

# Quantum impurity models Algorithms and applications

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**O. Parcollet**

*Institut de Physique Théorique*

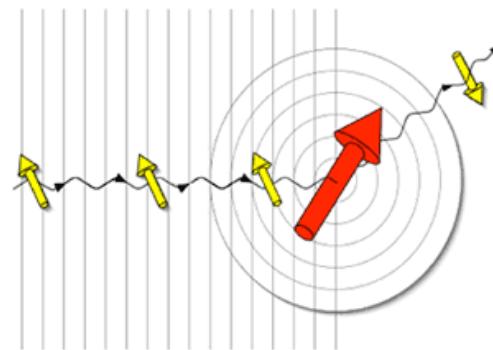
*CEA-Saclay, France*

- Motivations : why do we need specific algorithms ?
- A few algorithms and examples of applications
- Out of equilibrium physics. Open problems.

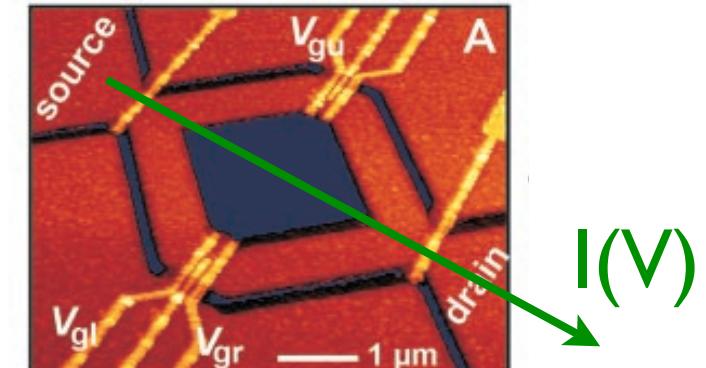
# Quantum impurity models

## “Standard” case

- Magnetic impurity in a metallic host
- Thermodynamics :  $C$ ,  $\chi$ , transport :  $\rho$  ?



## Nanostructures



- Quantum dots. Non-equilibrium
- Current :  $I(V)$ , conductance, noise ?

## Dynamical Mean Field Methods (DMFT)

- Approximations of a lattice model or a solid by an impurity model in a self-consistent bath
- Requires computing Local Green function  $G(\omega)$

How to solve quantum impurity models ?

# Impurity solvers : a rich toolbox

- Exact analytic methods (e.g. Bethe Ansatz, BCFT)
- **Controllable algorithms :**
  - *Exact diagonalization* (ED)
  - *Numerical Renormalization group* (NRG)
  - *Density Matrix Renormalization group* (DMRG).
  - *Continuous Time Quantum Monte Carlo family* (CT-QMC)
- Approximate solvers (e.g. NCA).

# Anderson model : Hamiltonian vs Action

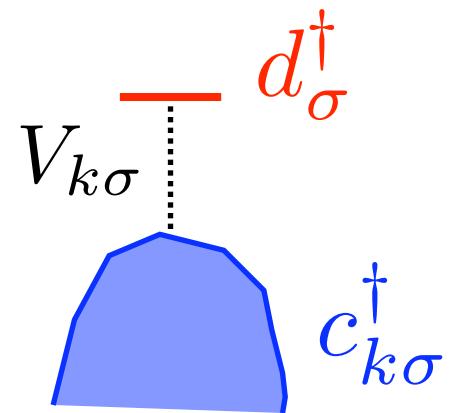
$$H = \underbrace{\epsilon_0 \sum_{\sigma=\uparrow,\downarrow} d_\sigma^\dagger d_\sigma + U n_{d\uparrow} n_{d\downarrow}}_{\text{Local site with interaction}} + \underbrace{\sum_{k,\sigma=\uparrow,\downarrow} V_{k\sigma} c_{k\sigma}^\dagger d_\sigma + h.c.}_{\text{Hybridization}} + \underbrace{\sum_{k,\sigma=\uparrow,\downarrow} \epsilon_{k\sigma} c_{k\sigma}^\dagger c_{k\sigma}}_{\text{Free electronic band}}$$

Local site with interaction

Hybridization

Free electronic band

*Integrate the fermionic bath*



$$S = - \int_0^\beta d_\sigma^\dagger(\tau) G_{0\sigma}^{-1}(\tau - \tau') d_\sigma(\tau') + \int_0^\beta d\tau U n_{d\uparrow}(\tau) n_{d\downarrow}(\tau)$$

Hybridization function  $\longrightarrow \Delta_\sigma(i\omega_n) \equiv \sum_{\vec{k}} \frac{|V_{\vec{k}\sigma}|^2}{i\omega_n - \epsilon_{\vec{k}\sigma}}$

$$G_{0\sigma}^{-1}(i\omega_n) \equiv i\omega_n + \epsilon_0 - \Delta_\sigma(i\omega_n)$$

# General quantum impurity model

- A local problem coupled to a free fermionic bath

$$S_{\text{eff}} = - \int_0^\beta d_a^\dagger(\tau) G_{0ab}^{-1}(\tau - \tau') d_b(\tau') + \int_0^\beta d\tau \mathbf{H}_{\text{local}}(\{d_a^\dagger, d_a\})(\tau)$$

$G_{0ab}^{-1}(i\omega_n) = (i\omega_n + \mu)\delta_{ab} - \Delta_{ab}(i\omega_n)$ 
(Local)  
Interaction

← Bath

$a, b = I, N$  : degrees of freedom (e.g. spin, orbital index, ...)

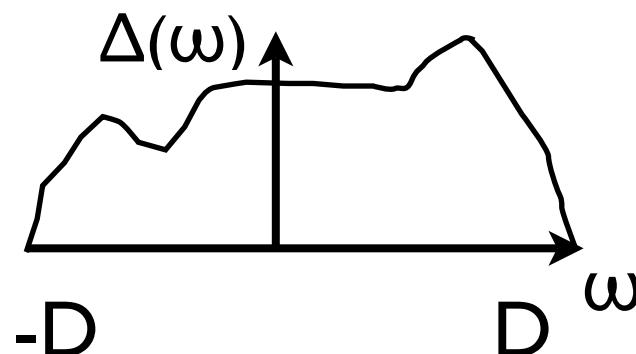
## Challenges for the impurity solvers

Why do we need specific algorithms ?

# Universal regime

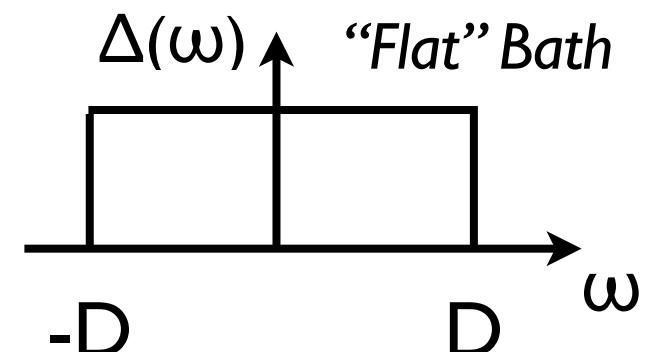
- Anderson impurity in a metallic host (structureless bath)
- Typical energy scale of the bath  $\Delta = D \sim \text{eV}$   
very high energy scale (U.V. cut-off).
- Low energy, universal regime: separation of scales, scaling laws

$$T, \omega, T_K \ll D$$



at low energy

$\sim$



How to handle the large separation of scales numerically ?

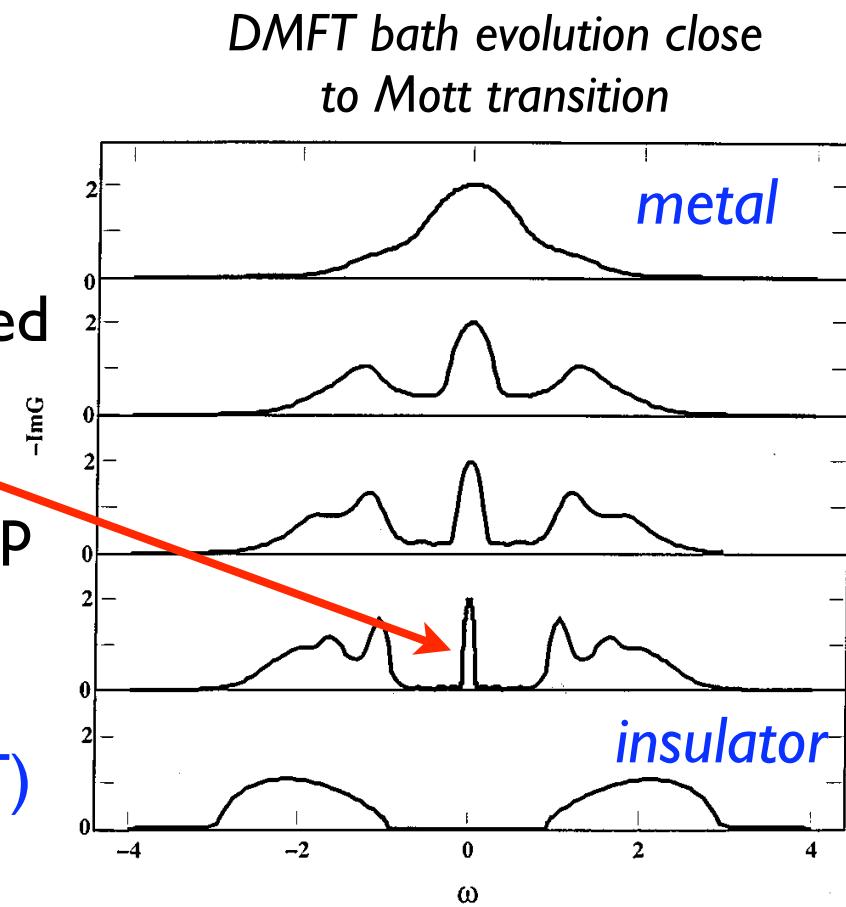
# Baths can have a low-energy structure

- Gapped bath (insulator, superconductor) : no Kondo effect.
- The bath can be pseudo-gapped *Withoff-Fradkin PRL 64, 1835 (1990)*

$$\Delta(\omega) \sim \Delta_0 |\omega|^r$$

(screening transition when  $r$  varies)

- DMFT bath is self-consistently determined and has a **structure at low energy**
- Cluster DMFT : bath can have pseudo-gap  
*Ferrero et al. EPL and PRB 2009*
- Analytical methods (Bethe Ansatz & CFT) can not handle this.



