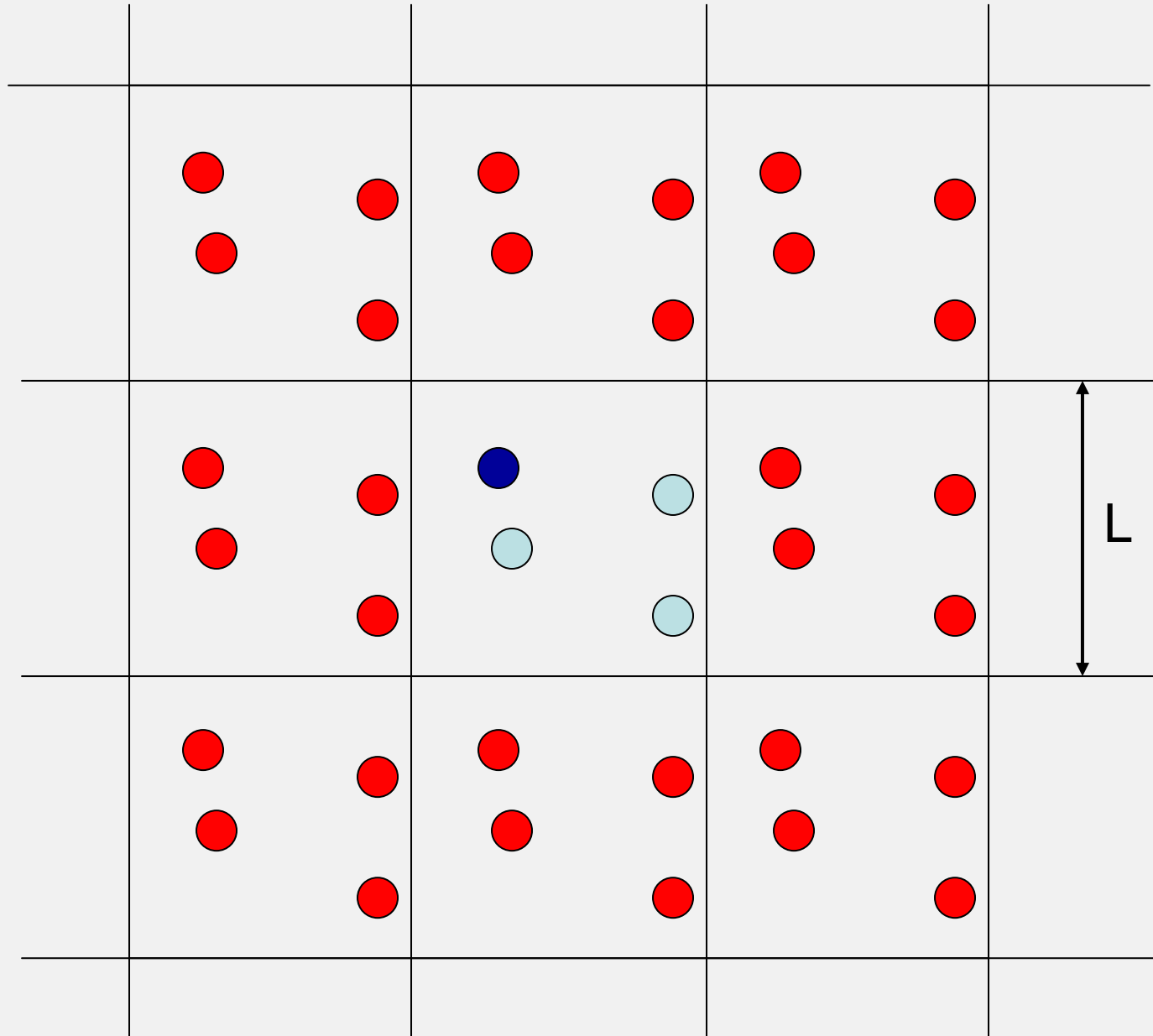
$i < j \rightarrow$ **Double counting (pairs 2!)**

PBC \rightarrow cut-off distance $r < L/2$ ($L =$ box length)

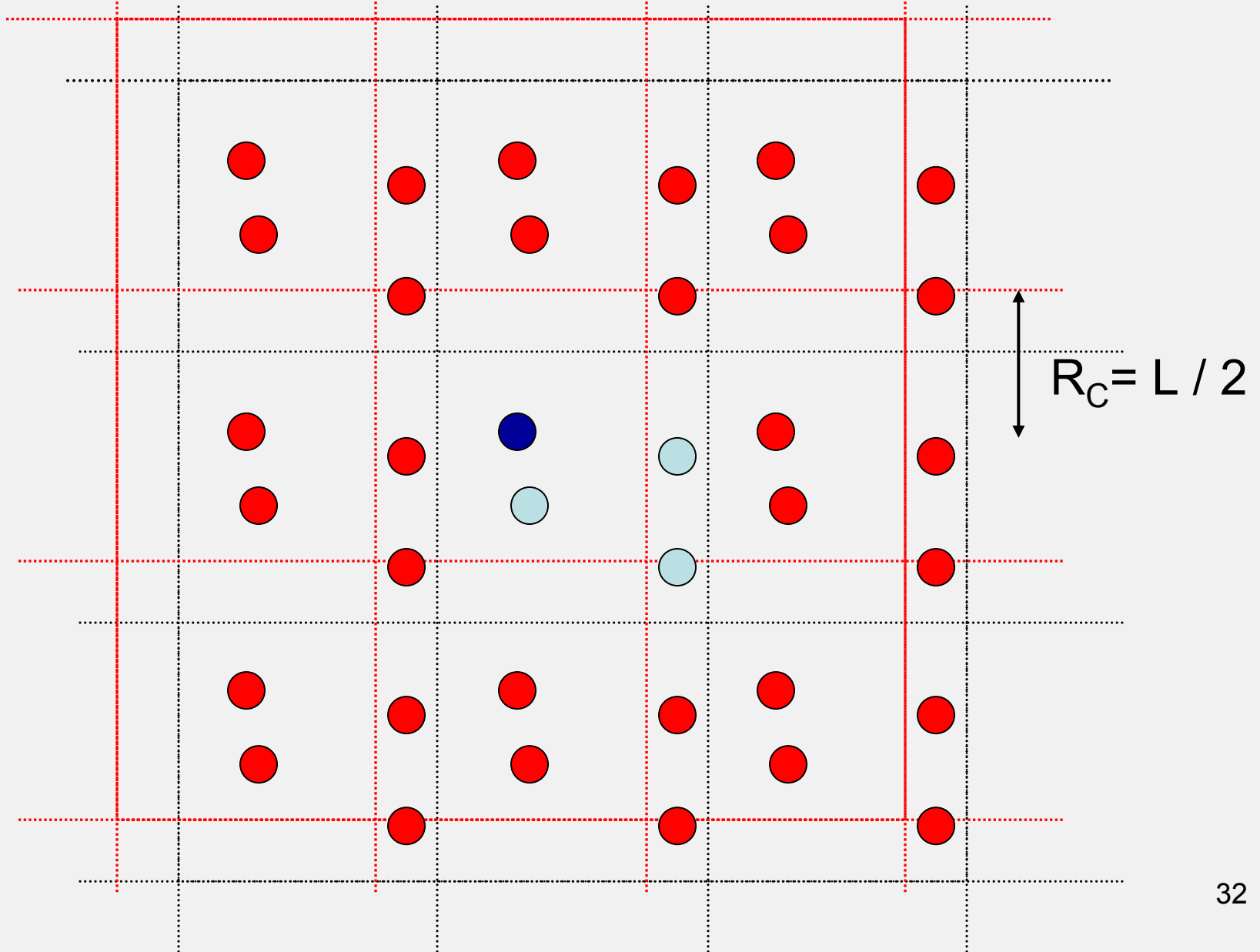
Finite-N effects (closed ensembles)!!!

$$4\pi\rho_N \int_0^\infty g_2(r)r^2 dr = N - 1$$

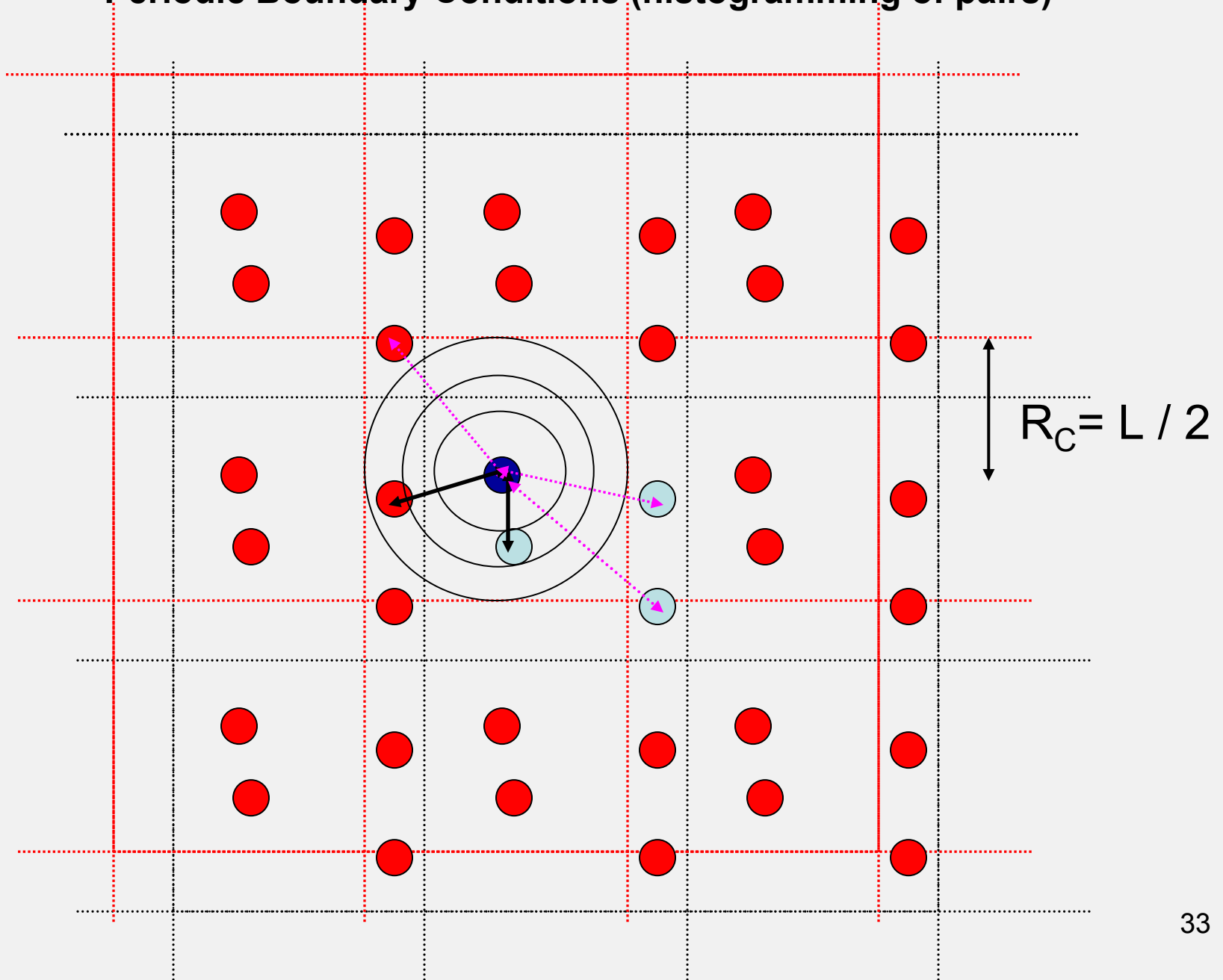
Periodic Boundary Conditions (histogramming of pairs)



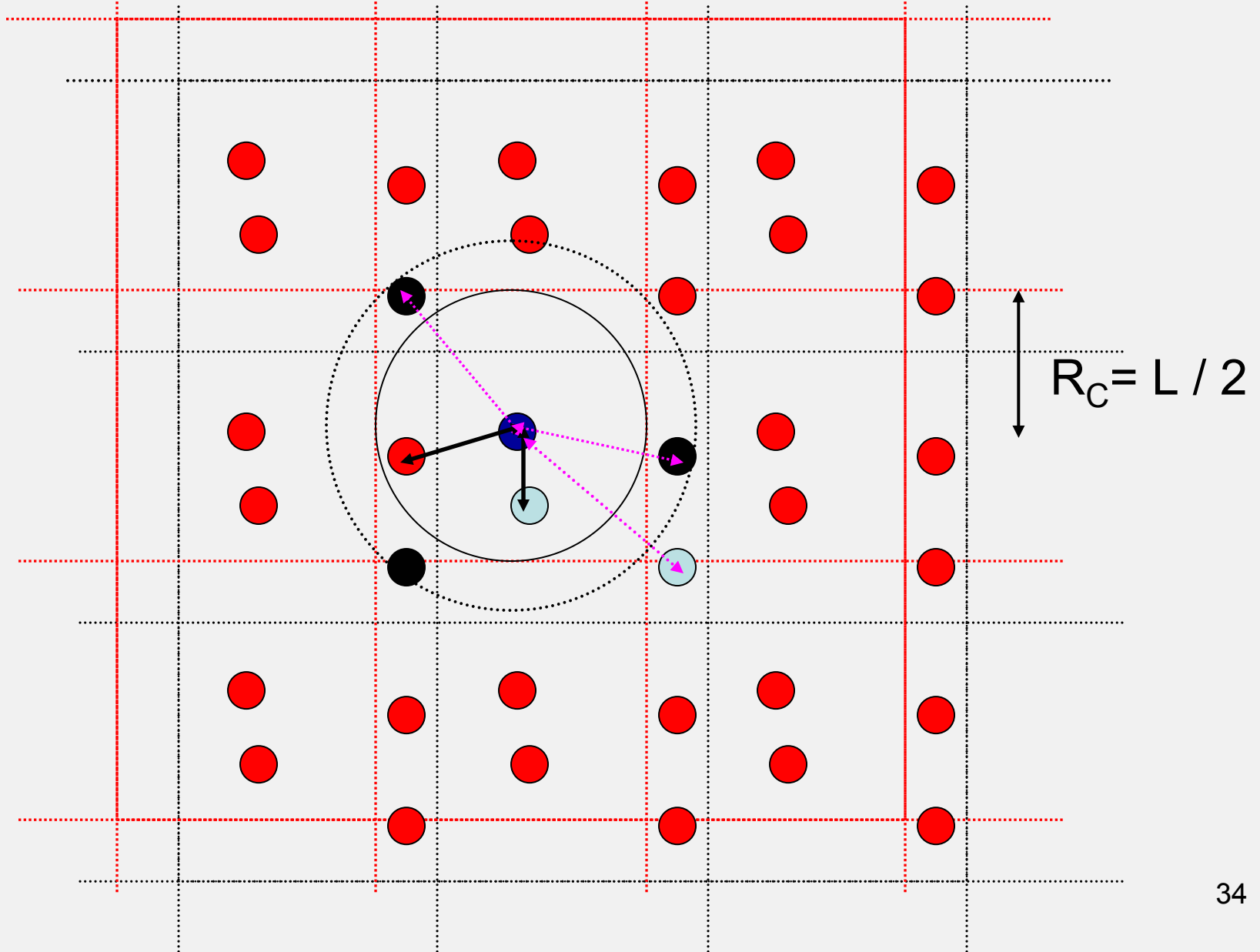
Periodic Boundary Conditions (histogramming of pairs)



Periodic Boundary Conditions (histogramming of pairs)



Periodic Boundary Conditions (histogramming of pairs)



- Triplet correlation functions (Tanaka & Fukui, 1975)