*A. Georges et al., Rev. Mod. Phys. 68, 13, (1996)*

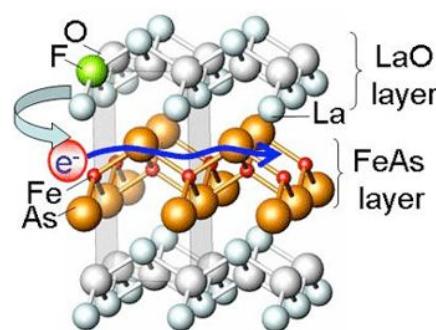
**How to solve an impurity model in such a bath ?**

# Multiorbital models

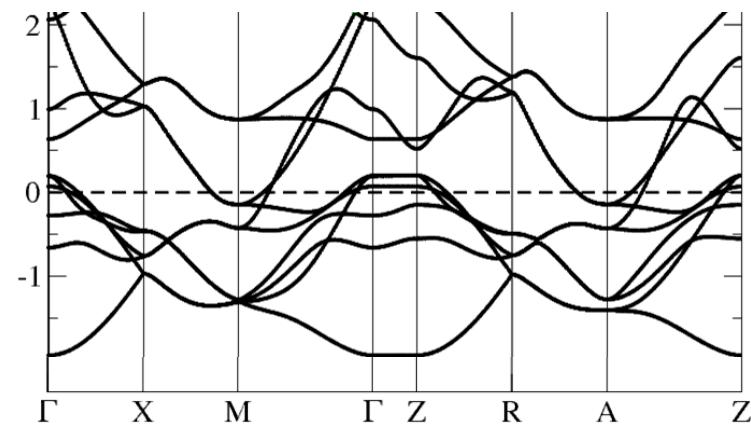
- Realistic electronic structure calculations for correlated systems  
e.g. LDA + DMFT.
- The impurity is  $d$  or  $f$  shell : 5, 7 bands (3 with crystal-field splitting)
- Local interaction can be complex : not only density-density  
(e.g. spin-spin, Hund's coupling)
- Example : Iron-based superconductors : 5 bands at Fermi level.  
**Need to treat 5 orbitals.**

*How correlated are those materials ?*

*DMFT computation :*  
*Aichhorn et al. (2009),*  
*Haule et al. (2008)*



*Fe-d LDA band structure of LaFeAsO*



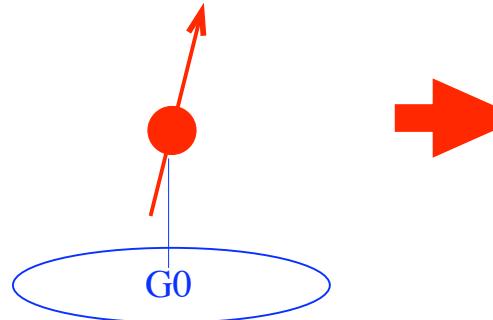
**How to handle  $N=5,7,\dots$  and a general (local) interaction ?**

# Multiple impurity models

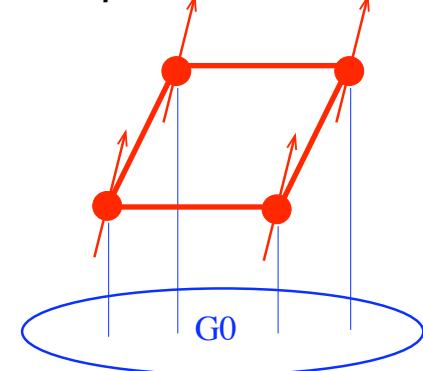
- A few impurities, interacting with a free fermionic bath
- Richer physics than single impurity (Kondo effect vs singlets)  
*Review : M. Ferrero et al., J. Phys. Cond. Mat (2007)*
- Cluster DMFT : systematic interpolation between DMFT and lattice. Overcome important limitations of DMFT (short range AF fluctuations, singlet nature of the insulator, d-SC order, ....)

*Real space point of view*

*Single Impurity Model*

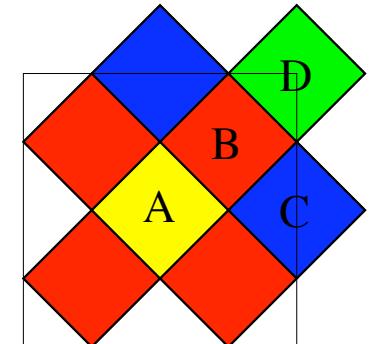


*4 Impurities Anderson model*



*k-space point of view*

*Brillouin zone patching*



Cluster size = momentum resolution of the self-energy.

8 sites cluster

How to solve 8, 16 coupled impurity models in a self-consistent bath ?

# Exact Diagonalisation

# Hamiltonian representation of the Bath

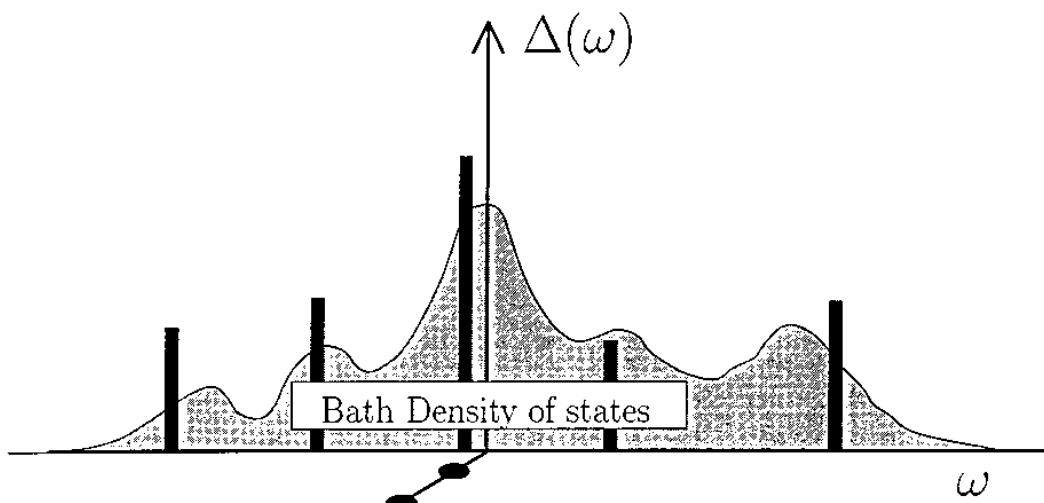
- Represent the bath with a finite number of auxiliary sites  
**Necessary step for all Hamiltonian methods (ED, NRG, DMRG...)**

$$S = - \int_0^\beta d_\sigma^\dagger(\tau) G_{0\sigma}^{-1}(\tau - \tau') d_\sigma(\tau') + \int_0^\beta d\tau U n_{d\uparrow}(\tau) n_{d\downarrow}(\tau)$$

↓

$$H = \sum_{p\sigma} \tilde{\epsilon}_{p\sigma} \xi_{p\sigma}^\dagger \xi_{p\sigma} + \sum_{\sigma} \epsilon_d d_\sigma^\dagger d_\sigma + U n_{d\uparrow} n_{d\downarrow} + \sum_{p\sigma} \tilde{V}_{p\sigma} (\xi_{p\sigma}^\dagger d_\sigma + h.c.)$$

*Approximation of  $\text{Im } \Delta(\omega)$  by a finite set of Dirac peaks.*

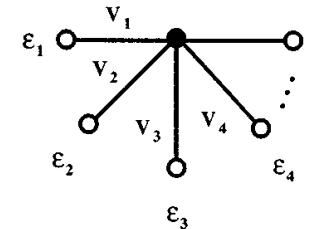


*The energy and hoppings of the bath are effective*

*Different possible shapes for the bath*

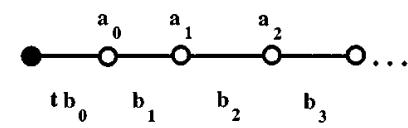
$$\Delta_\sigma(i\omega_n) \equiv \sum_p \frac{|\tilde{V}_{p\sigma}|^2}{i\omega_n - \tilde{\epsilon}_{p\sigma}}$$

Star



$\Delta(\omega) = \text{continuous fraction}$

Chain



# Exact Diagonalization

Caffarel-Krauth, 1994

- Principle :
  1. Represent the bath with a finite number of sites (fit  $V$  and  $\epsilon$ )
  2. Compute the ground state of  $H$  (Lanczos) and physical quantities : thermodynamics,  $G(\omega)$ ,...
- Examples :
  - Anderson impurity (DMFT bath), ok with only a few sites (5-10).
  - Cluster DMFT of 2d-Hubbard (normal and superconducting phases)  
e.g. Civelli et al PRL 100, 046402 (2008).
- Limitations
  - Scaling with size of cluster/number of orbitals is exponential !
  - Small bath  $\rightarrow \omega$  resolution is poor  
 $\rightarrow$  impossible to resolve low energy scales like  $Tk$

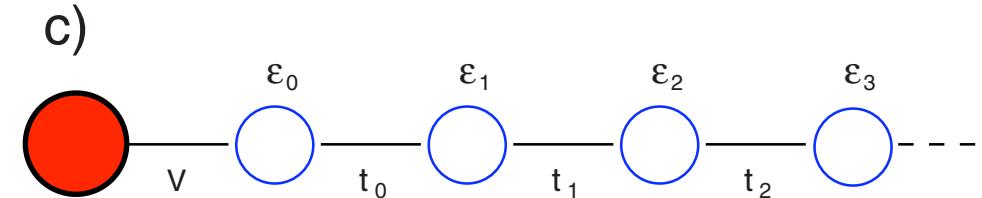
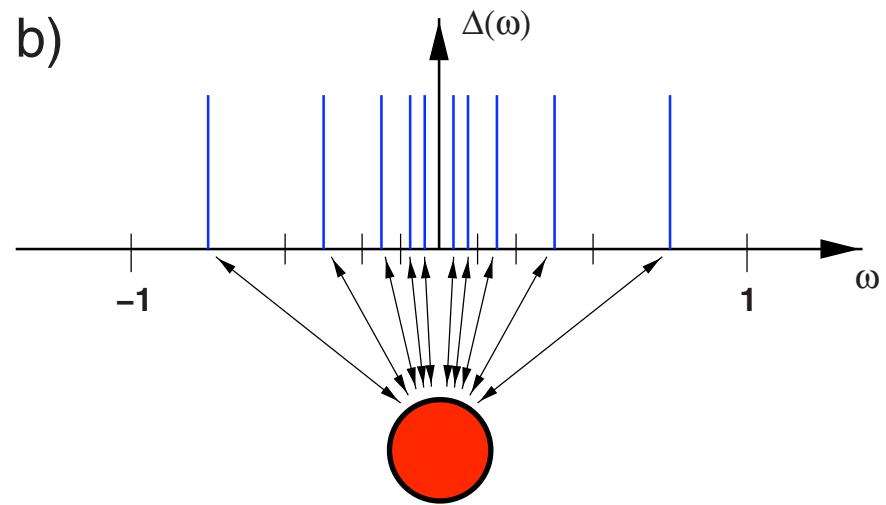
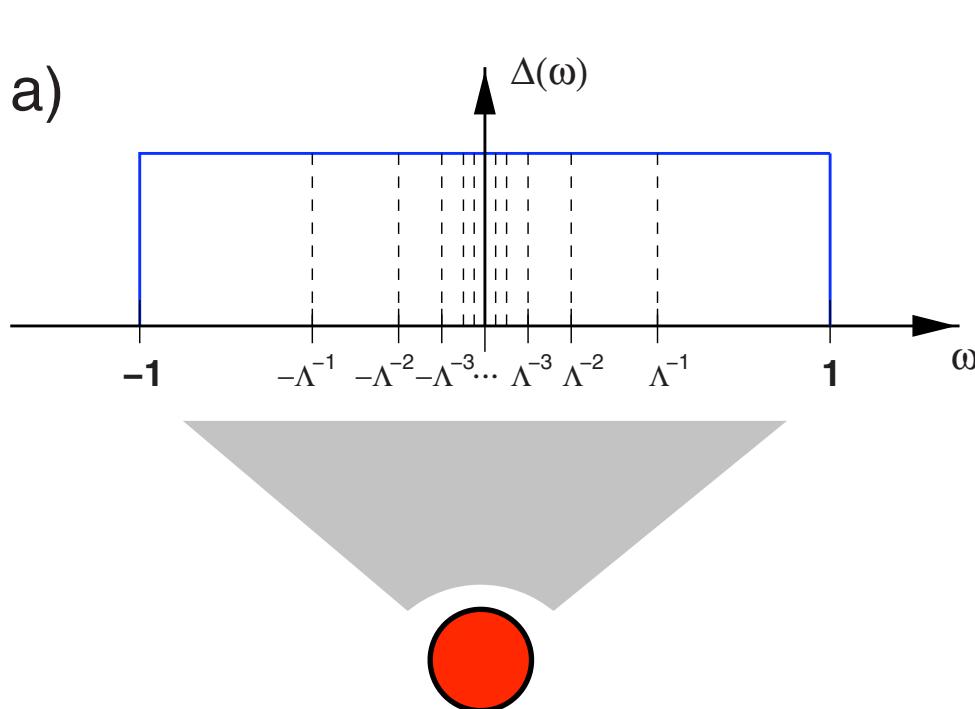
⇒ Numerical Renormalization Group