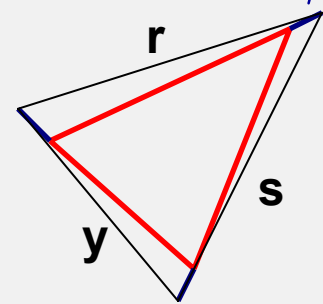
$$\rho_N^{(3)}(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3) = \left\{ \rho_N^3 g_3(r, s, y) \right\}_{Homog. \& Isotrp.} = \left\langle \sum_{i \neq j \neq k \neq i} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \delta(\mathbf{r}_k - \mathbf{q}_3) \right\rangle$$

$$g_3(R, S, Y) \approx \frac{\Delta T_{Triplets \text{ in } \Delta V}}{N \rho_N^2 (\Delta V)_{R,S,Y}}$$

$$R - \Delta < r \leq R$$

$$S - \Delta < s \leq S$$

$$Y - \Delta < y \leq Y$$



Expected volume (bipolar coord.)

$$(\Delta V)_{RSY} = 8\pi^2 \Delta^3 (R - \Delta/2)(S - \Delta/2)(Y - \Delta/2)$$

Equilateral $r = s = y$

Isosceles $r, s = y$

General r, s, y

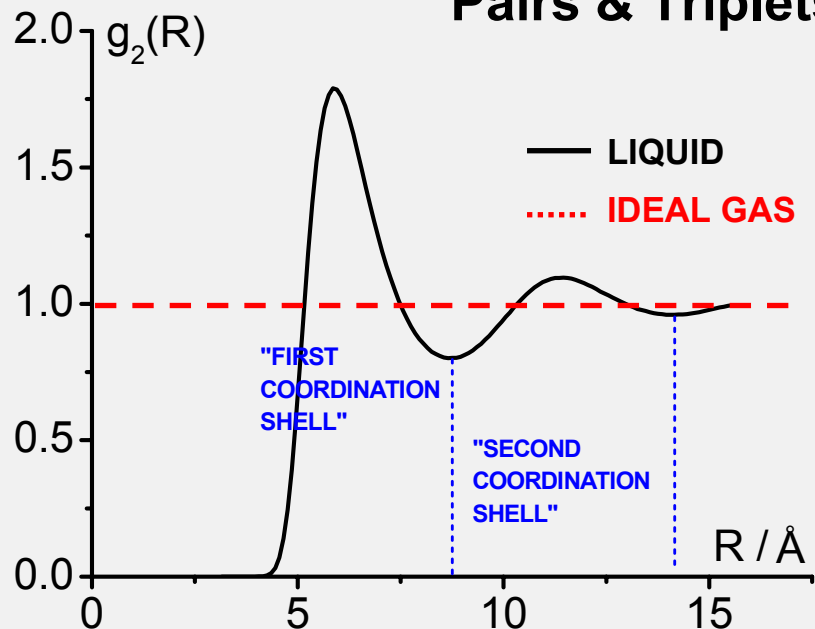
PBC \rightarrow "cut-off distance" $r + s + y < L$

$i < j < k \rightarrow$ Sixfold counting (3!)

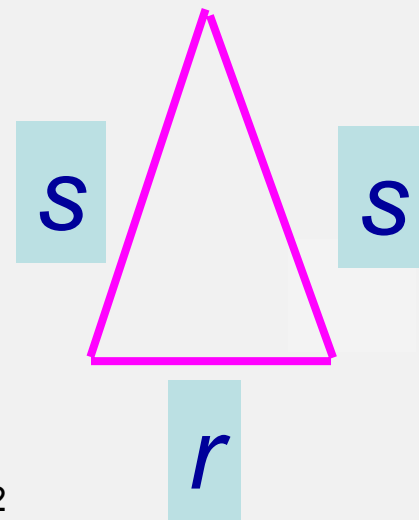
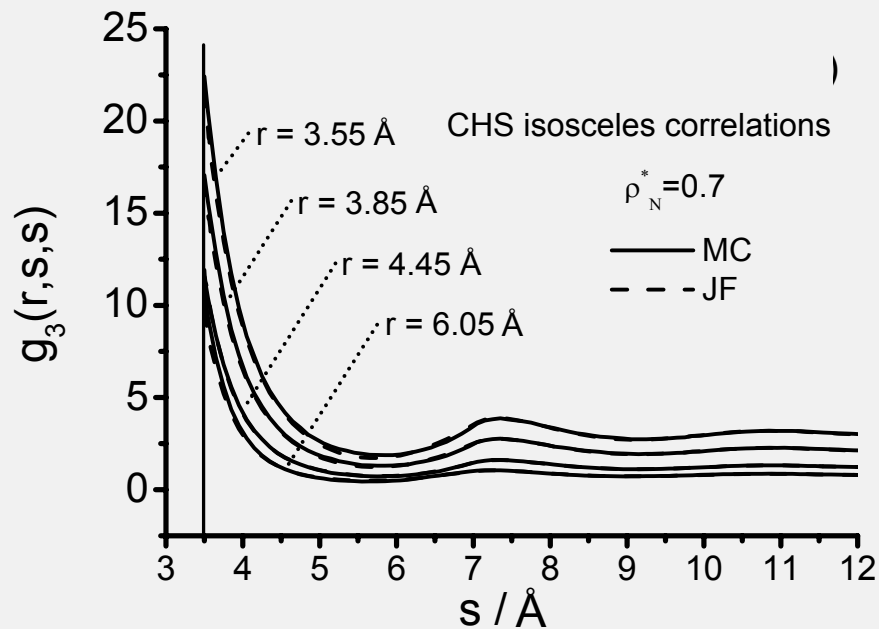
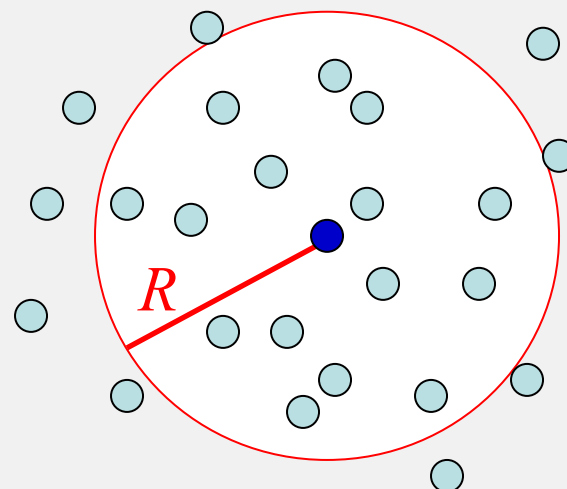
Fluids (Baranyai & Evans, 1990) \rightarrow

special volume formulae for almost linear configurations !!!

Pairs & Triplets in real space



$$N(R) = 4\pi\rho_N \int_0^R r^2 g_2(r) dr$$



Usefulness (Egelstaff, 1973, 1992):

- Fluids: X-ray, neutron diffraction (elastic scattering) – pair level -
- Information on crystallization (FREEZING THEORIES,...)
- Thermodynamic connection (equations of state)
- Hierarchies
- Use of closures for g_3
-

Thermodynamics

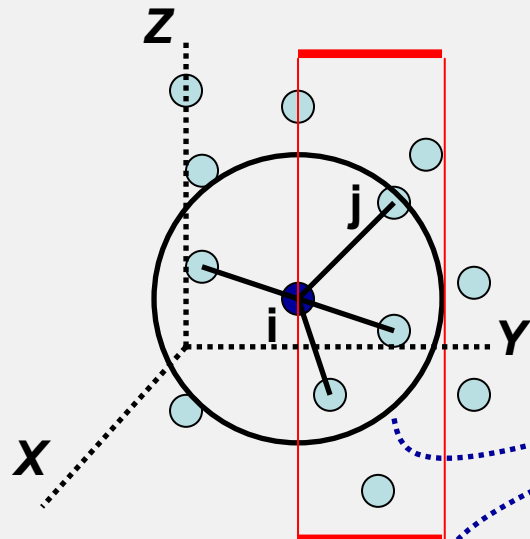
$$\langle E \rangle = \frac{3}{2} Nk_B T + \frac{1}{2} \int u_2(\mathbf{q}_1, \mathbf{q}_2) \rho_N^{(2)}(\mathbf{q}_1, \mathbf{q}_2; \rho_N, T) d\mathbf{q}_1 d\mathbf{q}_2 + \\ + \frac{1}{6} \int u_3(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3) \rho_N^{(3)}(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3; \rho_N, T) d\mathbf{q}_1 d\mathbf{q}_2 d\mathbf{q}_3 + \dots$$

$$\langle p \rangle = \rho_N k_B T - \frac{\rho_N^2}{6} \int r \frac{du_2(r)}{dr} g_2(r; \rho_N, T) d\mathbf{r} - \\ - \frac{\rho_N^3}{6} \int r \frac{\partial u_3(\mathbf{r}, \mathbf{s})}{\partial r} g_3(\mathbf{r}, \mathbf{s}; \rho_N, T) d\mathbf{r} d\mathbf{s} + \dots$$

Hierarchies (BGY, density derivatives)

$$k_B T \chi_T \left(\frac{\partial \{ \rho_N^2 g_2(\mathbf{q}_1, \mathbf{q}_2) \}}{\partial \rho_N} \right)_T = \rho_N \int d\mathbf{q}_3 [g_3(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3) - g_2(\mathbf{q}_1, \mathbf{q}_2)] + 2g_2(\mathbf{q}_1, \mathbf{q}_2)$$

Steinhardt et al Order Parameters (Configurational) – (1983)



$i - j$, N_b "bonds" within $\frac{d_c}{\sigma} = 1.2 - 1.5$

$$Q_l = \left\{ \frac{4\pi}{2l+1} \sum_{m=-l}^{+l} \left| N_b^{-1} \sum_b Y_{l,m}(\theta_{ij}, \phi_{ij}) \right|^2 \right\}^{1/2} \quad \begin{array}{l} \text{\textit{l even}} \\ l = 4, 6, \dots \end{array}$$

$$\langle Q_l \rangle_{RUN}$$

Very sensitive to orientational order (solids):

	$Q_4 (\approx)$	$Q_6 (\approx)$	
FCC	0.19*	0.3 - 0.57*	* = perfect lattice
BCC	0.04*	0.3 - 0.52*	
HCP	0.10*	0.3 - 0.48*	
Amorphous Fluids		0.07 - 0.2 0.02 - 0.06	($\rho_N \uparrow$)

LANDAU's free energy $F(Q,T)_{NVT}$
(Lynden-Bell -1995-)

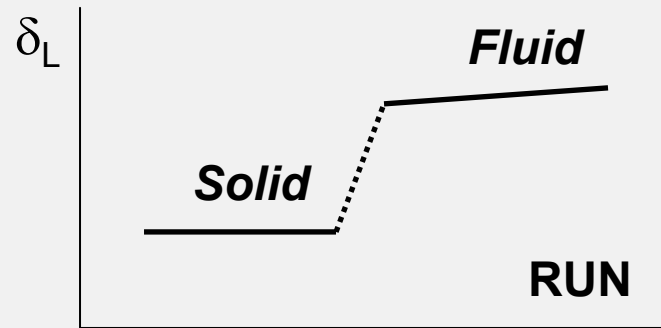
Lindemann's index (MELTING)

$$\delta_L = \frac{2}{N(N-1)} \sum_{i < j} \frac{\left(\langle r_{ij}^2 \rangle - \langle r_{ij} \rangle^2 \right)^{1/2}}{\langle r_{ij} \rangle}$$

Entire-run evaluation

-Plateau for solids

-Jump (increase) for melting



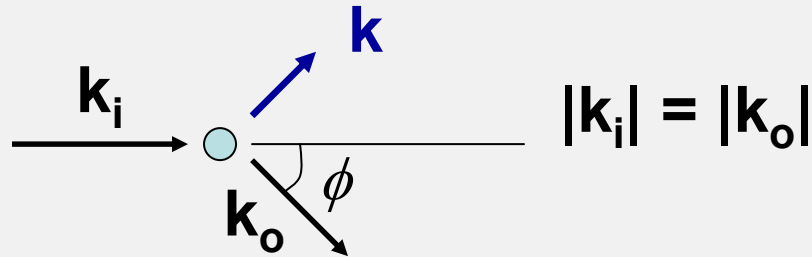
Lindemann's RMS ratio (MELTING)

$$\gamma_L = \frac{1}{d_{nn}} \left\langle \frac{1}{N} \sum_{i=1}^N \left(\mathbf{r}_i - \mathbf{r}_i^{(0)} \right)^2 \right\rangle^{\frac{1}{2}}$$

0.13 (CHS)
...
0.27 (He-4, LJ, T=0 K)

Static Structure Factor for Fluids (“elastic” scattering; Hansen & McDonald, 1986)

Only momentum transfers: $\hbar\mathbf{k} = \hbar(\mathbf{k}_o - \mathbf{k}_i)$ $\{E_i \gg E_{particle} \text{ (a few } k_B T)\}$



$$k_i = \frac{2\pi}{\lambda_i}$$

$$k = \frac{4\pi}{\lambda_i} \sin \frac{\phi}{2}$$

Intensity of the scattering:

$$S^{(2)}(k) = \frac{1}{N} \left\langle \left| \sum_{j=1}^N \exp(i\mathbf{k} \cdot \mathbf{r}_j) \right|^2 \right\rangle \rightarrow 1 + \rho_N \int d\mathbf{r} \exp(i\mathbf{k} \cdot \mathbf{r}) (g_2(r) - 1) =$$

$$\left\{ -(2\pi)^3 \delta(\mathbf{k}) \rho_N \right\} \quad 1 + 4\pi\rho_N \int_0^\infty dr \frac{\sin kr}{kr} r^2 (g_2(r) - 1)$$

$$S^{(2)}(k=0) = \rho_N k_B T \chi_T = \text{dimensionless isothermal compressibility}$$

Static Structure Factor for Fluids (“elastic” scattering; Hansen & McDonald,1986)

$$\left(\frac{\partial S^{(2)}(k)}{\partial \rho_N} \right)_T = \frac{S^{(2)}(k) - 1}{\rho_N} + \rho_N \int d\mathbf{r} \exp(-i\mathbf{k} \cdot \mathbf{r}) \left(\frac{\partial}{\partial \rho_N} (g_2(r) - 1) \right)_T = f(g_2, g_3)$$

Simulation puts a limit on small k due to the finite size of the box !!!

$S^{(2)}(k)$ is an average of $S^{(2)}(\mathbf{k})$ over a representative set of wave vectors

$$\{\mathbf{k}_n\} = \frac{2\pi}{L} \{k_{nx}, k_{ny}, k_{nz}\}; \quad k^2 = \frac{4\pi^2}{L^2} (k_{nx}^2 + k_{ny}^2 + k_{nz}^2); \quad k_{nx}, \dots \text{integers}$$

Alternative: Calculation of the Fourier Transform?