# Numerical Renormalization Group

# Numerical Renormalization Group : principle

*K. Wilson, Rev. Mod. Phys. 47, 773, (1975); R. Bulla et al., Rev. Mod. Phys 80, 395 (2008)*

- I. Use a better representation of the bath, adapted to low energy physics.
  - a. Divide the bath spectral function into logarithmic intervals with parameter  $\Lambda > 1$
  - b. Reduce to a discrete spectrum by associating 1 site to each slice.
  - c. Transform the bath structure into a semi-infinite chain.

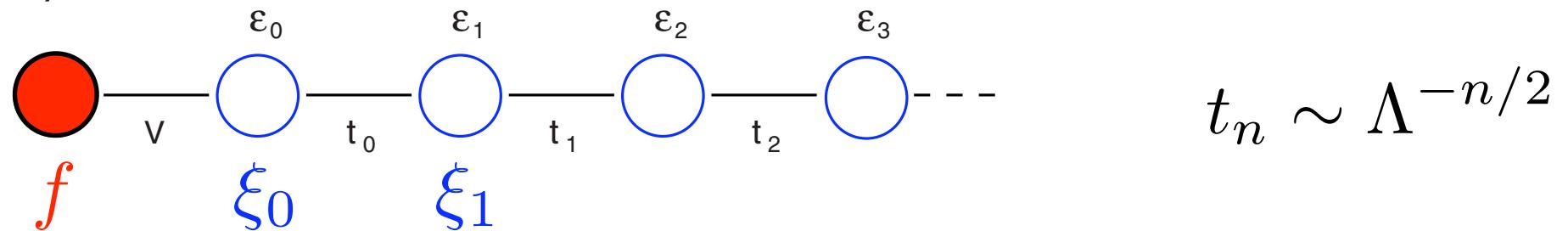


# Numerical Renormalization Group : principle

*K. Wilson, Rev. Mod. Phys. 47, 773, (1975); R. Bulla et al., Rev. Mod. Phys 80, 395 (2008)*

- The effective hopping decays exponentially with n

$$H = H_{\text{imp}}(f, f^\dagger) + \alpha \sum_{\sigma} (f_\sigma^\dagger \xi_{0\sigma} + \xi_{0\sigma}^\dagger f_\sigma) + \sum_{\sigma n \geq 0} \left( \varepsilon_n \xi_{n\sigma}^\dagger \xi_{n\sigma} + t_n (\xi_{n\sigma}^\dagger \xi_{n+1\sigma} + h.c.) \right)$$

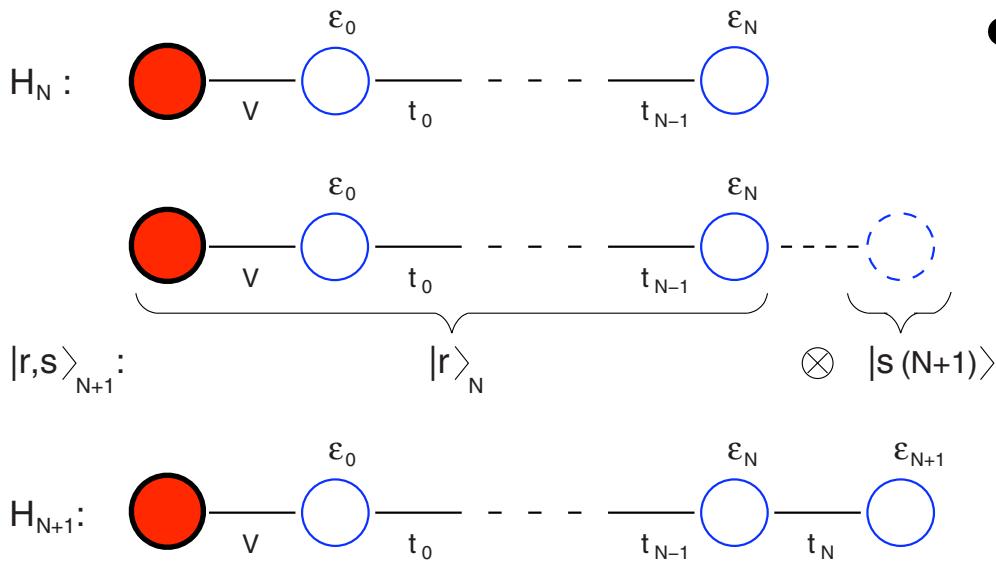


- Approach the chain by successive finite size Hamiltonians

$$H_N = \Lambda^{(N-1)/2} \left[ H_{\text{imp}}(f, f^\dagger) + \alpha \sum_{\sigma} (f_\sigma^\dagger \xi_{0\sigma} + \xi_{0\sigma}^\dagger f_\sigma) + \sum_{\sigma n \geq 0}^{\text{N}} \left( \varepsilon_n \xi_{n\sigma}^\dagger \xi_{n\sigma} + t_n (\xi_{n\sigma}^\dagger \xi_{n+1\sigma} + h.c.) \right) \right]$$

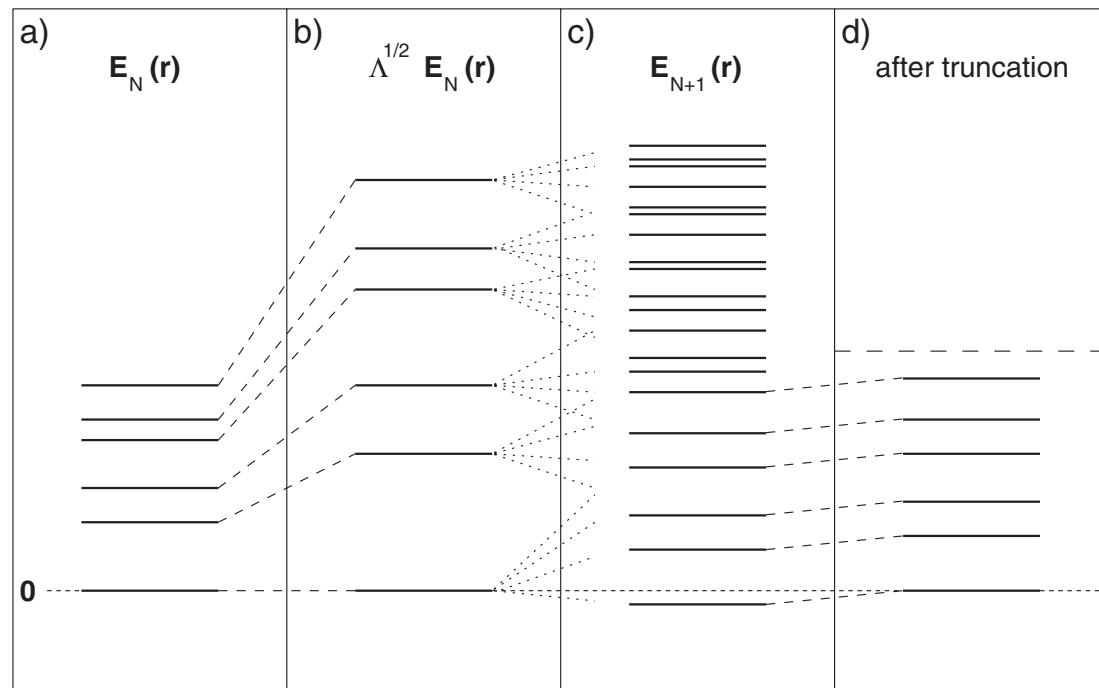
$$H_{N+1} = \sqrt{\Lambda} H_N + \Lambda^{N/2} \sum_{\sigma} \left( \varepsilon_{N+1} \xi_{N+1\sigma}^\dagger \xi_{N+1\sigma} + t_n (\xi_{N\sigma}^\dagger \xi_{N+1\sigma} + h.c.) \right)$$

# Numerical Renormalization Group : principle



- Iterative diagonalization of  $H_N$ , with truncation to  $N$ s lowest states

- Evolution of low energy spectrum of  $H_N$
- Allows also computation of thermodynamics, spectral function, at finite T.



R. Bulla et al., Rev. Mod. Phys 80, 395 (2008)

NRG describe the RG flow to the I.R. fixed point

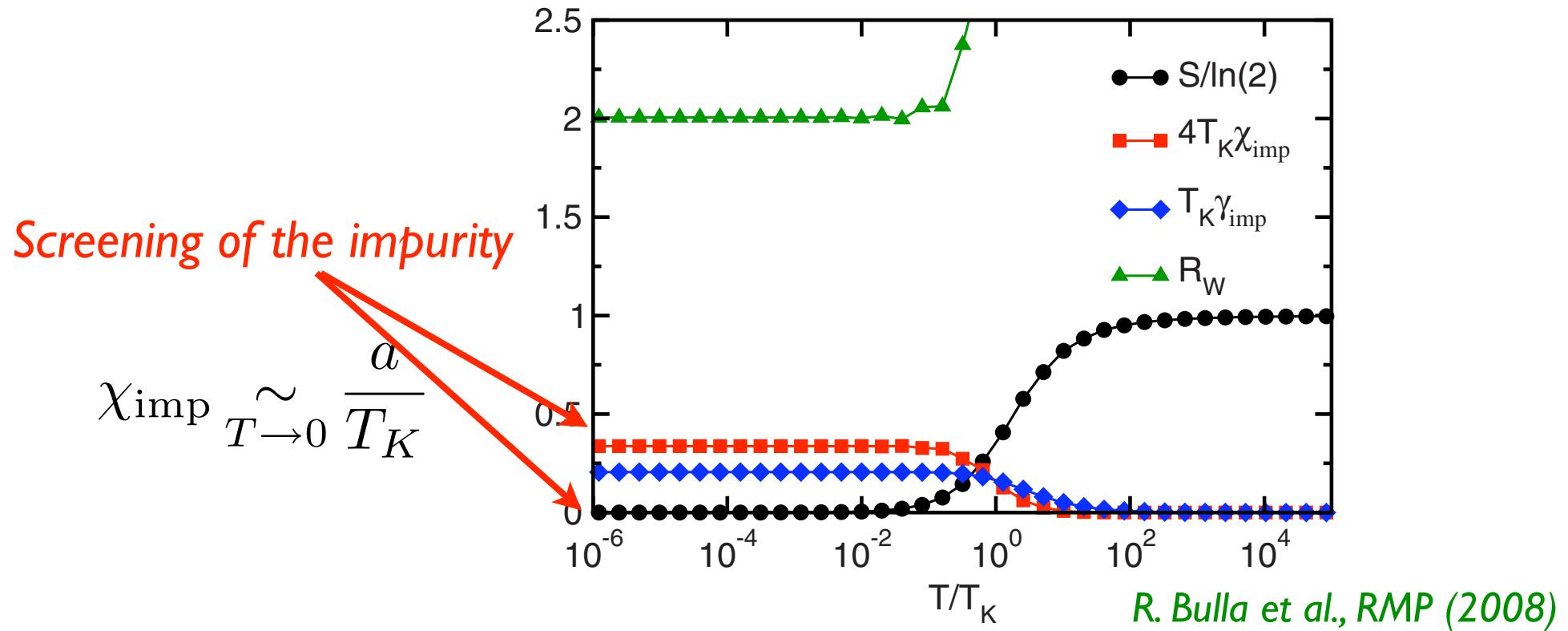
# NRG : applications

- Solution of the Kondo model (I band,  $S=1/2$ )