TRIPLETS

$$S^{(3)}(\mathbf{k}_1, \mathbf{k}_2) = N^{-1} \left\langle \sum_{i=1}^N \sum_{j=1}^N \sum_{m=1}^N \exp \left[i(\mathbf{k}_1 \cdot \mathbf{r}_i + \mathbf{k}_2 \cdot \mathbf{r}_j - (\mathbf{k}_1 + \mathbf{k}_2) \cdot \mathbf{r}_m) \right] \right\rangle$$

Static Structure Factor for Solids

Kittel (2005) + Mandell, McTague and Rahman (1977)

$$S_{hkl}^{(2)}(\mathbf{G}) = N^{-1} \sum_{j=1}^N \exp(i\mathbf{G} \cdot \mathbf{q}_j); \quad \mathbf{G} = h\mathbf{b}_1 + k\mathbf{b}_2 + l\mathbf{b}_3; \quad \mathbf{b}_1 = 2\pi \frac{\mathbf{a}_2 \times \mathbf{a}_3}{\mathbf{a}_1 \cdot \mathbf{a}_2 \times \mathbf{a}_3}, \dots$$

$\mathbf{q}_j = j - \text{particle position}$

$$\mathbf{G} \equiv \mathbf{k}$$

SIMULATION (COOLING-COMPRESSION)

INTENSITY

$$S^{(2)}(\mathbf{k}) = N_S^{-2} \left| \sum_{j=1}^N \exp(i\mathbf{k} \cdot \mathbf{q}_j) \right|^2$$

$N_S = \text{simulation sample size}$

For a perfect lattice:

Bragg's system (cubic - 3 vectors)

$$S_{PL}^{(2)}(\mathbf{k}_{\max}) = 1 \quad \{\mathbf{k}_1, \mathbf{k}_2, \mathbf{k}_3\}_n$$

$$|\mathbf{k}_1 \cdot (\mathbf{k}_2 \times \mathbf{k}_3)| = N_S (2\pi / L)^3$$

Static Structure Factor for Solids (Simulation)

Mandell, McTague and Rahman (1977)

SIMULATION: Searching for maximal wave vectors and comparison:

$$\mathbf{k} = \frac{2\pi}{L} (k_x, k_y, k_z); \quad -10 \leq k_v \leq 10;$$

Initial perfect lattice

$$|\mathbf{k}_1 \cdot (\mathbf{k}_2 \times \mathbf{k}_3)| = N_S (2\pi / L)^3$$

$$S^{(2)}(\mathbf{k}_{\text{maximal}}) < S_{PL}^{(2)}(\mathbf{k}_{\text{max}}) = 1$$

	0.2	liquids
Maximal values	0.2-0.5	amorphous
	0.5-...	partially crystalline

FCC
 $k_x k_y k_z$ all odd
 all even

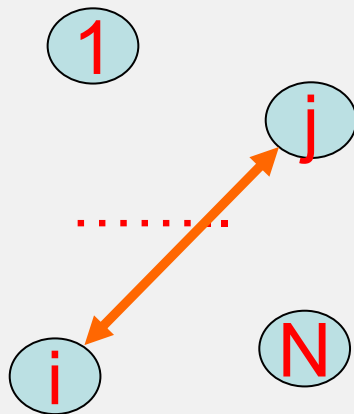
BCC
 $k_x + k_y + k_z = \text{even integer}$

• II.4 Quantum Delocalization and Structural Complexity

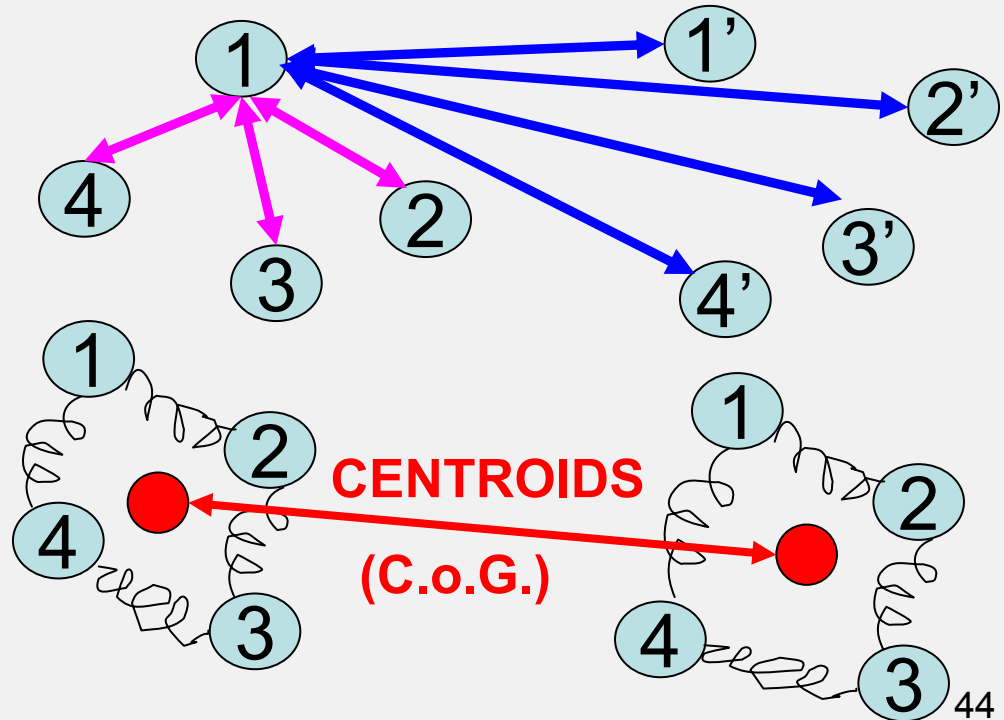
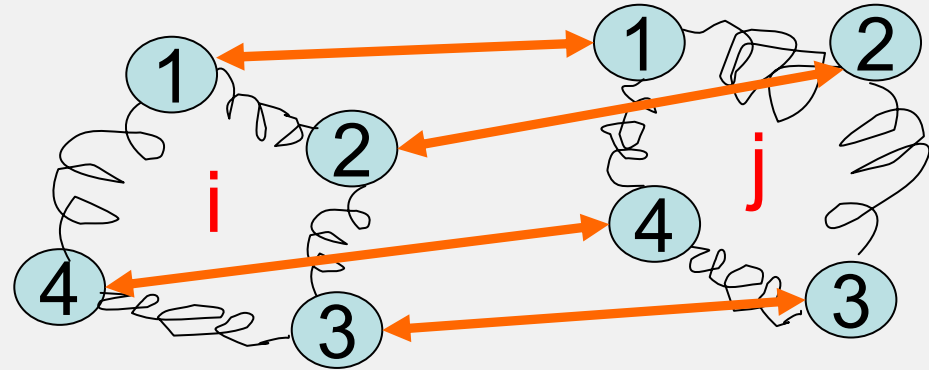
$$\rho_N = \frac{N}{V} \leftrightarrow \rho_N = \frac{1}{P} \frac{NP}{V} = \frac{N}{V}$$

Classical *Path-integral*

Classical System



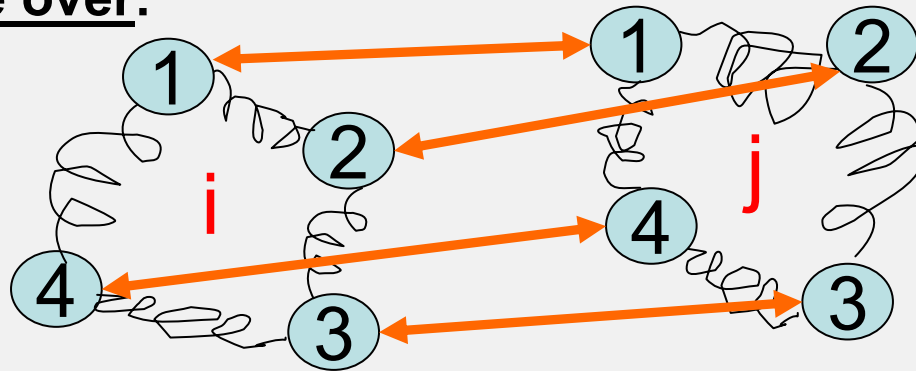
Path-integral Model (P=4)



- III. Static Quantum Structures
in Real Space

- III. 1 The “Standard” Instantaneous Pair Correlations

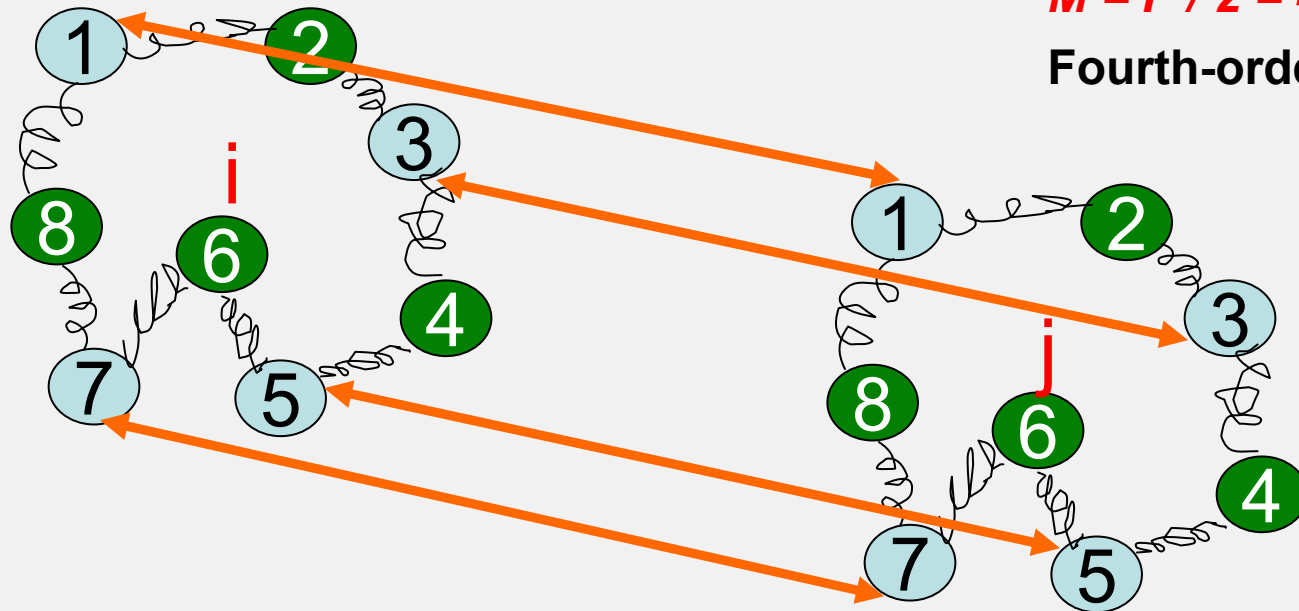
Average over:



$$M = P = 4$$

Primitive
Pair actions

Average over:



$$M = P / 2 = 4$$

Fourth-order

Instantaneous = ET = equal time = “DIAGONAL”

Primitive Propagator

$$\rho_{N,ET}^{(2)}(\mathbf{q}_1, \mathbf{q}_2) = \left\{ \rho_N^2 g_{2,ET}(r) \right\}_{Homog. \& Isotrp.} = \left\langle \sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right\rangle =$$

$$\frac{Tr \left\{ \left(\sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right) \exp(-\beta H_N) \right\}}{Tr \{ \exp(-\beta H_N) \}} = \frac{1}{Z_N N!} \int d\mathbf{r}^N \left\langle \mathbf{r}^N \left| \left(\sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right) \exp(-\beta H_N) \right| \mathbf{r}^N \right\rangle =$$

$$\frac{1}{Z_N N!} \int d\mathbf{r}^N \left\langle \mathbf{r}^N \left| \left(\sum_{i \neq j} \delta(\mathbf{r}_i - \mathbf{q}_1) \delta(\mathbf{r}_j - \mathbf{q}_2) \right) \exp\left(-\frac{\beta H_N}{P}\right) \downarrow \exp\left(-\frac{\beta H_N}{P}\right) \downarrow \dots \downarrow \exp\left(-\frac{\beta H_N}{P}\right) \right| \mathbf{r}^N \right\rangle =$$

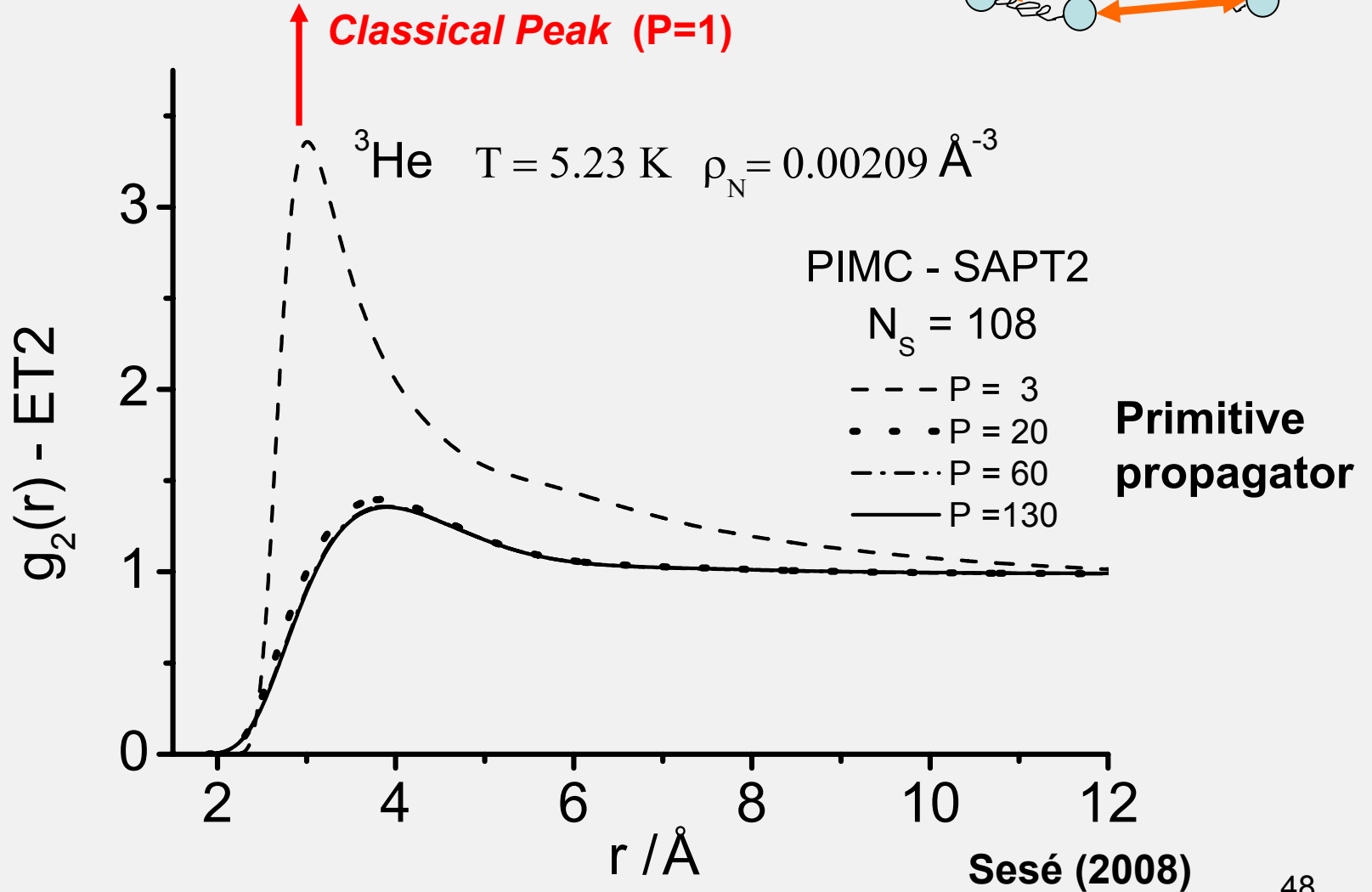
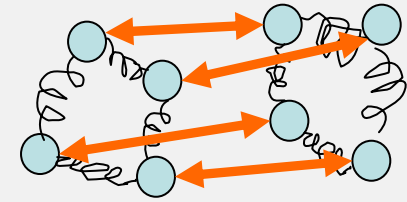
{ P partitions } and { P-1 → ∫ d \mathbf{r} | \mathbf{r} ⟩ ⟨ \mathbf{r} | = 1 }

$$\frac{N(N-1)}{Z_N N!} \int d\mathbf{r}^{N,1} d\mathbf{r}^{N,2} \dots d\mathbf{r}^{N,P} \left(\frac{1}{P} \sum_{t=1,2,\dots,P} \delta(\mathbf{r}_1^t - \mathbf{q}_1) \delta(\mathbf{r}_2^t - \mathbf{q}_2) \right) \times \exp(-\beta W_{NP})$$

$g_2(r) - t = 1 -$ $g_2(r) - t = 2 -$ $g_2(r) - t = P -$	→	$\left\langle \frac{1}{P} \sum_{t=1}^P \sum_{i \neq j} \delta(r - r_{ij}^t) \right\rangle \rightarrow g_{2,ET}(r)$	(FLUID)
---	---	--	---------

Helium-3 gas / PIMC convergence

Instantaneous



Sesé (2008)

• III. 2 External Fields and Functional Calculus

$$H_N = H_N^0 + \Psi_N = T + U + \Psi_N = -\frac{\hbar^2}{2m} \sum_{i=1}^N \nabla_i^2 + \sum_{i<j} u(r_{ij}) + \sum_{i<j<l} u(r_{ij}, r_{il}, r_{lj}) + \dots + \sum_{i=1}^N \Psi(\mathbf{r}_i)$$

Ψ is an external weak continuous field (w.c.f)

GRAND ENSEMBLE (For simplicity: Primitive Propagator + Fluids)

$$\Xi = \sum_{N \geq 0} \exp(\beta \mu N) \text{Tr} \left\{ \exp(-\beta H_N) \right\} = \sum_{N \geq 0} \frac{\exp(\beta \mu N)}{N!} \int d\mathbf{r}^N \langle \mathbf{r}^N | \exp(-\beta H_N) | \mathbf{r}^N \rangle$$

$$\Xi_P(\Psi) = \sum_{N \geq 0} C_N \frac{\exp(\beta \mu N)}{N!} \int \prod_{t=1}^P d\mathbf{r}^{N,t} \times \exp(-\beta W_{NP}) \times \exp\left(-\frac{\beta}{P} \sum_{i=1}^N \sum_{t=1}^P \Psi(\mathbf{r}_i^t)\right)$$

Functional Variations and Derivatives of the Partition Function (Hansen & McDonald, 1986)

$$\frac{\delta \ln \Xi_P(\Psi)}{\delta \Psi(\mathbf{q}_1)}, \quad \frac{\delta^2 \ln \Xi_P(\Psi)}{\delta \Psi(\mathbf{q}_1) \delta \Psi(\mathbf{q}_2)} ?$$

A very simple example:

$$J(y(x)) = \int_{\Omega} \theta(y(x)) dx$$

$$J(y(x)) = \int_{-\infty}^{\infty} y^2 dx \quad (\text{convergent})$$

$$\delta J(y(x)) = \left. \frac{\partial}{\partial \alpha} J(y(x) + \alpha \delta y(x)) \right|_{\alpha=0}$$

$$\delta J(y(x)) = \left. \frac{\partial}{\partial \alpha} \int_{-\infty}^{\infty} (y + \alpha \delta y)^2 dx \right|_{\alpha=0} = \int_{-\infty}^{\infty} 2y(x) \delta y(x) dx$$

$$\frac{\delta J(y(x))}{\delta y(x)}$$

$$\frac{\delta J(y(x))}{\delta y(x)} = 2y(x) \equiv \int_{-\infty}^{\infty} 2y(z) \delta(z-x) dz$$

$$\delta^2 J(y(x)) = \left. \frac{\partial^2}{\partial \alpha^2} J(y(x) + \alpha \delta y(x)) \right|_{\alpha=0}$$

$$\delta^2 J(y(x)) = \left. \frac{\partial^2}{\partial \alpha^2} \int_{-\infty}^{\infty} (y + \alpha \delta y)^2 dx \right|_{\alpha=0} = \int_{-\infty}^{\infty} 2 \delta y(x) \delta y(x) dx$$

$$\frac{\delta^2 J(y(x))}{\delta y(x) \delta y(x)}$$

$$\frac{\delta^2 J(y(x))}{\delta y(x) \delta y(x)} = 2$$

- III. 3 Three More Basic Correlations up to the Pair Level

Chandler & Wolynes (1981) – Sesé (1995 ...)

First Variation (one-body function; fluids)

$$\begin{aligned}
 -Pk_B T \frac{\delta \ln \Xi_P(\Psi)}{\delta \Psi(\mathbf{q}_1)} &= \frac{1}{\Xi_P(\Psi)} \sum_{N \geq 0} \frac{z_P^N}{N!} \int \prod_{t=1}^P / d\mathbf{r}^{N,t} \times \exp(-\beta W_{NP}) \times \exp\left(-\frac{\beta}{P} \sum_{i=1}^N \sum_{t=1}^P \Psi(\mathbf{r}_i^t)\right) \left(\sum_{i=1}^N \sum_{t=1}^P \delta(\mathbf{r}_i^t - \mathbf{q}_1)\right) = \\
 &= \rho_{NP}^{(1)}(\mathbf{q}_1, \Psi) = P \rho_N^{(1)}(\mathbf{q}_1, \Psi)
 \end{aligned}$$



$$-k_B T \frac{\delta \ln \Xi_P(\Psi)}{\delta \Psi(\mathbf{q}_1)} = \rho_N^{(1)}(\mathbf{q}_1, \Psi)$$

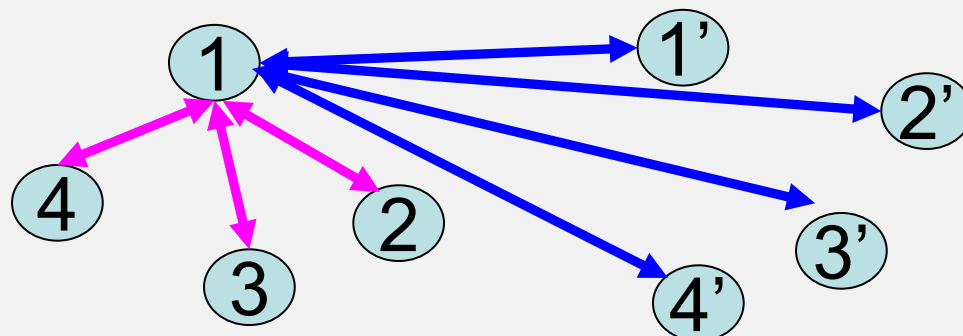
Homogeneity is lost!

Second Variation (“one/two”-body function; fluids)

$$\left(k_B T\right)^2 \frac{\delta^2 \ln \Xi_P(\Psi)}{\delta \Psi(\mathbf{q}_1) \delta \Psi(\mathbf{q}_2)} = -k_B T \frac{\delta \rho_N^{(1)}(\mathbf{q}_1; \Psi)}{\delta \Psi(\mathbf{q}_2)} =$$

$$\left[G_{2,TLR}(\mathbf{q}_1, \mathbf{q}_2; \Psi) - 1\right] \rho_N^{(1)}(\mathbf{q}_1; \Psi) \rho_N^{(1)}(\mathbf{q}_2; \Psi) + \frac{1}{P} \rho_N^{(1)}(\mathbf{q}_1; \Psi) \delta(\mathbf{q}_1 - \mathbf{q}_2)$$

Overall bead-bead correlation



Weak Field → LINEAR RESPONSE: *Self Correlations* + *Pair CLR Correlations*

Total Continuous Linear Response

$$G_{2,TLR}(\mathbf{q}_1, \mathbf{q}_2; \Psi) \rightarrow G_{2,TLR}(r_{12}) = s_{(1)SC}(r_{12}) + g_{2,TLR}(r_{12})$$

$$\rho_N^{(1)}(\mathbf{q}_1; \Psi) \rightarrow \rho_N = \frac{\langle N \rangle}{V}$$

The Centroid Case –fluids–

What if Ψ is a field of constant strength f ? (Ramírez & López-Ciudad, 1999)

$$\Psi_F \rightarrow \Psi_N = \sum_{i=1}^N \mathbf{f} \cdot \mathbf{r}_i \rightarrow \mathbf{PI} \rightarrow \frac{1}{P} \sum_{i=1}^N \sum_{t=1}^P \mathbf{f} \cdot \mathbf{r}_i^t = \sum_{i=1}^N \mathbf{f} \cdot \sum_{t=1}^P \frac{1}{P} \mathbf{r}_i^t = \sum_{i=1}^N \mathbf{f} \cdot \mathbf{R}_{CM,i}$$

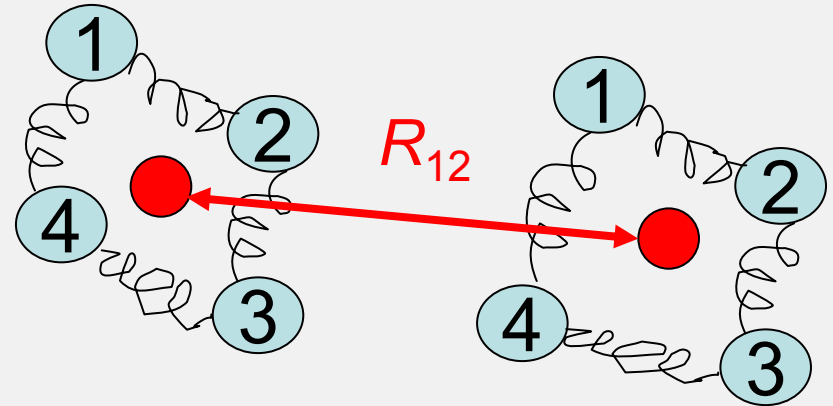
Everything can be worked out as if it was classical (Sesé, 2003)!!!

$$\Xi_P = \sum_{N \geq 0} \frac{z_P^N}{N!} \int \prod_{i=1}^N \prod_{t=1}^P dr_i^t \times \exp(-\beta W_{NP}(\mathbf{r}_i^t, \dots)) \times \prod_{i=1}^N \delta(\mathbf{R}_i - \mathbf{R}_{CM,i}) d\mathbf{R}_i \times \exp\left(-\beta \sum_{i=1}^N \Psi_F(\mathbf{R}_i)\right)$$

$$-k_B T \frac{\delta \ln \Xi_P(\Psi_F)}{\delta \Psi_F(\mathbf{q}_1)} = \rho_{N,CM}^{(1)}(\mathbf{q}_1; \Psi_F)$$

$$-k_B T \frac{\delta \rho_{N,CM}^{(1)}(\mathbf{q}_1; \Psi)}{\delta \Psi_F(\mathbf{q}_2)} =$$

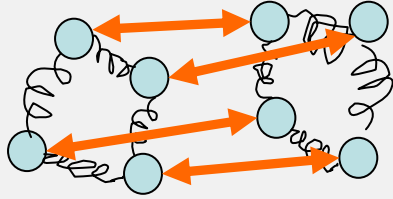
$$\left(g_{2,CM}(\mathbf{q}_1, \mathbf{q}_2; \Psi_F) - 1 \right) \rho_{N,CM}^{(1)}(\mathbf{q}_1; \Psi_F) \rho_{N,CM}^{(1)}(\mathbf{q}_2; \Psi) + \rho_{N,CM}^{(1)}(\mathbf{q}_1; \Psi_F) \delta(\mathbf{q}_1 - \mathbf{q}_2)$$



LINEAR RESPONSE: $\rho_N = \frac{\langle N \rangle}{V}$ $g_{2,CM}(R_{12})$

CANONICAL ENSEMBLE NORMALIZATIONS AND FEATURES

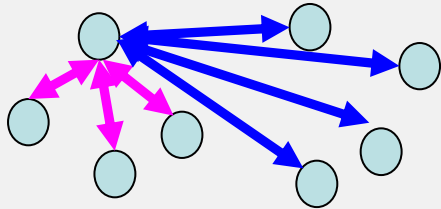
Instantaneous: $4\pi\rho_N \int_0^\infty g_{2,ET}(r)r^2 dr = N - 1$



Linear response to a δ external field
Measurable via elastic scattering
Hansen & McDonald (1986)

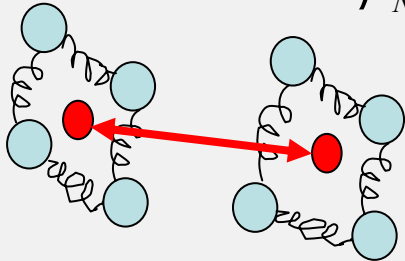
Self - correlation: $4\pi\rho_N P \int_0^\infty s_{SC,P}(r)r^2 dr = P - 1$

Pair continuous linear response: $4\pi\rho_N P \int_0^\infty g_{2,TLR}(r)r^2 dr = (N - 1)P$ } $NP - 1$



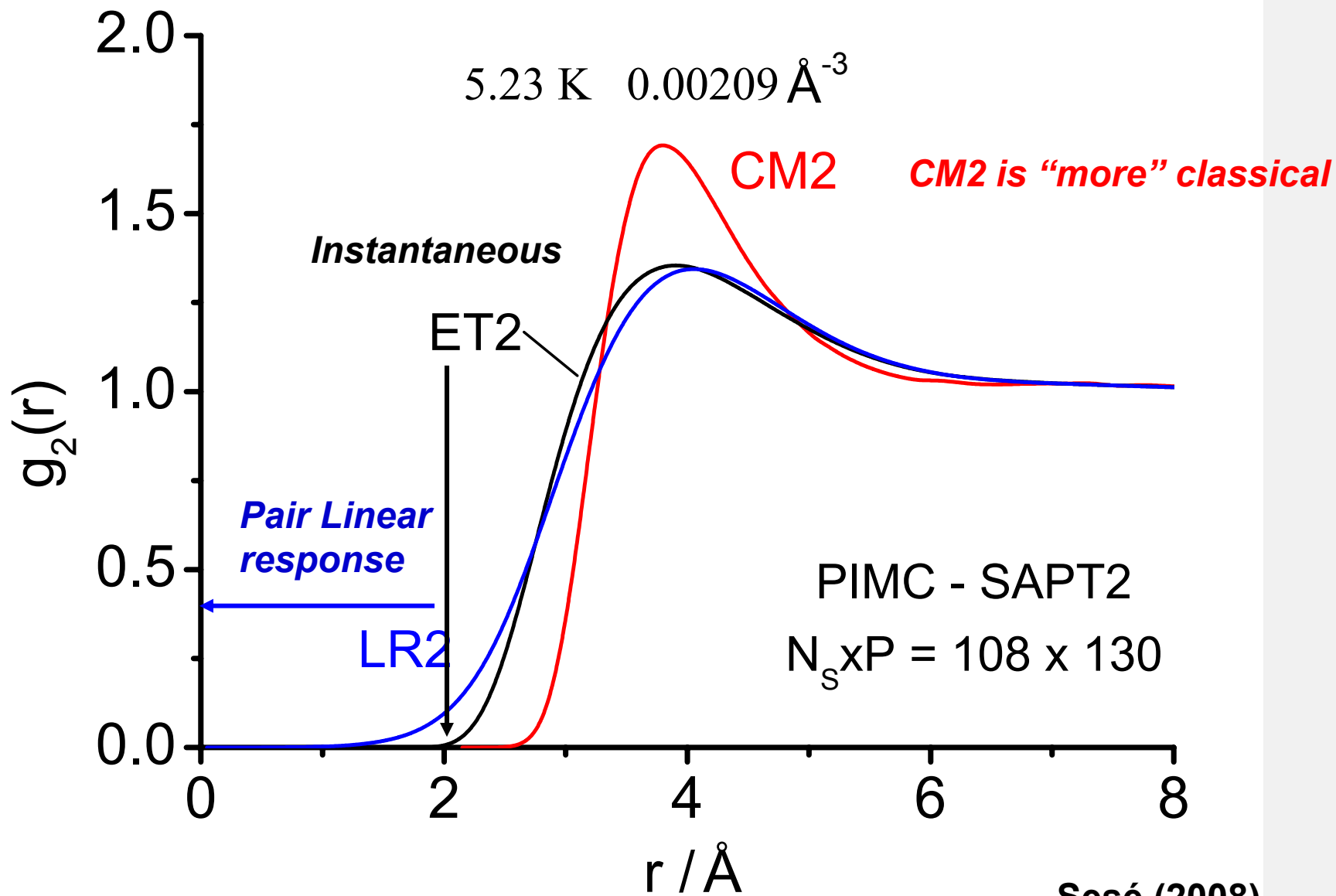
Linear response to an e.c.f. of constant force
Measurable via density relaxation, sum rules,...
Lovesey (1987)

Centroids: $4\pi\rho_N \int_0^\infty g_{2,CM}(R)R^2 dr = N - 1$



Related to the linear response to an e.c.f.
Not directly measurable, but ...