Wilson (1975)

$$H = \sum_{k\sigma\alpha} \epsilon_k c_{k\sigma}^\dagger c_{k\sigma} + J_K \vec{S} \cdot \sum_{kk' \atop \sigma\sigma'} c_{k\sigma}^\dagger \vec{\sigma}_{\sigma\sigma'} c_{k'\sigma'}$$

- Entropy, susceptibility vs temperature

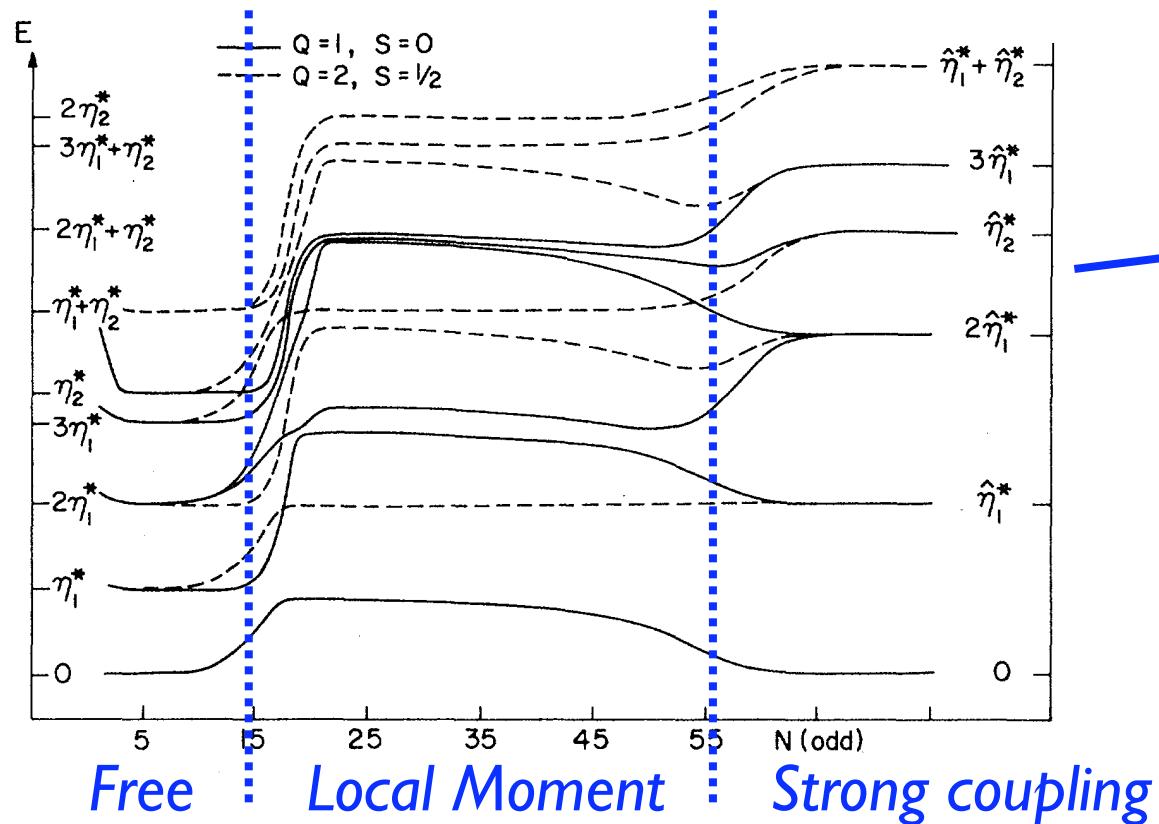


# RG evolution of the low energy spectra

- Anderson model (symmetric case), Krishnamurthy et al, PRB 21, 1003 (1980)

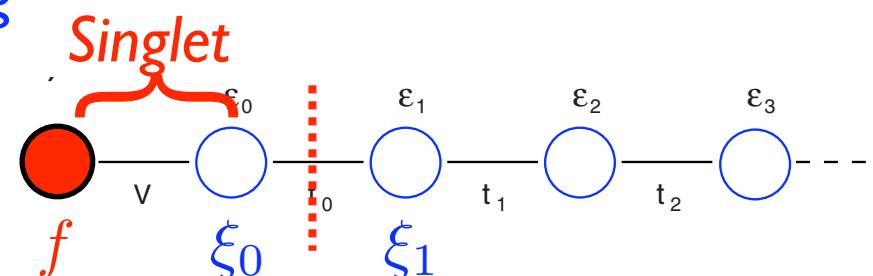
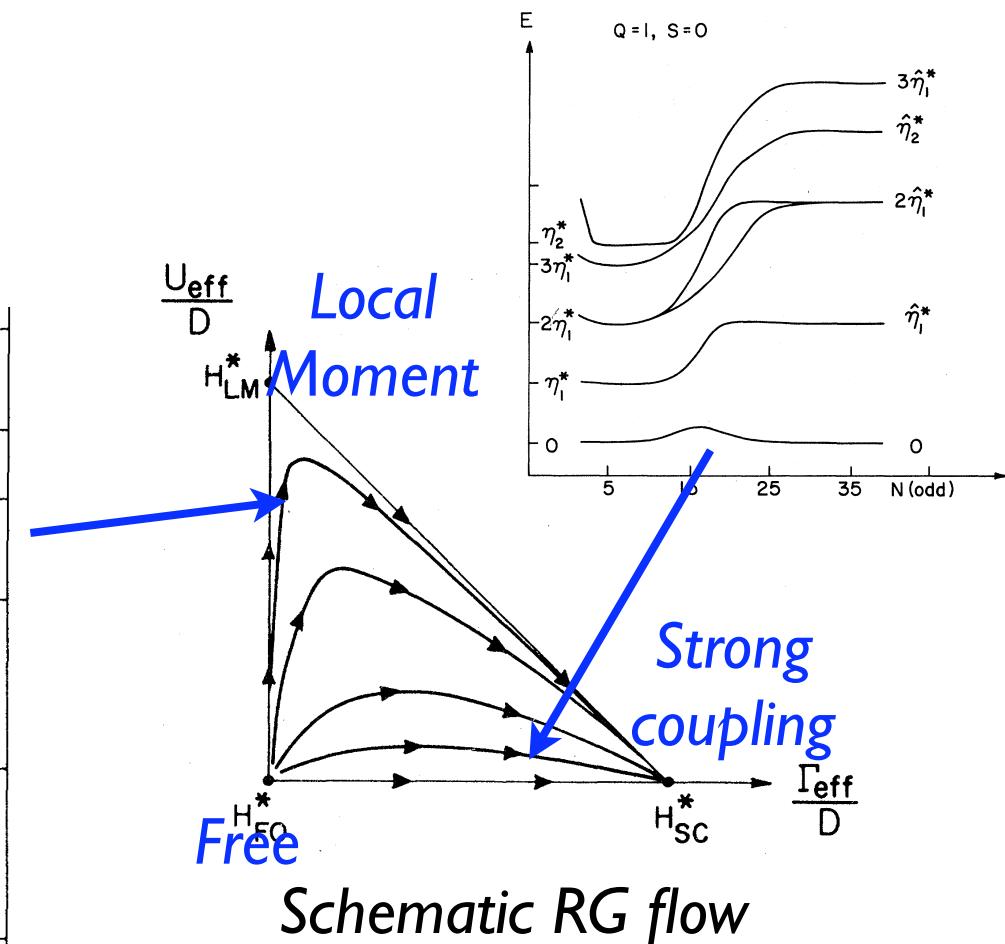
Low-lying energy levels of  $H_N$  for odd  $N$  for

$$U/D = 1.e-3, U/\pi\Gamma = 12.6, \Lambda=2.5$$



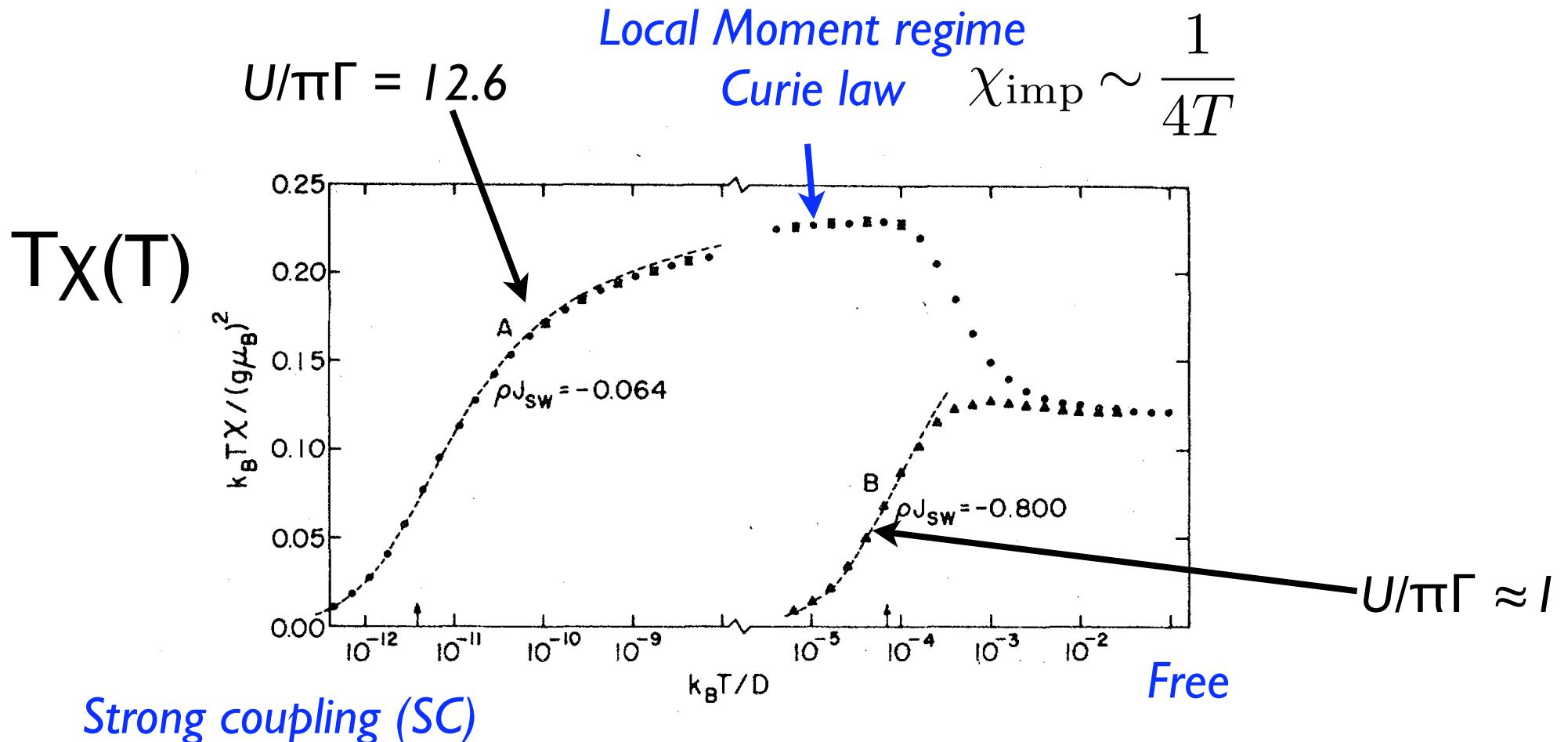
**Strong coupling** = Spectrum  $N-1$  free fermions  
=  $\pi/2$  phase shift

Nozières (1974)



# NRG : susceptibility of the Anderson model

- Anderson model (symmetric case), for  $U/D = 1.e-3$ ,  $\Lambda=2.5$   
*Krishnamurthy et al, PRB 21, 1003 (1980)*

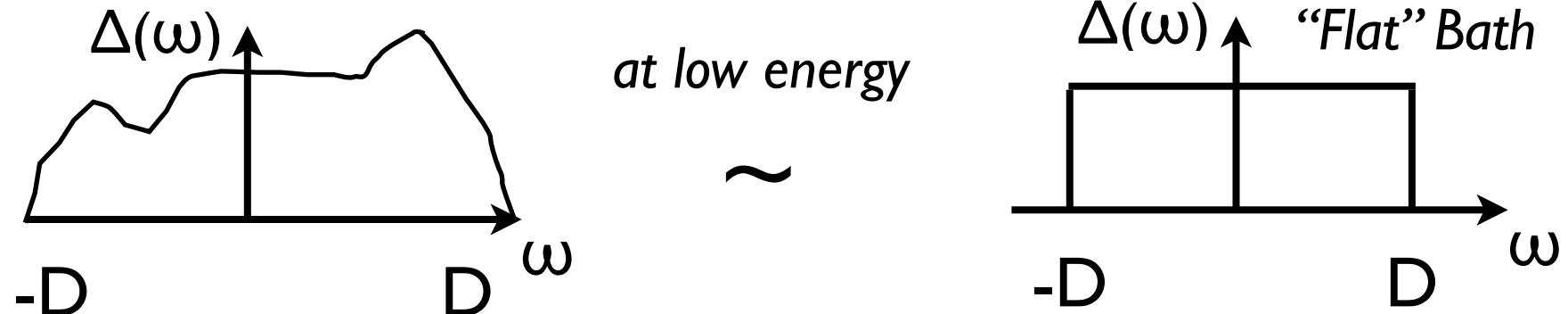


$$\chi_{\text{imp}} \underset{T \rightarrow 0}{\sim} \frac{a}{T_K}$$

# NRG & Conformal symmetry

(Cardy;Affleck, Ludwig, 1991; I.Affleck, Acta Phys.Polon. B26 (1995) 1869; condmat/9512099)

- NRG give the finite size spectra of the I.R. fixed point



$$\varepsilon_k = \varepsilon_{k_F} + \alpha(k - k_F)$$

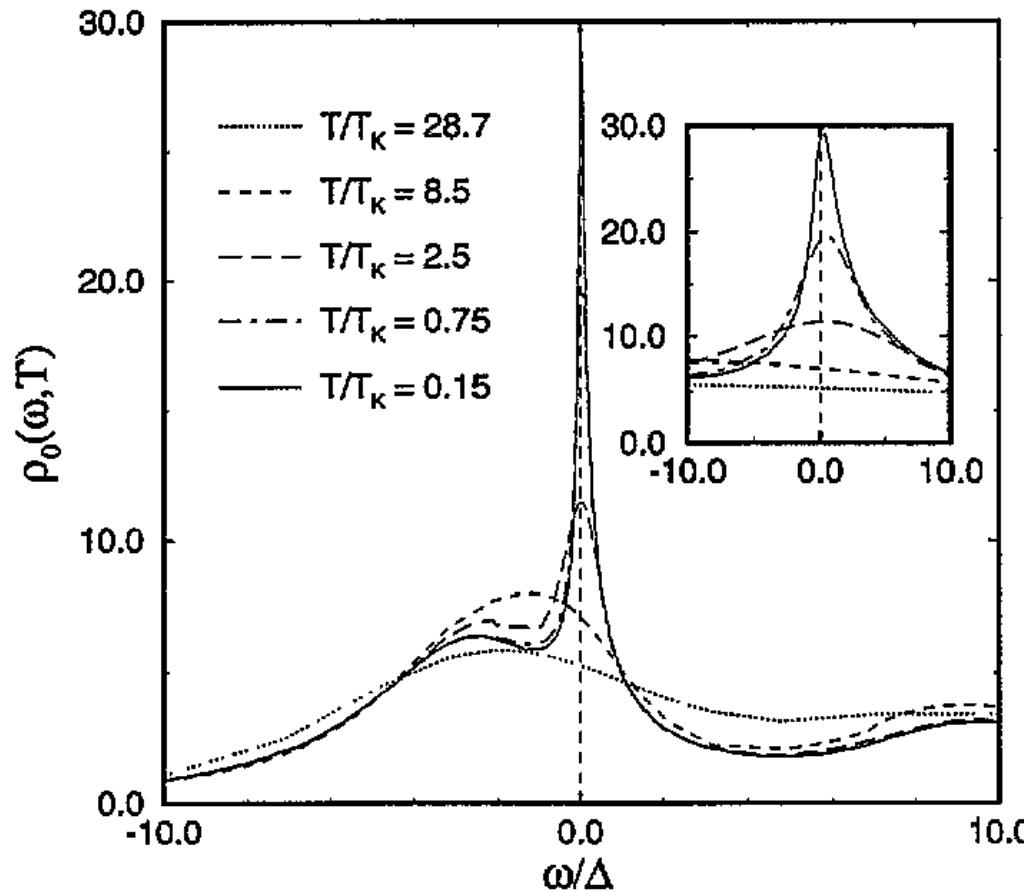
$$E(k_1, k_2) = \varepsilon_{k_1} + \varepsilon_{k_2} = \varepsilon_{k_1-q} + \varepsilon_{k_2+q} = E(k_1 - q, k_2 + q)$$

- Huge degeneracies  $\rightarrow$  powerful symmetries of free fermions & IR fixed point (Conformal, Kac-Moody,...)
- $H$  is part of the symmetry algebra !
- With finite spectra, identify the representation at the fixed point
- Then use CFT to compute various low energy properties.

# NRG : applications

- **Abrikosov-Suhl-Kondo Resonance in the spectral function (Anderson model)**

*Costi et al.. J. Cond. Mat (1994)*



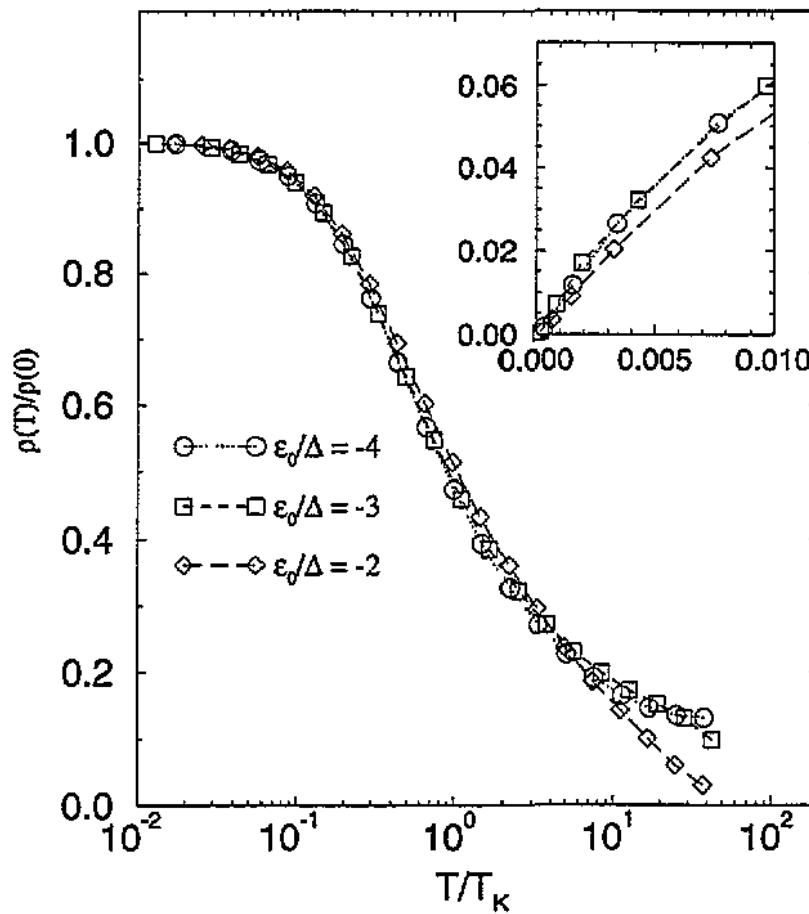
*Asymmetric case, varying T*

- Resolution of NRG is much better at low energy than high energy

# NRG : scaling property

- Scaling property of the resistivity as a function of  $T/T_K$  in the universal regime

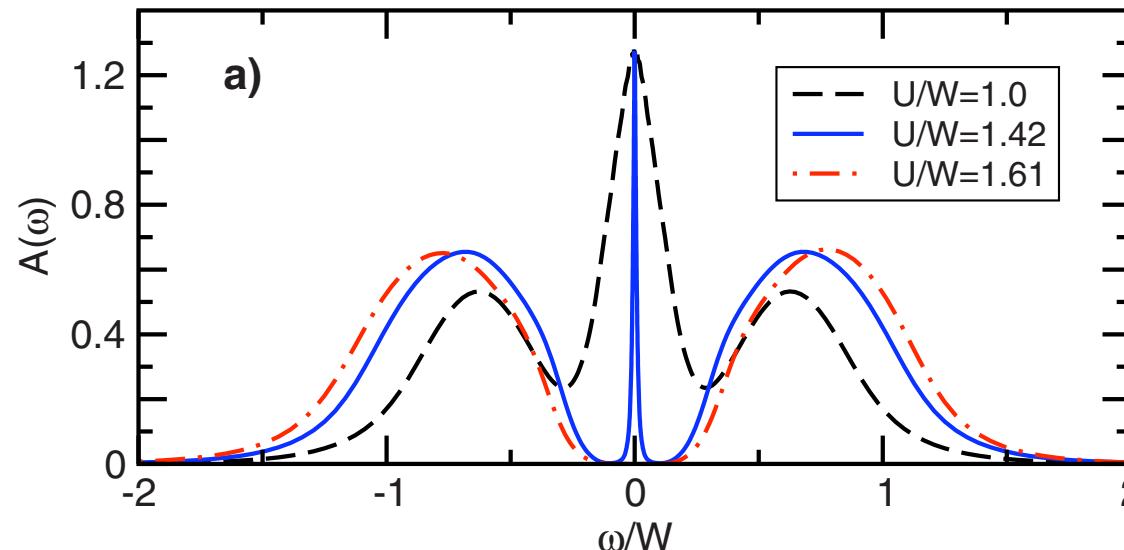
*Costi et al.. J. Cond. Mat (1994)*



**Figure 12.** The scaled resistivity in the Kondo regime showing the universal behaviour at low temperature up to approximately  $5T_K$ . The inset for  $1 - (\rho(T)/\rho(0))$  versus  $(T/T_K)^2$  shows the expected Fermi liquid behaviour for the resistivity at low temperature  $T < 0.1T_K$ . The