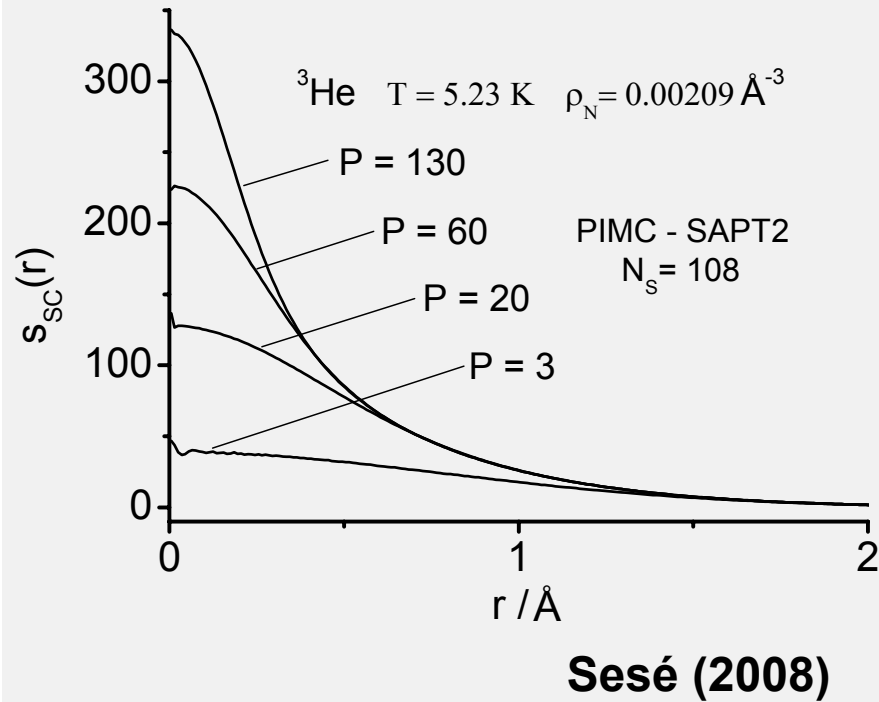
Helium-3



Sesé (2008)

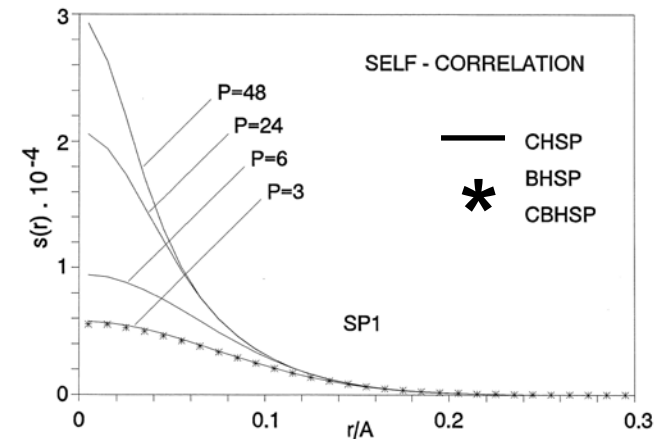
Self-correlations and slow-P convergence

Helium-3 gas



Quantum Hard Spheres

(Liquid N_2 , $T = 66 \text{ K}$)



Influence on TLR k-space properties

- **III. 4 Order Parameters and Correlations Beyond the Pair Level**

The size of the problem increases in going to the PI approach :

-Pairs:

Different order parameters (Steinhardt et al, Lindemann's, structure factors, etc.) depending upon the sort of basic pair correlation).

-Triplets (Sesé, 2005-2009):

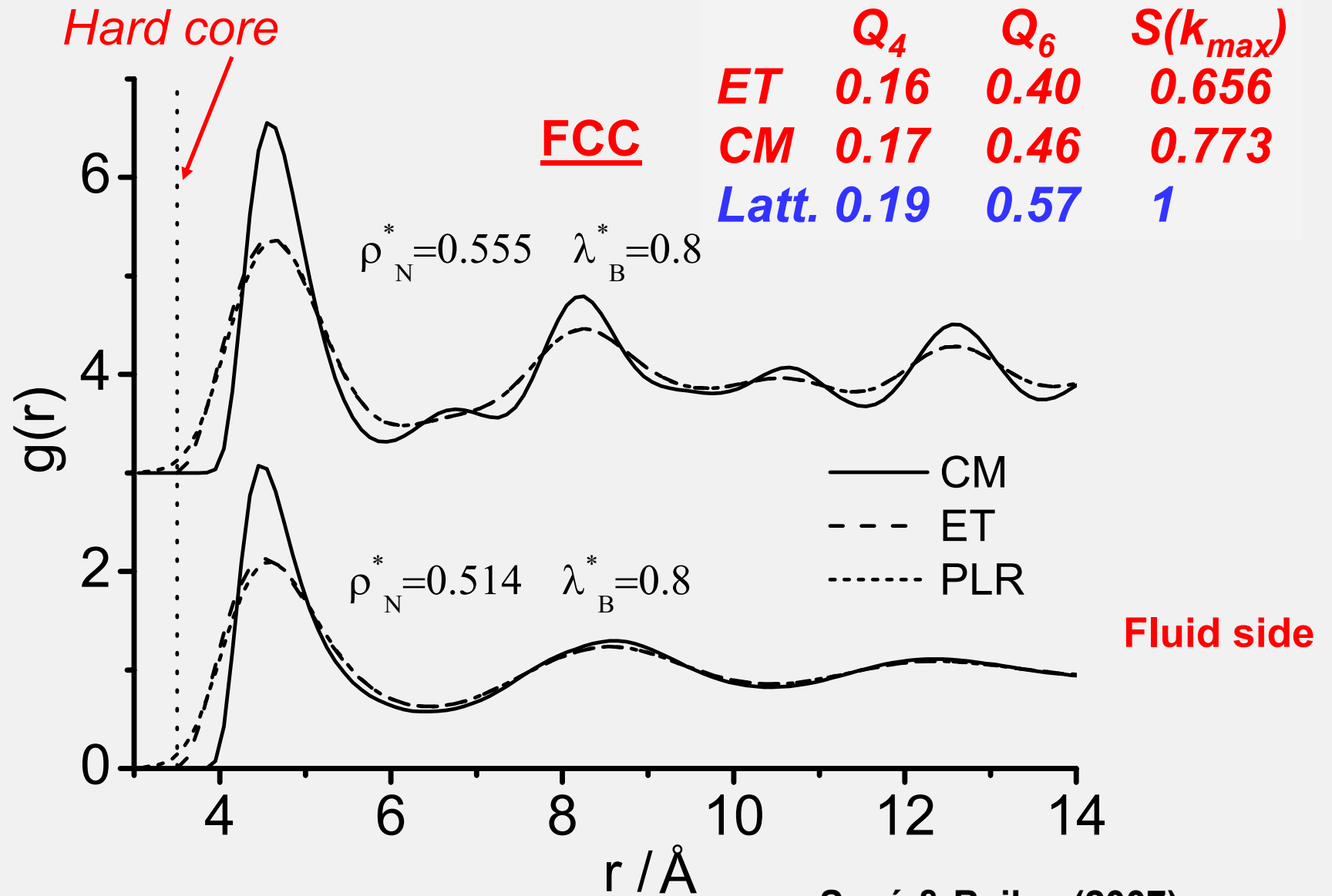
g_3 instantaneous and centroids are analogous to classical
The continuous linear response turns out to be highly involved

- Quadruplets: ?

Computation of Static Structure Factors for Fluids and All That ...



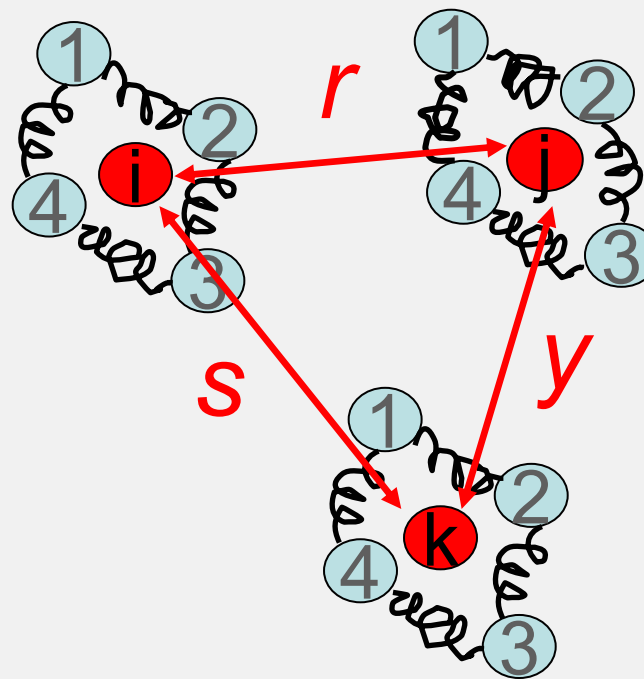
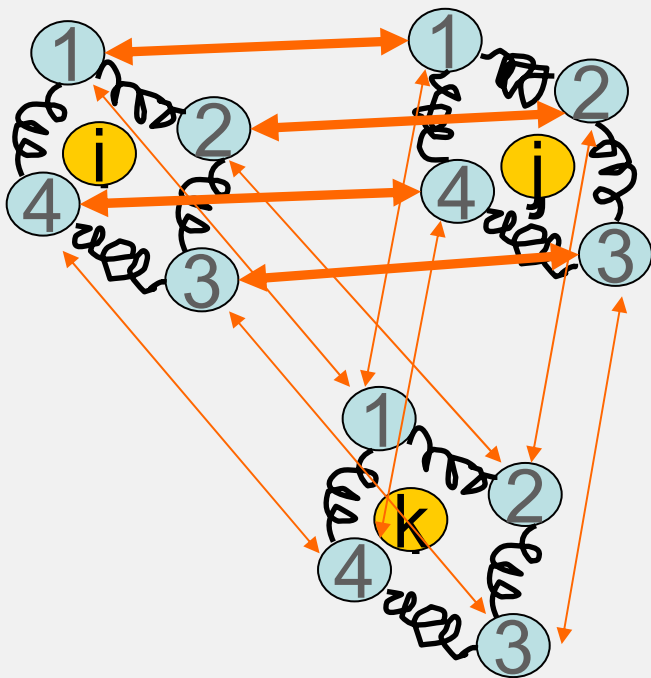
Quantum hard spheres (fluid – fcc phase transition)



Sesé & Bailey (2007)

Triplet Correlations

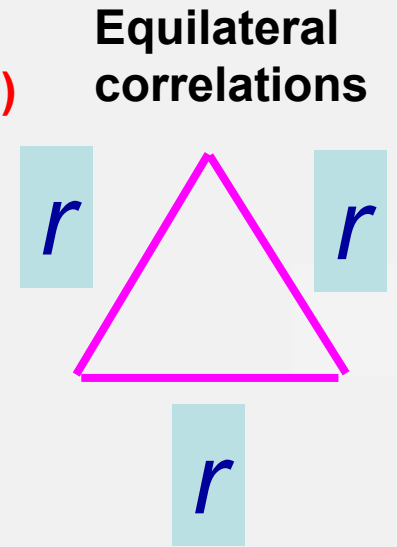
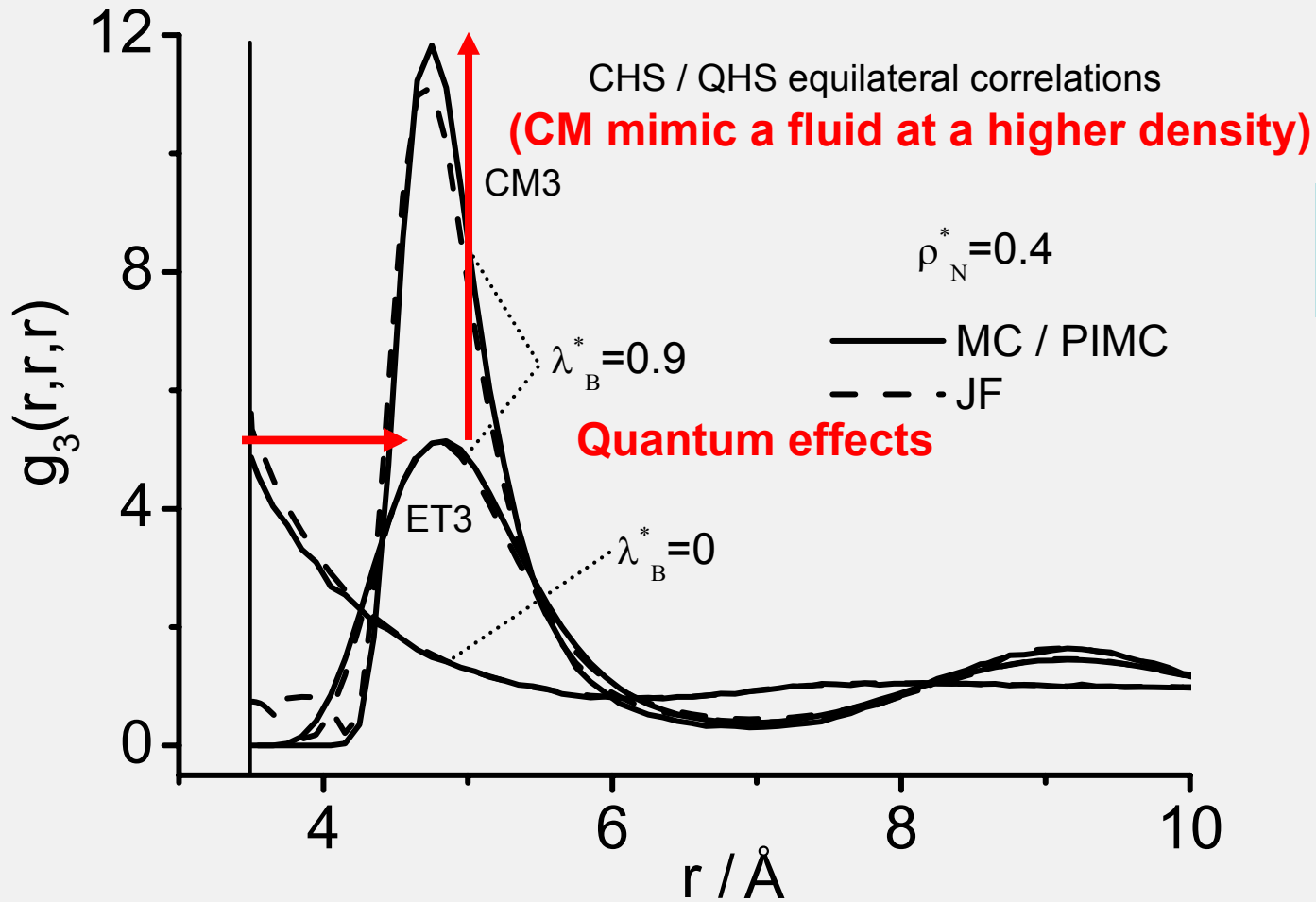
Instantaneous (ET3)



Centroids (CM3)

Total linear response

Classical / Quantum hard spheres



- IV. Static Quantum Fluid Structures in Fourier Space

- **IV. 1 Static Structure Factors at the Pair Level**

Linear response development (Yvon, 1935; Hansen&McDonald, 1986)

$$-k_B T \frac{\delta \rho_N^{(1)}(\mathbf{q}_1; \Psi)}{\delta \Psi(\mathbf{q}_2)} = (g_2(\mathbf{q}_1, \mathbf{q}_2; \Psi) - 1) \rho_N^{(1)}(\mathbf{q}_1; \Psi) \rho_N^{(1)}(\mathbf{q}_2; \Psi) + \rho_N^{(1)}(\mathbf{q}_1; \Psi) \delta(\mathbf{q}_1 - \mathbf{q}_2)$$