# NRG & DMFT

- NRG can also solve DMFT (I band)



*R. Bulla et al. (1999)*

- Specially useful to compute transport (e.g. resistivity), e.g.  
Transport in organics compound  $\kappa$ -(BEDT-TTF)<sub>2</sub>Cu[N(CN)<sub>2</sub>]Cl  
*P. Limelette, P. Wzietek, S. Florens, A. Georges, T.A. Costi, C. Pasquier, D. Jérôme, C. Meziere, P. Batail*  
*PRL 91, 016401 (2003)*
- But :
  - difficult away from half-filling.
  - CT-QMC is now a serious competitor (see later)

# NRG : strengths & limitations

- Strengths :
  - Energy scale separation built in.
  - Low energy fixed points, crossover towards low temperature.
  - Solve directly in real frequency ( $\neq$  QMC)
- Limitations :
  - Not precise at high energy (e.g. details in the Hubbard bands)
  - Does not scale well with the size of the impurity problem
  - Flat bath, no spectral function : 3-4 maximum
  - DMFT : I band, undoped only.

# Quantum Monte Carlo

# Monte Carlo sampling

Cf e.g. Werner Krauth's book "Statistical Mechanics : algorithms & computations"

- Partition function and operator averaging : (assume  $p(x) > 0$ )

$$Z = \int_{\mathcal{C}} dx p(x), \quad \langle A \rangle = \frac{1}{Z} \int_{\mathcal{C}} dx A(x)p(x)$$

Configuration space 
  
 Probability of configuration  $x$   
 e.g. in classical model :  $p(x) \propto e^{-\beta E(x)}$

---

- Principle : use a Markov chain in configuration space.
    - Average replaced by average over the Markov chain.
    - Transition rate  $W_{x \rightarrow y}$  : probability to go from  $x$  to  $y$
    - Detailed balance :
    - Ergodicity property :
- It is possible to reach  $y$  from  $x$ ,  $\forall x, y$  in a finite number of steps.*

# Metropolis algorithm

N. Metropolis et al. J. Chem. Phys. 1953

- To build the Markov chain:
  - Propose moves in the configuration space
  - Accept them with some probability, such that :

	Proposition probability (chosen)	Acceptance probability (computed)
$W_{x \rightarrow y}$	$W_{x \rightarrow y}^{\text{prop}} \times W_{x \rightarrow y}^{\text{acc}}$	
$W_{x \rightarrow y}^{\text{acc}}$		$\min\left(1, \underbrace{\frac{p(y)W_{y \rightarrow x}^{\text{prop}}}{p(x)W_{x \rightarrow y}^{\text{prop}}}}_{R_{x \rightarrow y}}\right)$

# A textbook example : the Ising model

- Ising model :

$$H = -J \sum_{\langle i,j \rangle} \sigma_i \sigma_j, \quad \sigma_i = \pm 1$$

- Configuration : the value of all the Ising spins.

$$p(\{\sigma_i\}) \propto e^{-\beta H[\{\sigma_i\}]}$$

- MC Move (simplest) : flip spin  $k$  chosen at random
  - The probability ratio is easy to compute since  $H$  is local

# The sign problem

- What if  $p(x)$  is not always positive ? Use  $|p(x)|$  as the probability !

$$\langle A \rangle = \frac{1}{Z} \int_{\mathcal{C}} dx A(x) p(x) = \frac{\int_{\mathcal{C}} dx \left( A(x) \text{sign}(p(x)) \right) |p(x)|}{\int_{\mathcal{C}} dx \left( \text{sign}(p(x)) \right) |p(x)|}$$

- But generically, the denominator (average of sign ( $p(x)$ ) decays exponentially as temperature is lowered or in large volume limit.
- The QMC is correct if  $\langle \text{sign} \rangle \neq 1$ , but becomes untractable when  $\langle \text{sign} \rangle \approx 0$  (large error bars).
- A major limitation of Quantum Monte Carlo (specially for fermions)
- The sign pb is not intrinsic : it depends on the basis/rewriting of  $Z$  !  
We can hope to find “better” expression for  $Z$ .

# Monte Carlo

- A QMC algorithm :
  - Rewrite  $Z$ , ideally as a sum of positive terms.
  - Find local ergodic moves
- Advantages :
  - QMC is a very flexible technique
  - QMC is massively parallel by construction.
- Drawbacks :
  - Convergence is slow, like  $1/\sqrt{\text{time}}$
  - Sign problem may be severe !

*Monte Carlo is just a technique to compute sums.  
How to rewrite  $Z$ , which move to use, etc... is your choice !*

# Quantum Monte Carlo for impurity models

- *Hirsch-Fye algorithm* : *Hirsch-Fye PRL (1986)*  
The historical algorithm: uses a **fixed time grid**, is limited to density-density interaction.
- *The Continuous Time “Revolution” (CT-QMC)* :  
Expansion in interactions (CT-Int): *A.N. Rubtsov et al., PRB (2005)*  
Expansion around atomic limit (CT-Hyb): *P. Werner et al, PRL (2006)*  
Auxiliary field (CT-AUX): similar to Hirsch-Fye, but in continuous time) : *E.Gull et al., EPL (2008)*
- Work in imaginary time (Matsubara formalism)
- **No sign problem for single impurity (and some N orbital cases).**  
Sign problem reappears for large cluster of impurities
- **CT-QMC are several orders of magnitude faster than Hirsch-Fye**  
and exact (up to Monte Carlo error bars) : no time discretization.

# Continuous time QMC : principle

- Write a perturbative expansion of the partition function :

$$H = H_a + H_b$$

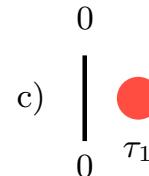
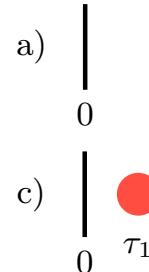
$$Z = \text{Tr} T_\tau e^{-\beta H_a} \exp \left[ - \int_0^\beta d\tau H_b(\tau) \right]$$

$$= \sum_{n \geq 0} (-1)^n \int_0^\beta d\tau_1 \dots \int_{\tau_{n-1}}^\beta d\tau_n \text{Tr} \left[ e^{-\beta H_a} H_b(\tau_n) H_b(\tau_{n-1}) \dots H_b(\tau_1) \right]$$

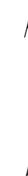
$$= \sum_{n \geq 0} \sum_{\tau_1 < \tau_2 < \dots < \tau_n} \sum_{\gamma \in \Gamma_n} \underbrace{(\Delta_\tau)^n w(n, \gamma, \tau_1, \dots, \tau_n)}_{p(x)} = \sum_{x \in \mathcal{C}} p(x)$$

*Configurations*

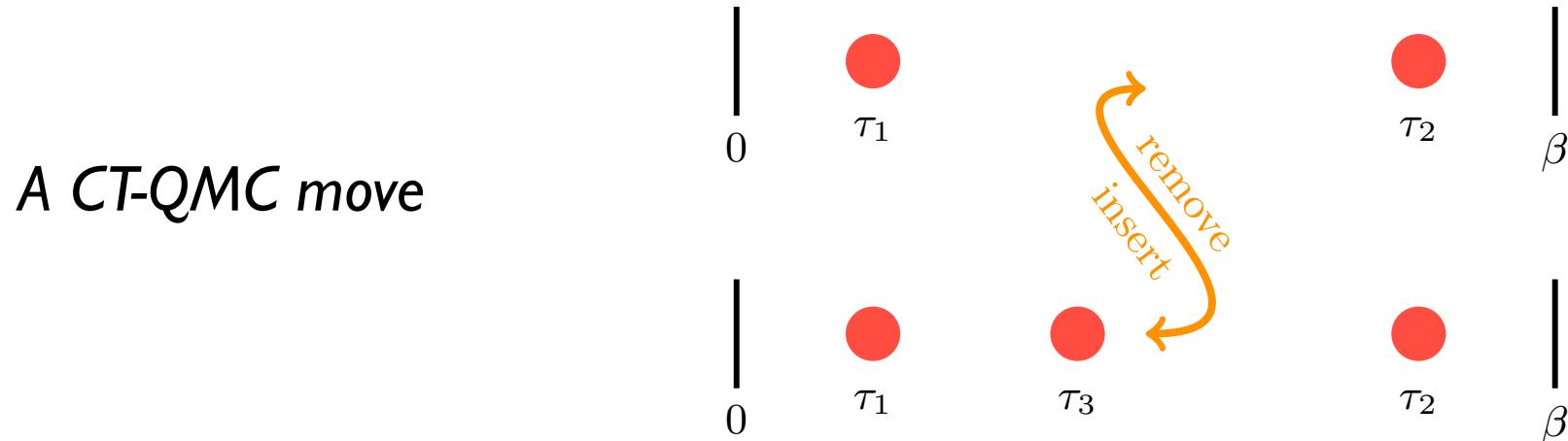
$$x = (n, \gamma, \tau_1, \tau_2, \dots, \tau_n)$$



*Representation of the configurations*



# Continuous time QMC : principle (II)



- Move : add/remove one interaction term (= change  $n$  by 1 ), e.g.  
 $x = (n, \dots)$  configuration with  $n$  vertices  
 $y = (n+1, \dots)$  configuration with  $n+1$  vertices

$$W_{x \rightarrow y}^{\text{prop}} = \frac{\Delta_\tau}{\beta} \quad W_{y \rightarrow x}^{\text{prop}} = \frac{1}{n+1}$$

- The Metropolis rate has a finite limit.

*Prokofiev (1996)*

$$R_{x \rightarrow y} = \frac{p(y)W_{y \rightarrow x}^{\text{prop}}}{p(x)W_{x \rightarrow y}^{\text{prop}}} = \frac{w(y)(\Delta_\tau)^{n+1}}{w(x)(\Delta_\tau)^n} \frac{\beta}{\Delta_\tau(n+1)}$$

The algorithm can be formulated directly in continuous time

# Which perturbative expansion ?

$$S_{\text{eff}} = - \int_0^\beta c_a^\dagger(\tau) G_{0ab}^{-1}(\tau - \tau') c_b(\tau') + \int_0^\beta d\tau H_{\text{local}}(\{c_a^\dagger, c_a\})(\tau)$$

$G_{0ab}^{-1}(i\omega_n) = (i\omega_n + \mu)\delta_{ab} - \Delta_{ab}(i\omega_n)$

$a, b = I, N$  : degree of freedom (e.g. spin, orbital index, ...)