↓ Linear Response (Fluids)

$$-k_B T \frac{\delta \rho_N^{(1)}(\mathbf{q}_1; \Psi)}{\delta \Psi(\mathbf{q}_2)} \approx (g_2(R_{12}) - 1) \rho_N^2 + \rho_N \delta(\mathbf{q}_1 - \mathbf{q}_2)$$

$$-k_B T \delta \rho_N^{(1)}(\mathbf{q}_1; \Psi) \approx \int d\mathbf{q}_2 \delta \Psi(\mathbf{q}_2) \left\{ (g_2(\mathbf{q}_1 - \mathbf{q}_2) - 1) \rho_N^2 + \rho_N \delta(\mathbf{q}_1 - \mathbf{q}_2) \right\}$$

$$-k_B T \int d\mathbf{q}_1 \exp[i\mathbf{k} \cdot \mathbf{q}_1] \delta \rho_N^{(1)}(\mathbf{q}_1; \Psi) \approx \int d\mathbf{q}_1 d\mathbf{q}_2 \exp[i\mathbf{k} \cdot \mathbf{q}_1] \left\{ (g_2(\mathbf{q}_1 - \mathbf{q}_2) - 1) \rho_N^2 + \rho_N \delta(\mathbf{q}_1 - \mathbf{q}_2) \right\} \delta \Psi(\mathbf{q}_2)$$

- **IV. 1 Static Structure Factors at the Pair Level**

Linear response development (Yvon, 1935; Hansen&McDonald, 1986)

$$-k_B T \int d\mathbf{q}_1 \exp[i\mathbf{k} \cdot \mathbf{q}_1] \delta\rho_N^{(1)}(\mathbf{q}_1; \Psi) \approx$$

$$\int d\mathbf{q}_1 d\mathbf{q}_2 \exp[i\mathbf{k} \cdot \mathbf{q}_1] \left\{ (g_2(\mathbf{q}_1 - \mathbf{q}_2) - 1) \rho_N^2 + \rho_N \delta(\mathbf{q}_1 - \mathbf{q}_2) \right\} \delta\Psi(\mathbf{q}_2)$$

$$\delta\rho_N^{(1)}(\mathbf{k}; \Psi) \approx -\beta \rho_N S^{(2)}(\mathbf{k}) \delta\Psi(\mathbf{k})$$

$$S^{(2)}(k) = 1 + \rho_N \int d\mathbf{R} \exp(i\mathbf{k} \cdot \mathbf{R}) (g_2(R) - 1)$$

- **IV. 1 Static Structure Factors at the Pair Level (fluids)**

Centroids (Sesé, 1996-..., 2003-...)

$$S_{CM,P}^{(2)}(k) = 1 + \rho_N \int d\mathbf{R} \exp(i\mathbf{k} \cdot \mathbf{R}) (g_{2,CM}(R) - 1)$$

Total continuous linear response (Chandler & Wolynes, 1981; Sesé, 1995-...)

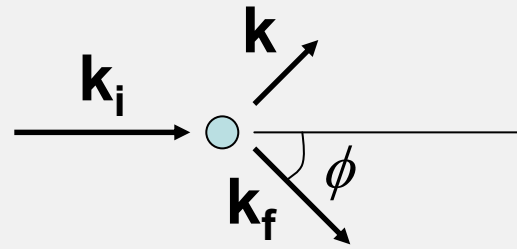
$$S_{TLR,P}^{(1,2)}(k) = P^{-1} + \rho_N \int d\mathbf{r} \exp(i\mathbf{k} \cdot \mathbf{r}) (s_{(1),SC}(r) + g_{2,TLR}(r) - 1)$$

Instantaneous (Hansen&McDonald, 1986; Ceperley, 1995; Sesé, 2002)

$$S_{ET,P}^{(2)}(k) = 1 + \rho_N \int d\mathbf{r} \exp(i\mathbf{k} \cdot \mathbf{r}) (g_{2,ET}(r) - 1) \quad (***)$$

(*) ET Standard derivation: golden rule (PT) + Fermi potential +...**

**Simulation - Strictly: $g_2(r)$ free from finite-size effects
(fixed in the grand ensemble or with a sufficiently large canonical sample,...)**



**EXTERNAL
WEAK FIELD**

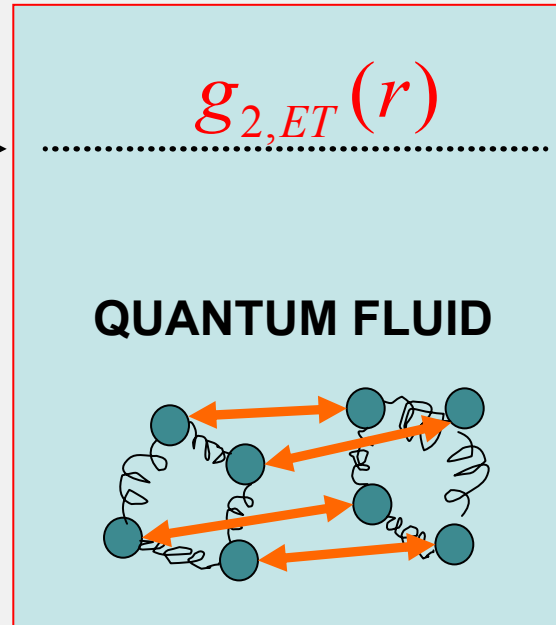
$$\Psi(\mathbf{r}_i)$$

**LINEAR RESPONSE
FUNCTION**

$\hbar\mathbf{k}$ = momentum transfer

δ -localizing
Neutron
(zero-spin atoms)

X-ray



$S_{ET}^{(2)}(k)$ measurable

(+ form factor of atoms
in X-ray)

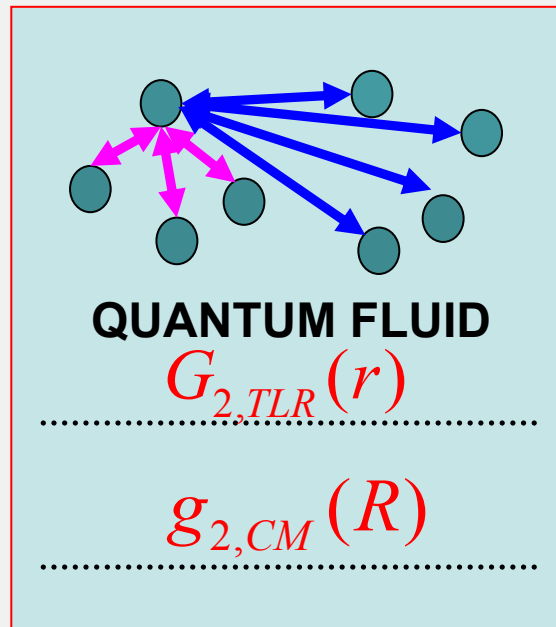
EXTERNAL
WEAK FIELD
 $\Psi(\mathbf{r}_i)$

LINEAR RESPONSE
FUNCTION

$\hbar\mathbf{k}$ = momentum transfer

Continuous

General
Constant force



$S_{TLR}^{(1,2)}(k)$ measurable

$S_{CM}^{(2)}(k)$ non-measurable
but related to
ET and TLR

Origins, Computational Problems, and Thermodynamics

Instantaneous:

- Elastic scattering of radiation (X-Rays, fast neutrons –spinless nuclei-)
- Only momentum transfers from radiation to sample
- Coherent scattering (interference between waves scattered from atoms)
- **Numerical problems if directly simulated (low k and $2\pi/L$, etc.)**
- **Numerical problems at small k with the Fourier transform of simulated $g_2(r)$**

Total continuous linear response:

- Weak continuous field
- Only momentum transfers from field to sample
- **Numerical problems at small k **
- **Numerical problems at low r with the computation of $s_{SC}(r)$ (P-dependence)**

Centroids:

- Weak continuous field of constant strength
- Only momentum transfers from field to sample
- **Numerical problems at small k ...**

$$S^{(2)}(k) \rightarrow \int d\mathbf{R} \exp(i\mathbf{k} \cdot \mathbf{R}) (g_2(R) - 1)$$

Number Fluctuations (Sesé, ...- 2003)

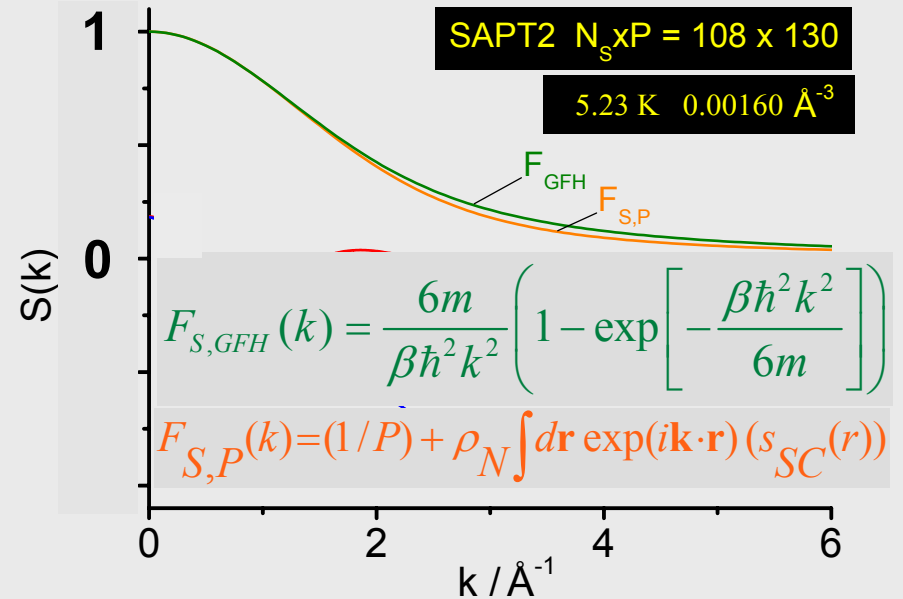
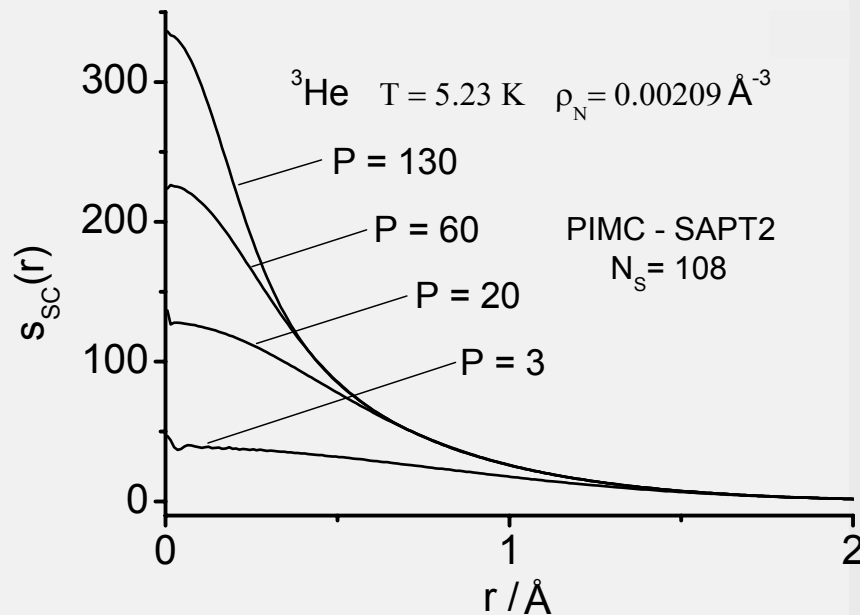
$$S_{ET}^{(2)}(k=0) = S_{TLR}^{(2)}(k=0) = S_{CM}^{(2)}(k=0) = \rho_N k_B T \chi_T$$

• IV. 2 Tackling the S(k) Problems

(1) Self-correlations

- Do not contribute to S(k=0) in (N,V,T), (μ,V,T)
- A) Increasing P + PIMC

Helium-3 gas



- B) Feynman-Hibbs picture (GFH)

Sesé (1996, 2008)

(2) : Fourier Transforms and Direct Correlation Functions (Fluids)
(Chandler & Wolynes, 1981 + Shinoda et al, 2001; Sesé, 1996-...)

Classical Ornstein-Zernike equation (Hansen & McDonald, 1986)

$$\mathbf{OZ2:} \quad h(r_{12}) = c(r_{12}) + \rho_N \int d\mathbf{r}_3 h(r_{13}) c(r_{23}) \quad h(r) = g_2(r) - 1$$

←
1- 2 Total Correlation = 1- 2 Direct Correlation + 1- 3 - 2 Mediated Correlations
↓
→

c(r) is short ranged → no problems with its Fourier transform

$$S^{(2)}(k) = 1 + \rho_N \int d\mathbf{r} \exp(i\mathbf{k} \cdot \mathbf{r}) h(r) = \frac{1}{1 - \rho_N c(\mathbf{k})}$$

C(r) Functional Definition (Percus, 1962; Lee, 1974)

Computation of the Quantum Fluid S(k)

$$h(r_{12}) = c(r_{12}) + \rho_N \int d\mathbf{r}_3 h(r_{13}) c(r_{23}); \quad \left\{ \begin{array}{l} h_{2,ET}(r) = g_{2,ET}(r) - 1 \\ h_{2,TLR}(r) = g_{2,TLR}(r) - 1 \\ h_{2,CM}(R) = g_{2,CM}(r) - 1 \end{array} \right. \quad \begin{array}{l} \text{P dependence !!!} \\ \text{Grand ensemble!!!} \end{array}$$

CM Exact OZ2!!!

$$S_{CM,P}^{(2)}(\mathbf{k}) = \frac{1}{1 - \rho_N c_{2,CM}(\mathbf{k})}$$

$$S_{CM,P}^{(2)}(\mathbf{k} = 0) = \rho_N k_B T \chi_{T,P}$$

Equation of State of Fluids

$$\langle p \rangle$$

Approximations

$$S_{ET,P}^{(2)}(\mathbf{k}) \approx \frac{1}{1 - \rho_N c_{2,ET}(\mathbf{k})}$$

$$S_{TLR,P}^{(1,2)}(\mathbf{k}) \approx F_{SC,P}^{(1)}(\mathbf{k}) + \frac{\rho_N c_{2,TLR}(\mathbf{k})}{1 - \rho_N c_{2,TLR}(\mathbf{k})}$$

$$\approx F_S^{GFH}(\mathbf{k}) + \frac{\rho_N c_{2,TLR}(\mathbf{k})}{1 - \rho_N c_{2,TLR}(\mathbf{k})}$$

- IV. 3 Determination of direct correlation functions

Baxter-Dixon-Hutchinson method (BDH, 1968,1977)

Fast computational method specially suitable for:

Feynman_Hibbs picture // OZ2 is exact (Sesé, 1996)

Path-integral quantum computations (Sesé, 1997-...)

Instantaneous

k – space:

Total continuous linear response

Centroids – thermodynamics (EXACT)

BDH INPUT: bulk density + pair radial correlation function !

COMPUTATIONAL EFFORT: the whole $S(k)$ answer takes (today):

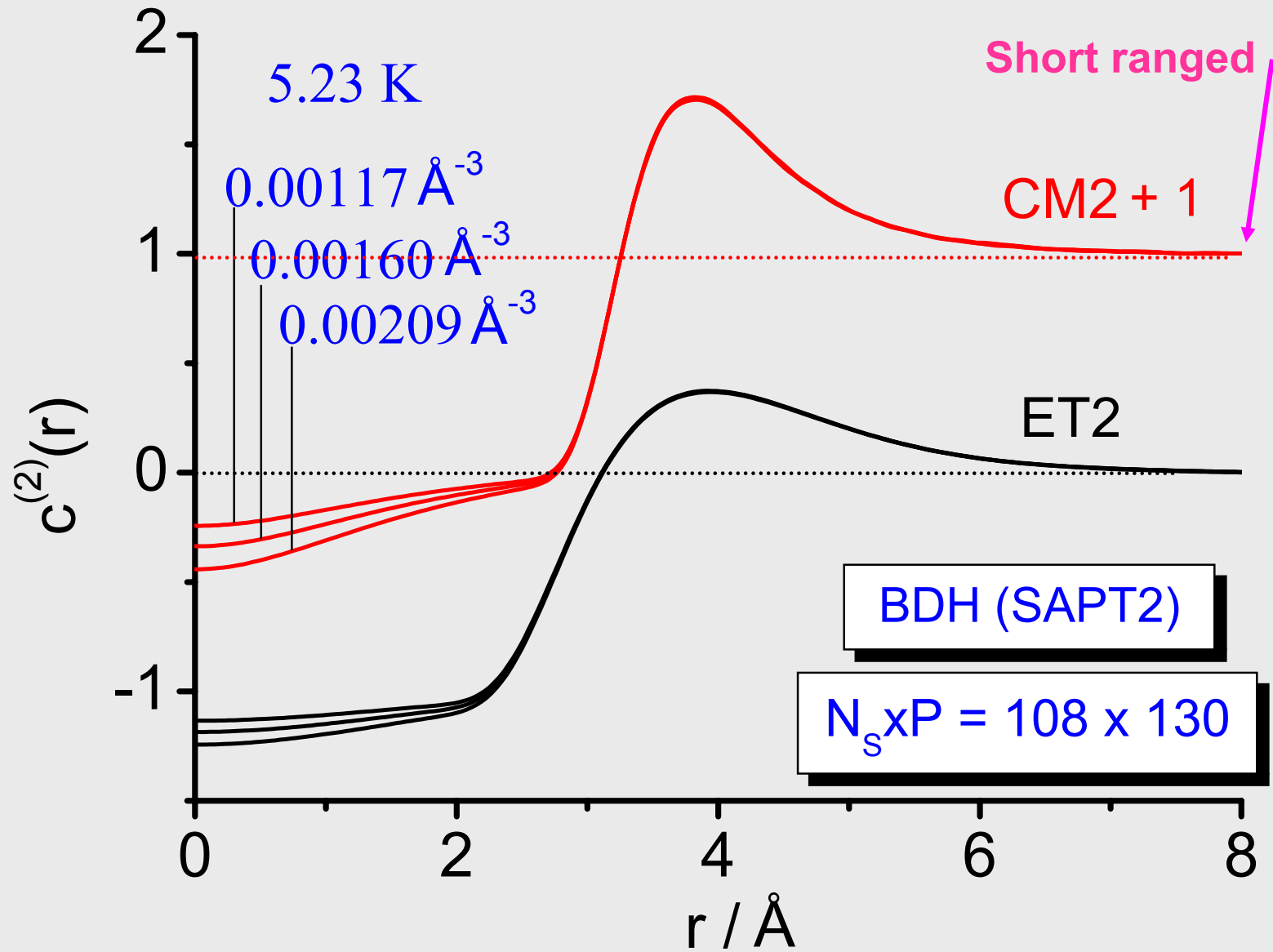
FROM SECONDS TO A FEW HOURS!

- **RISM equations** (Chandler & Wolynes, 1981; Shinoda et al, 2001)

Only total continuous linear response

- Simulation/Theory approach for freezing theories (Haymet et al, 1990, 1992)

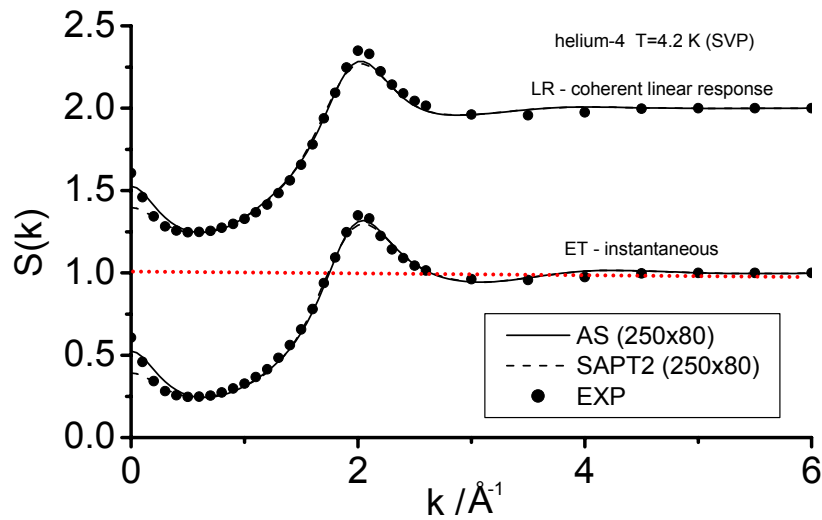
Helium-3 gas



Liquid Helium-4 (path-integrals + BDH)

SVP line T = 4.2 K

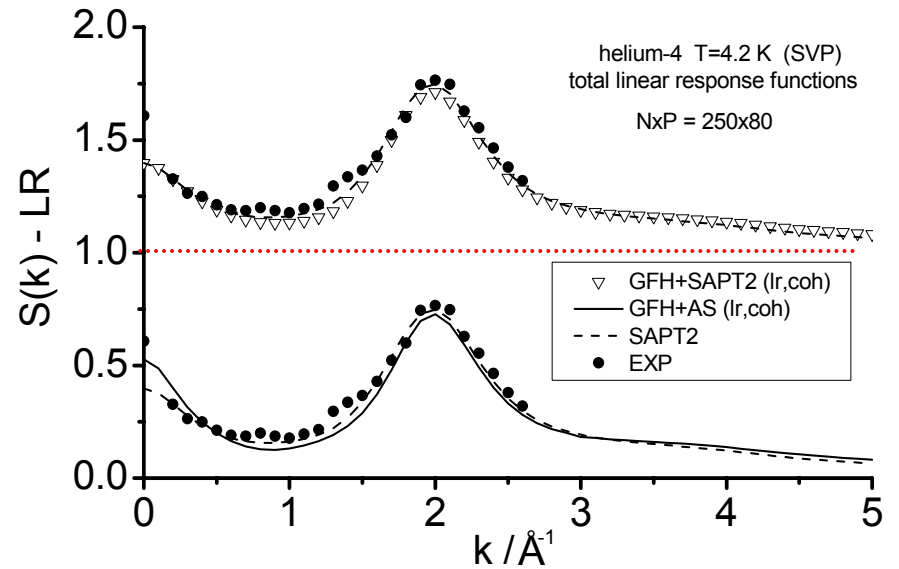
Figure 2



Instantaneous

$$S(k \rightarrow \infty) \rightarrow 1$$

Figure 3



Total C. Linear Response

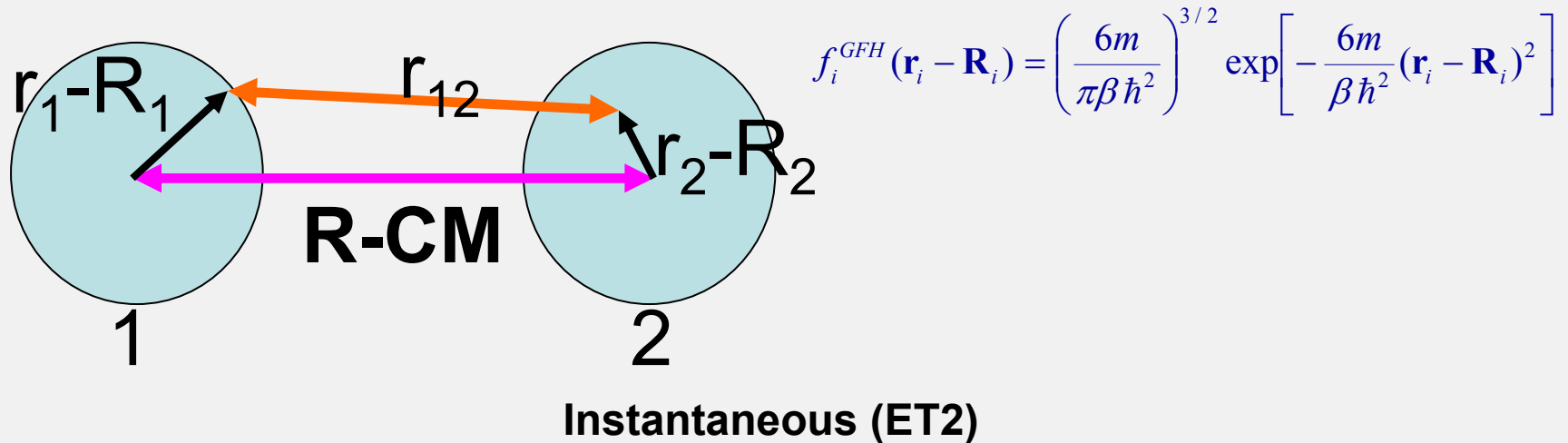
$$S(k \rightarrow \infty) \rightarrow 0$$

- IV. 4 The key role of centroid correlations (at equilibrium)

- (1) Intermediate role in the computation of measurable structures (Sesé, 1993, 1996; Blinov and Roy (2004))

Feynman-Hibbs picture (Sesé, 1993-1996...):

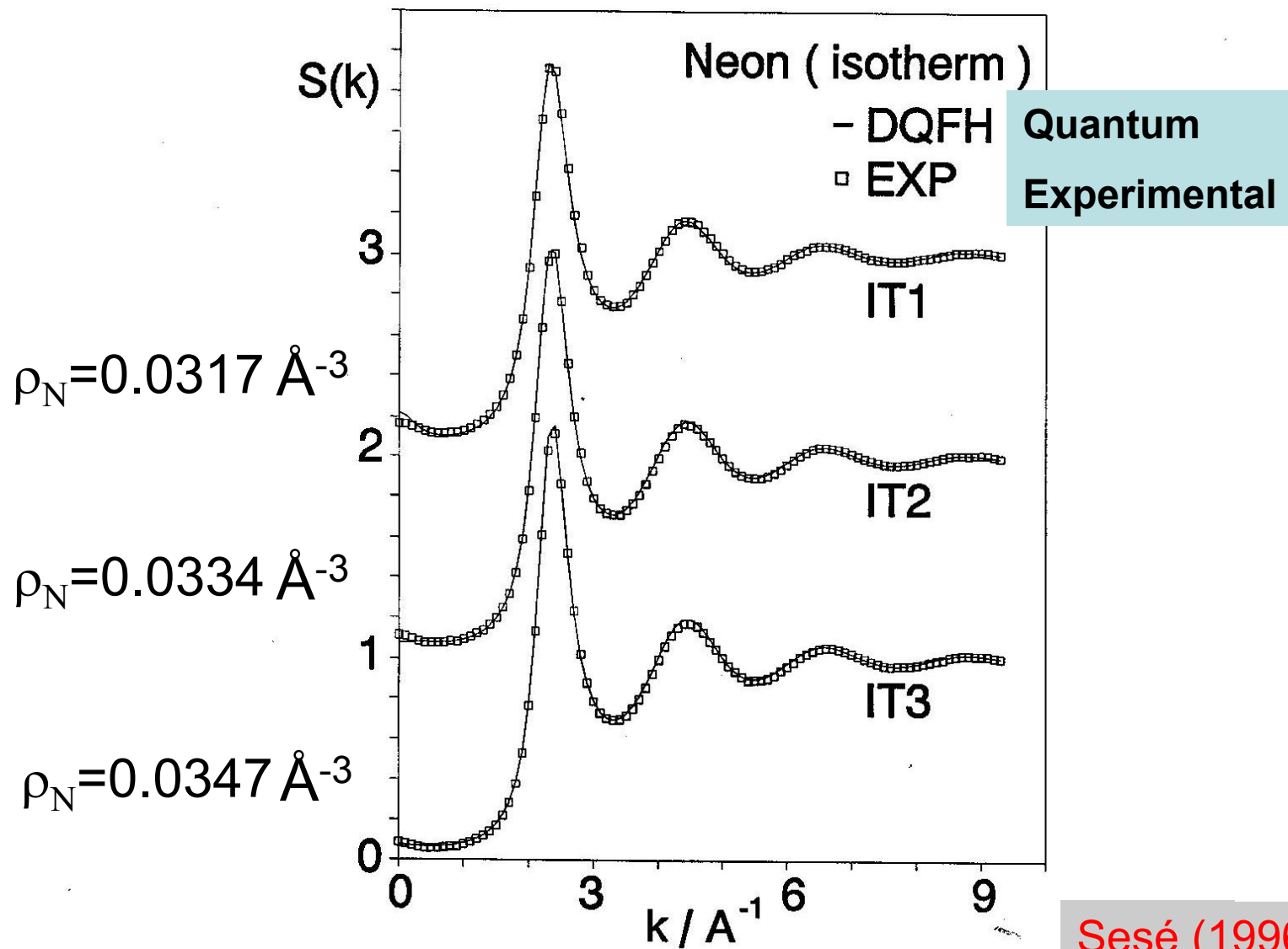
$$g_q^{GFH}(\mathbf{r}_1, \mathbf{r}_2) = \int d\mathbf{R}_1 d\mathbf{R}_2 f_1^{GFH}(\mathbf{r}_1 - \mathbf{R}_1) g_{CM}^{GFH}(\mathbf{R}_1, \mathbf{R}_2) f_2^{GFH}(\mathbf{r}_2 - \mathbf{R}_2)$$



$$S_q^{GFH}(\mathbf{k}) = 1 + \exp\left(-\frac{\beta \hbar^2}{12m} k^2\right) (S_{CM}^{GFH}(\mathbf{k}) - 1)$$

T = 35.05 K

Neutron Diffraction



Sesé (1996)

- (2) Usefulness of Centroids at Equilibrium (eos)....

$$S_{ET}^{(2)}(k=0) = S_{TLR}^{(2)}(k=0) = S_{CM}^{(2)}(k=0) = \rho_N k_B T \chi_T = \rho_N k_B T \left[\frac{1}{\rho_N} \left(\frac{\partial \rho_N}{\partial p} \right)_T \right]$$

$$S_{CM}^{(2)}(k=0) = \rho_N k_B T \left[\frac{1}{\rho_N} \left(\frac{\partial \rho_N}{\partial p} \right)_T \right] = \frac{\langle N^2 \rangle - \langle N \rangle^2}{\langle N \rangle}$$