- Expansion in power of the **interactions** :  
*A.N. Rubtsov et al., Phys. Rev. B 72, 035122 (2005)*
- Expansion in power of **hybridization** (around atomic limit) :  
*P. Werner, A. Comanac, L. de' Medici, M. Troyer, A. J. Millis, PRL 97, 076405 (2006); P. Werner, A.J. Millis, Phys. Rev. B 74, 155107 (2006)*

# Expansion in interaction

- Standard perturbative technique at finite temperature.

$$S_{\text{eff}} = - \sum_{\sigma=\uparrow,\downarrow} \iint_0^\beta d\tau d\tau' c_\sigma^\dagger(\tau) G_{0\sigma}^{-1}(\tau - \tau') c_\sigma(\tau) + \int_0^\beta d\tau U n_\uparrow(\tau) n_\downarrow(\tau)$$

$$\frac{Z}{Z_0} = 1 - U \int_0^\beta d\tau_1 \langle n_\uparrow(\tau_1) n_\downarrow(\tau_1) \rangle_0 + \frac{U^2}{2} \iint_0^\beta d\tau_1 d\tau_2 \langle T_\tau n_\uparrow(\tau_1) n_\downarrow(\tau_1) n_\uparrow(\tau_2) n_\downarrow(\tau_2) \rangle_0 \dots$$

- Using Wick Theorem :

$$\frac{Z}{Z_0} = \sum_{n \geq 0} \frac{1}{n!} \int_0^\beta d\tau_1 \dots d\tau_n (-U)^n \underbrace{\prod_{\sigma=\uparrow,\downarrow} \det_{1 \leq i,j \leq n} \left[ G_\sigma^0(\tau_i - \tau_j) \right]}_{w(n, \{\tau_i\})}$$

# Expansion in hybridization

P. Werner et al, PRL (2006)

$$S_{\text{eff}} = - \int_0^\beta c_a^\dagger(\tau) G_{0ab}^{-1}(\tau - \tau') c_b(\tau') + \int_0^\beta d\tau \mathbf{H}_{\text{local}}(\{c_a^\dagger, c_a\})(\tau)$$

$$G_{0ab}^{-1}(i\omega_n) = (i\omega_n + \mu)\delta_{ab} - \Delta_{ab}(i\omega_n)$$

$$a, b = l, N$$

- Expansion in hybridization :

$$Z = \sum_{n \geq 0} \int_< \prod_{i=1}^n d\tau_i d\tau'_i \underbrace{\sum_{a_i, b_i=1, N} \det_{1 \leq i, j \leq n} [\Delta_{a_i, b_j}(\tau_i - \tau'_j)]}_{w(n, \{a_i, b_i\}, \{\tau_i\})} \text{Tr} \left( T e^{-\beta H_{\text{local}}} \prod_{i=1}^n c_{a_i}^\dagger(\tau_i) c_{b_i}(\tau'_i) \right)$$

- w is positive (in single impurity problem)
- $H_{\text{local}}$  can be anything (but exponential scaling in N !)
- Green function computation (or higher order correlations functions):

$$G_{ab}(\tau) = \frac{1}{Z} \frac{\delta Z}{\delta \Delta_{ba}(-\tau)}$$

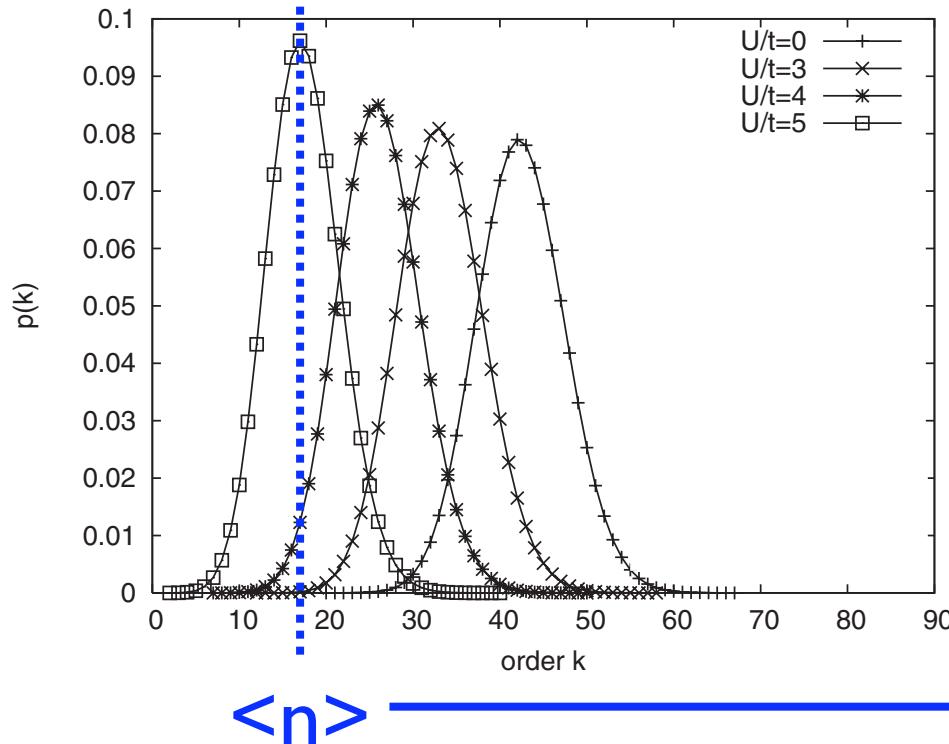
$$G_{ab}(\tau) = \sum_{n \geq 0} \int_< \prod_{i=1}^n d\tau_i d\tau'_i \sum_{a_i, b_i=1, N} [\Delta]_{a_i, b_j}^{-1}(\tau_i - \tau'_j) \delta(\tau_i - \tau'_j = \tau) \delta_{a_i=a} \delta_{b_j=b} w(\{\tau_i\}) / Z$$

# CT-QMC : efficient algorithms

*Histogram of expansion order*

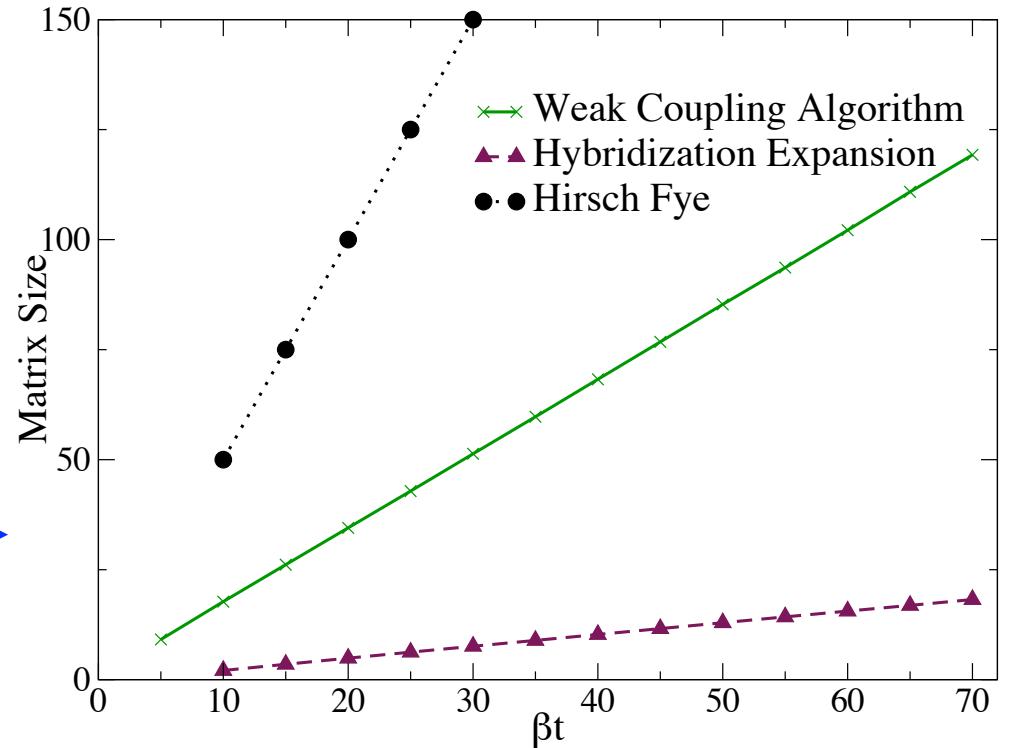
(Werners' algo, DMFT,  $\beta t=100$ ,  $\delta=0$ , various  $U$ )

P.Werner et al, Phys. Rev. Lett 97, 076405 (2006)



*Typical matrix size vs  $\beta$*   
(DMFT,  $U/t=1$ )

E. Gull et al, Phys. Rev. B 76, 235123 (2007)



- Complexity  $\approx \langle n \rangle^3$
- All diverge like  $1/T$  (singular at  $T=0$ ), but huge prefactor differences