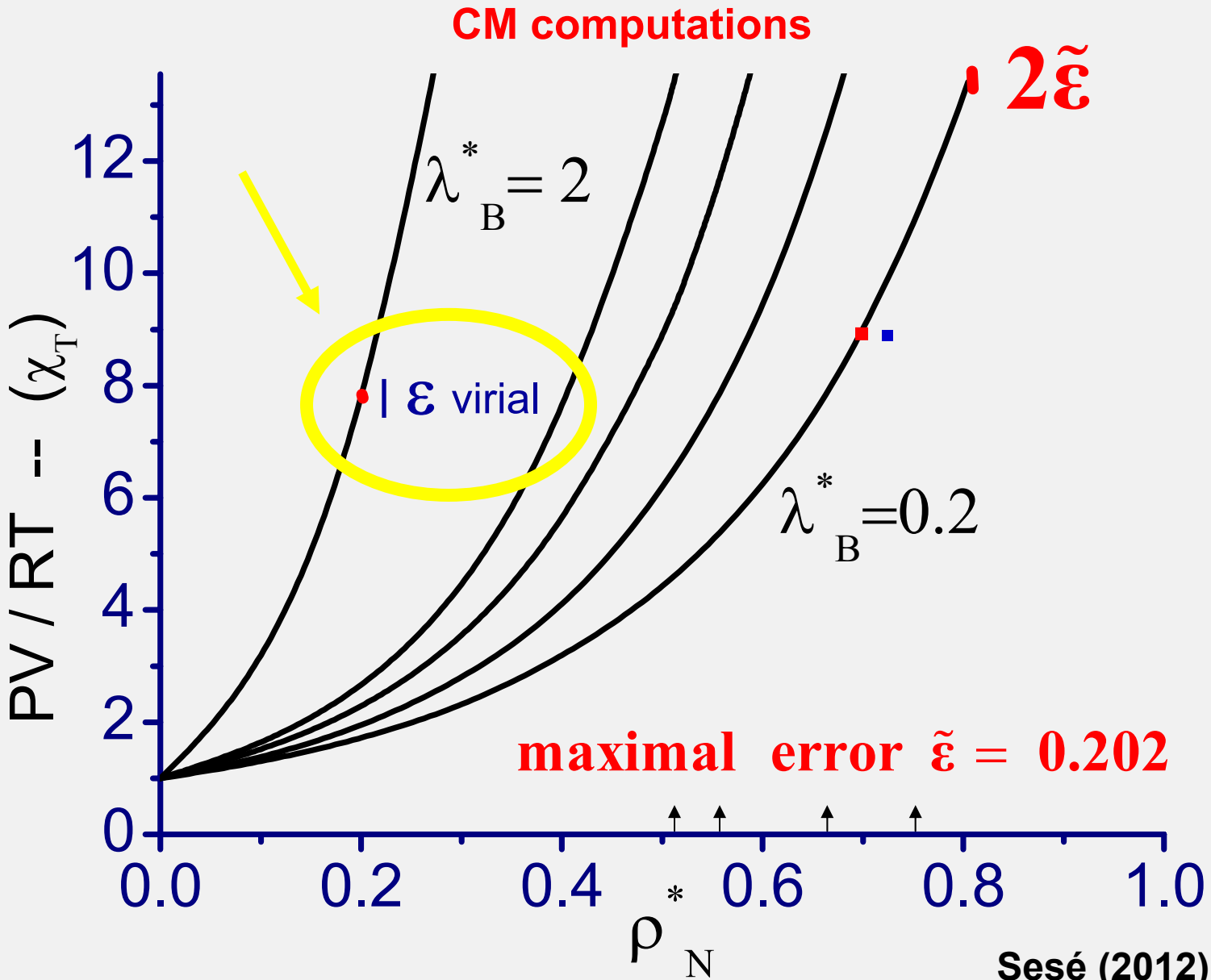


Equation of state: $p = p(V, T)$

Centroids are:

a useful means for counting number fluctuations OZ2!!!
present a deep connection with classical statistical mechanics
in a sense this is an **extension of the classical isomorphism**

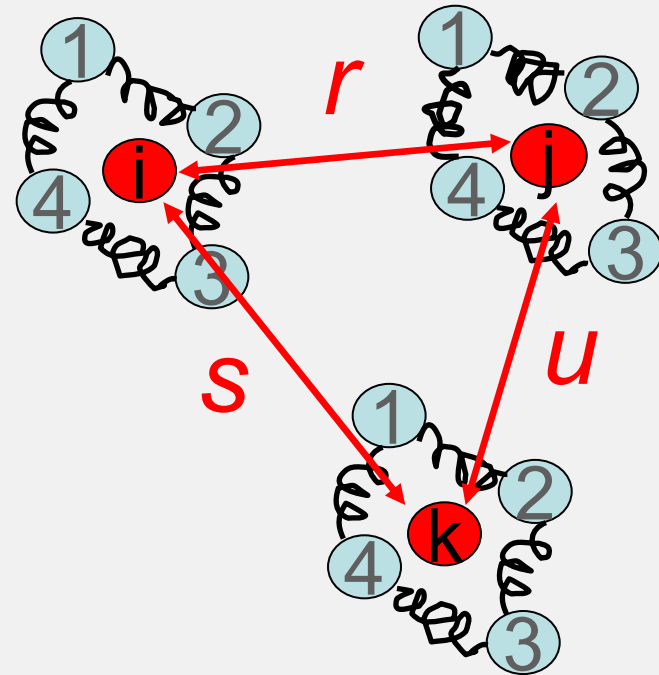
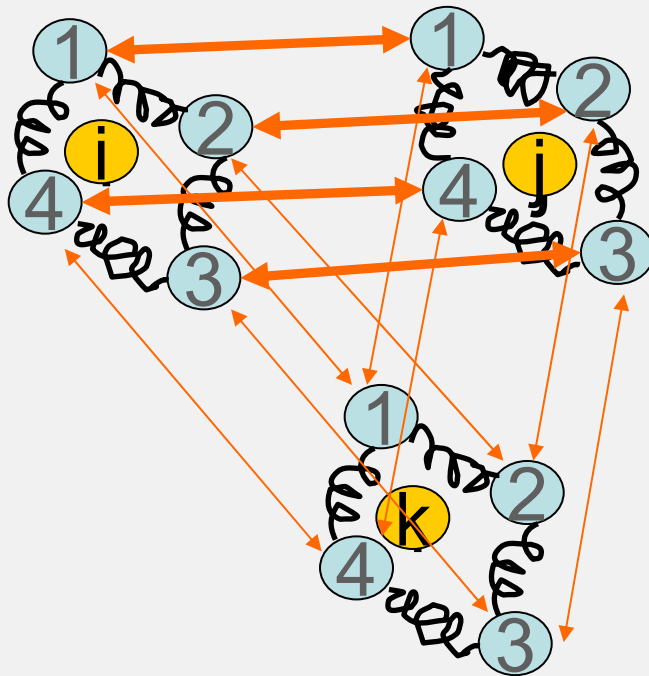
Quantum Hard Sphere Fluid (eos)



• IV. 5 Beyond the Pair Level

Triplets

Instantaneous



Centroids

Continuous linear response ...

Fluid Triplets in k space (directly from functional derivatives)

$$S^{(3)}(\mathbf{k}_1, \mathbf{k}_2) = \frac{1}{\rho_N} H^{(3)}(\mathbf{k}_1, \mathbf{k}_2); \quad H^{(3)}(\mathbf{q}_1, \mathbf{q}_2, \mathbf{q}_3) = \left\langle \prod_{n=1}^3 \left(\sum_{j=1}^N \delta(\mathbf{r}_j - \mathbf{q}_n) - \left\langle \sum_{j=1}^N \delta(\mathbf{r}_j - \mathbf{q}_n) \right\rangle \right) \right\rangle$$

Instantaneous Triplets:

$$S_{ET}^{(3)}(\mathbf{k}_1, \mathbf{k}_2) = (NP)^{-1} \left\langle \sum_{t=1}^P \sum_{i=1}^N \sum_{j=1}^N \sum_{m=1}^N \exp \left[i(\mathbf{k}_1 \cdot \mathbf{r}_i^t + \mathbf{k}_2 \cdot \mathbf{r}_j^t - (\mathbf{k}_1 + \mathbf{k}_2) \cdot \mathbf{r}_m^t) \right] \right\rangle$$

Centroid Triplets:

$$S_{CM}^{(3)}(\mathbf{k}_1, \mathbf{k}_2) = N^{-1} \left\langle \sum_{i=1}^N \sum_{j=1}^N \sum_{m=1}^N \exp \left[i(\mathbf{k}_1 \cdot \mathbf{R}_{CM,i} + \mathbf{k}_2 \cdot \mathbf{R}_{CM,j} - (\mathbf{k}_1 + \mathbf{k}_2) \cdot \mathbf{R}_{CM,m}) \right] \right\rangle$$

PIMC ...

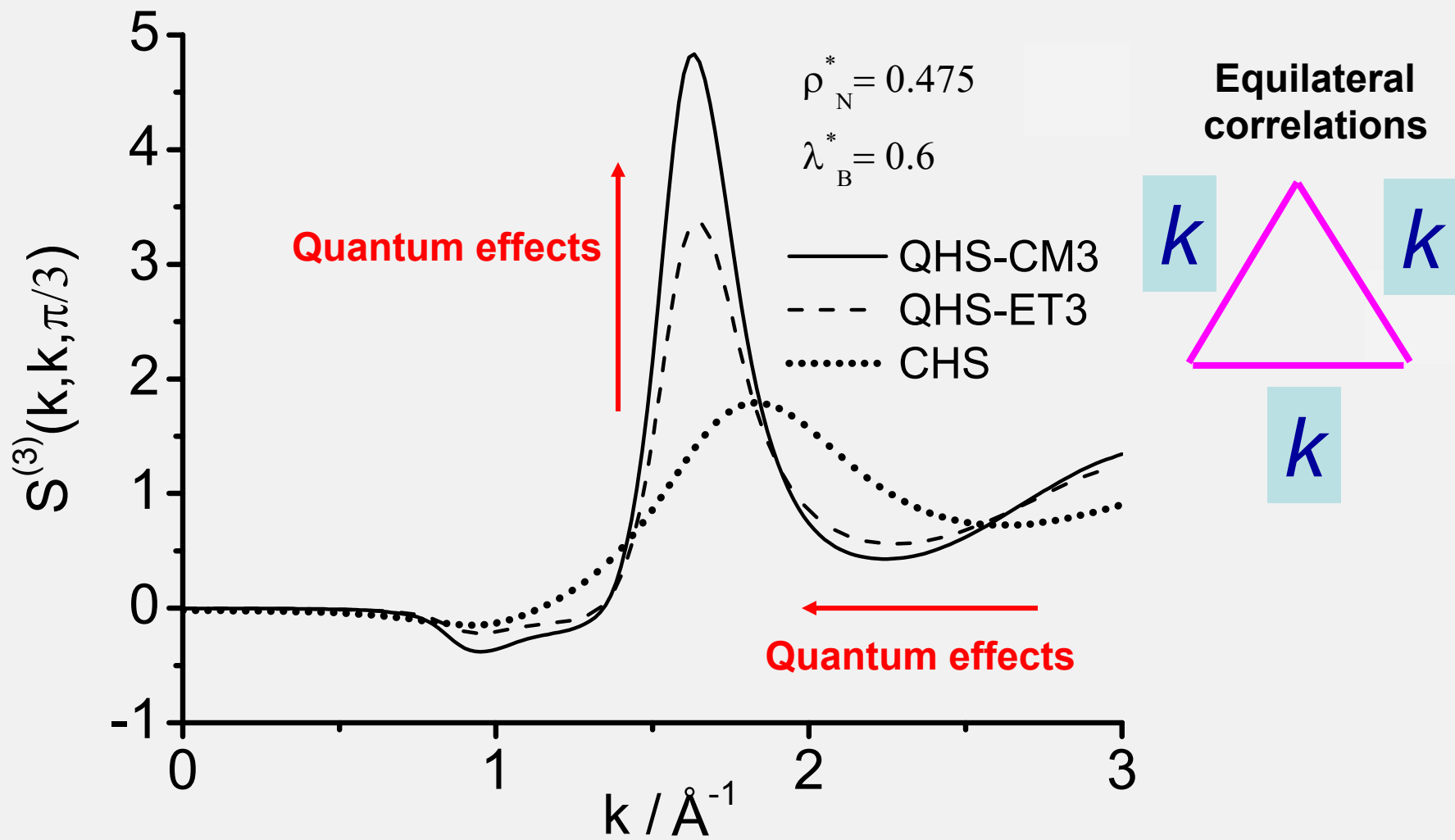
Fluids & Direct Correlation Functions (Barrat et al, 1988; Sesé, 2008-2009):

$$S^{(3)}(\mathbf{k}_1, \mathbf{k}_2) = S^{(2)}(\mathbf{k}_1) S^{(2)}(\mathbf{k}_2) S^{(2)}(|\mathbf{k}_1 + \mathbf{k}_2|) \left\{ 1 + \rho_N^2 c^{(3)}(\mathbf{k}_1, \mathbf{k}_2) \right\}$$

Baxter's (1964):

(new hierarchy!) $\frac{\partial c^{(2)}(r)}{\partial \rho_N} = \int d\mathbf{s} c^{(3)}(\mathbf{r}, \mathbf{s}), \quad \frac{\partial c^{(2)}(\mathbf{k}_1)}{\partial \rho_N} = c^{(3)}(\mathbf{k}_1, \mathbf{k}_2 = 0)$

Quantum / Classical Hard spheres

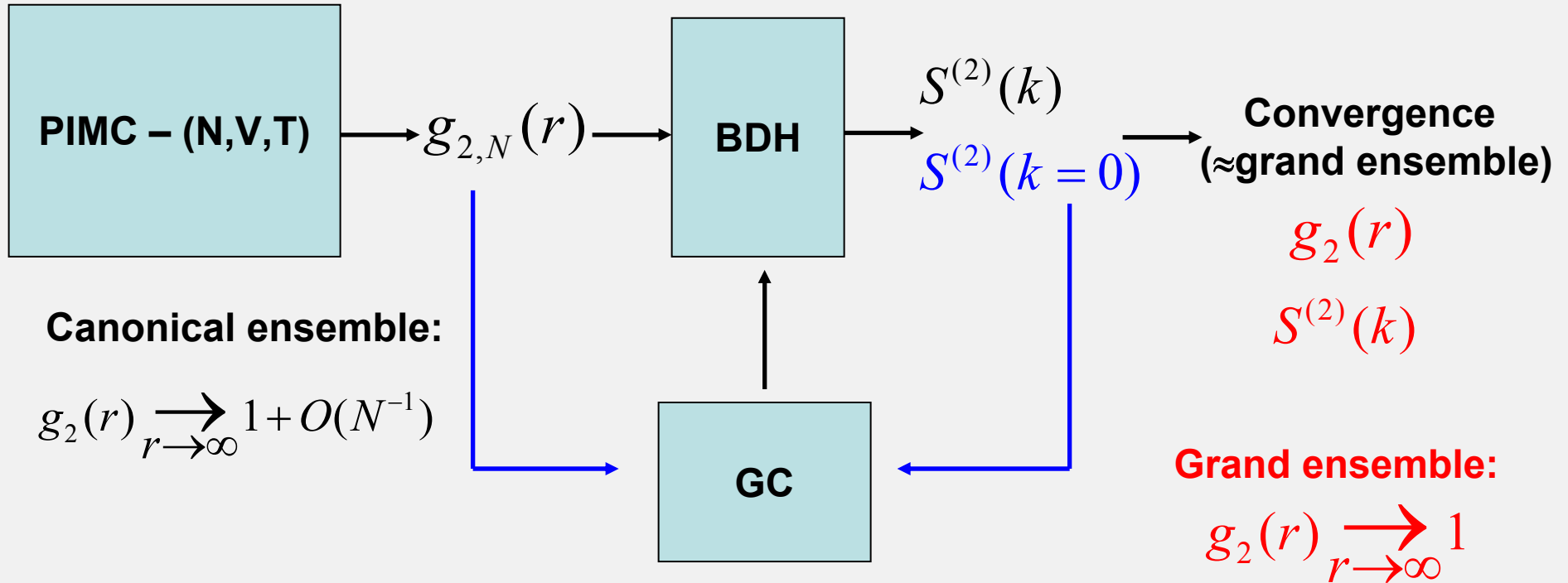


- V. Other Topics

- V. 1 Finite-size N effects

Grand Ensemble Corrections (GC) to Canonical $g_2(r)$

(Salacuse et al, 1996; Baumketner and Hiwatari, 2001; Sesé, 2008)



$$g_2(r_{12})_{GE} \approx g_{2,N}(r_{12}) + \frac{S^{(2)}(k=0)}{N} g_{2,N}(r_{12})$$

**BDH + GC takes from seconds to a few hours
(stable fluid state points)**

- V. 2 The dynamic connection (Lovesey, 1988; Shinoda et al, 2001)

Neutron Scattering

Sum rules: $S_{ET}^{(2)}(\mathbf{k}) = \int_{-\infty}^{\infty} d\omega S(\mathbf{k}, \omega)$ Instantaneous

$$S_{TLR}^{(2)}(\mathbf{k}) = 2 \int_0^{\infty} d\omega \frac{1 - \exp(-\beta \hbar \omega)}{\beta \hbar \omega} S(\mathbf{k}, \omega) \quad \text{Static Susceptibility} \\ \text{(Relaxation of Density)}$$

- V. 3 (N,P,T) simulations (Scharf et al , 1993;...)

Calculations of isothermal compressibilities via fluctuations of the volume

$$\frac{\langle V^2 \rangle - \langle V \rangle^2}{\langle V \rangle} = k_B T \chi_T \quad \text{(finite-N effects also affect these simulations)}$$

- V. 4

-

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