CT-QMC is much more efficient

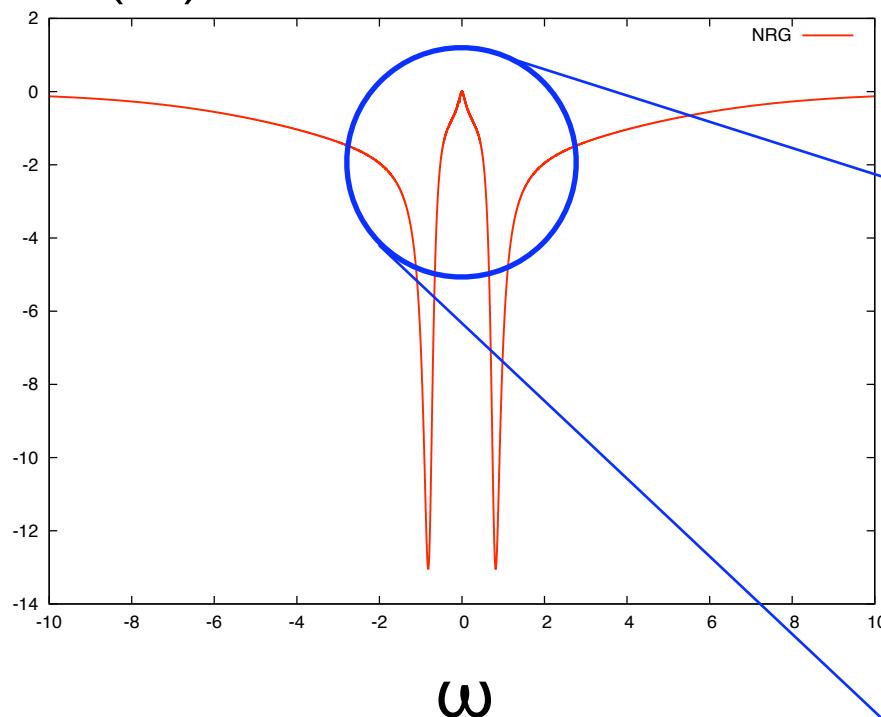
## CT-QMC : some applications

# Comparison NRG-CTQMC

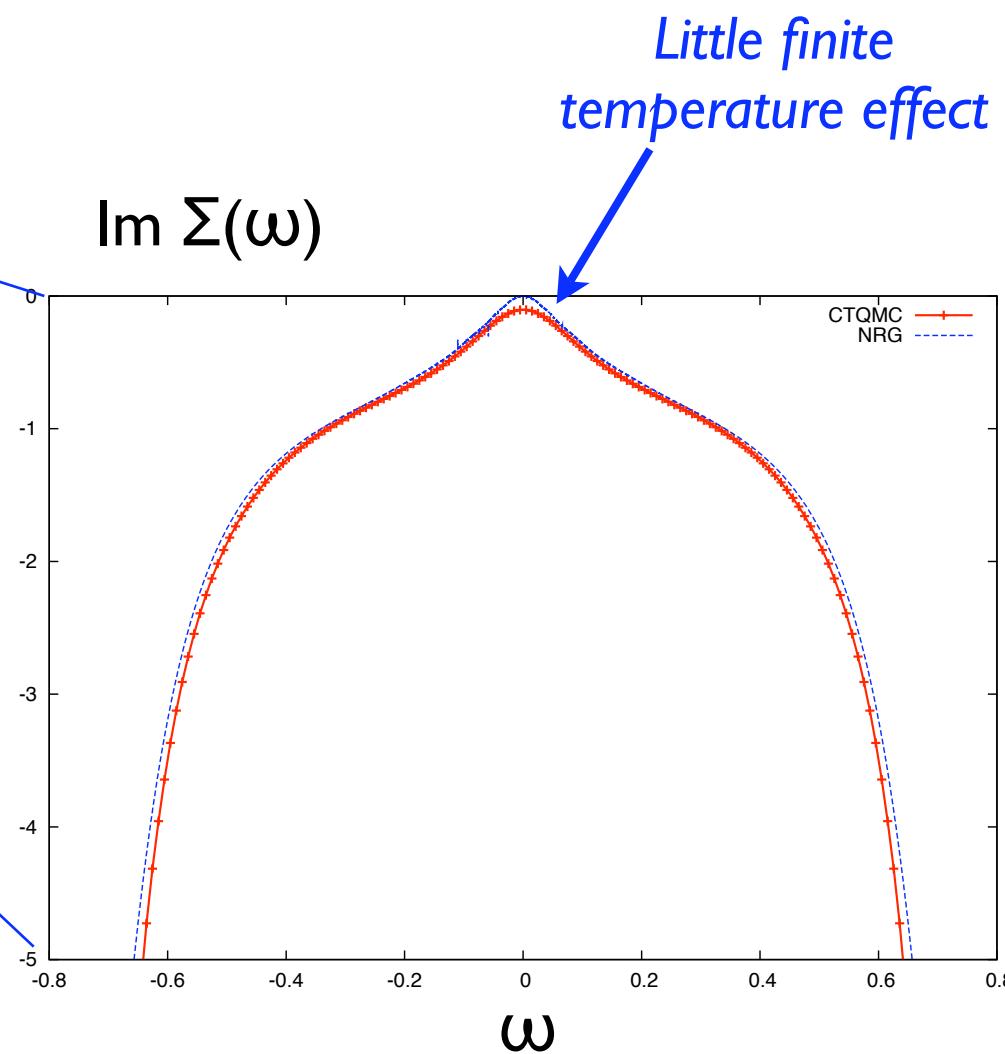
M. Ferrero & P. Cornaglia

- $\text{Im } \Sigma(\omega)$  by CTQMC (Werner's algorithm) and NRG for DMFT, I band, Bethe Lattice, Beta=400,  $U = 5.2$  et  $D = 1$ .
- Continued by Padé method to real axis from Matsubara

$\text{Im } \Sigma(\omega)$



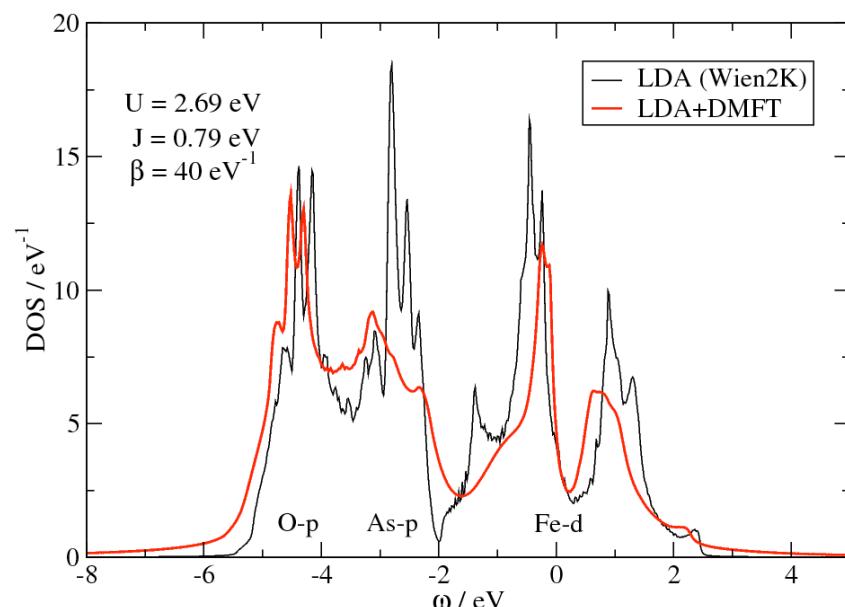
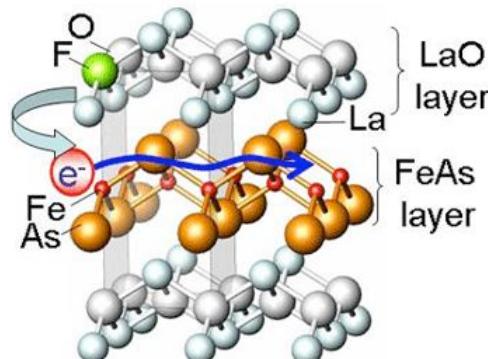
$\text{Im } \Sigma(\omega)$



# Back to multiorbital models

- Example : Iron-based superconductors LaFeAsO, LDA +DMFT, *Aichhorn et al. (2009)*.
- Possible to solve the 5-band impurity model with Werner's algorithm.
- Degree of correlations of those materials ? Moderate.
- Extract quasi-particle residue  $Z$  /effective mass  $m^*$  from Matsubara self-energy ( $Z \approx 0.62$ ,  $m^* \approx 1.62$ )
- Using analytic continuation method, spectral function....

$$Im\Sigma(i\omega_n) \sim \omega_n \left(1 - \frac{1}{Z}\right)$$

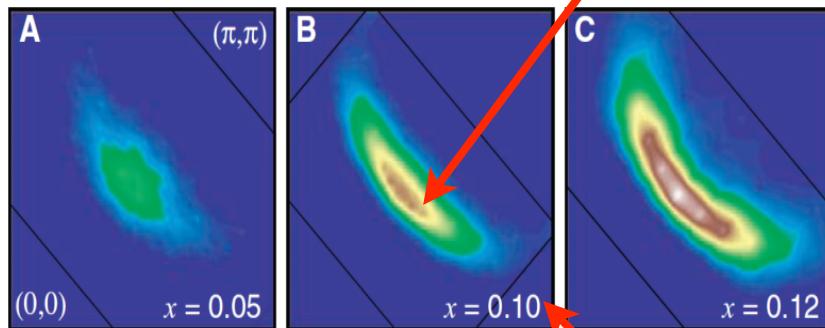


# Cluster DMFT & cuprates

- **Experiments** : Nodal-antinodal dichotomy in cuprates.

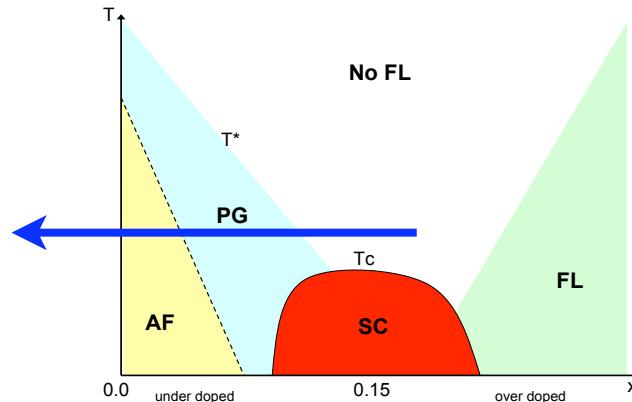
Nodal region : Quasi-Particle

$A(k, \omega = 0)$  ARPES

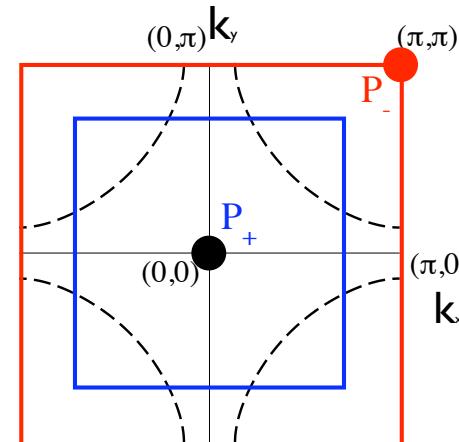


Shen et al. Science 307, 901 (2005)

Antinodal region: No Quasi-Particle



Brillouin zone patchings



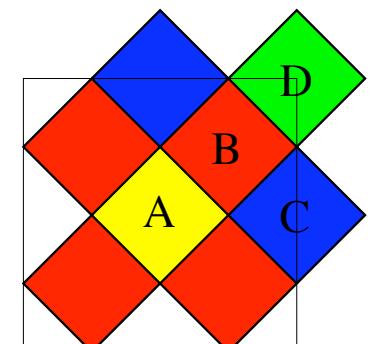
- **Theory** : sector selective Mott transition  
Some sector of the Brillouin Zone (C) become insulating first.

Gull, OP, Werner, Millis PRB 80 245102 (2009)

Werner, Gull, OP , Millis PRB 80 045120 (2009)

Ferrero, Cornaglia, De Leo, OP, Kotliar, Georges, EPL and PRB 2009

2 sites cluster



8 sites cluster

Only possible with CT-QMC (various flavours)

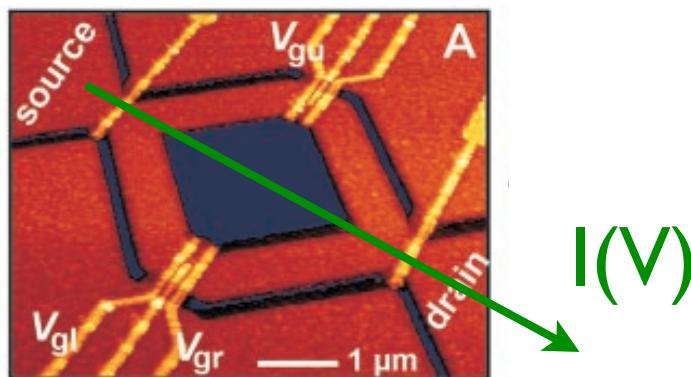
# CTQMC : strengths & limitations

- Strengths :
  - A lot faster than before.
  - Solve more general interactions (except CT-AUX)
  - Some have good scaling with number of orbitals/sites
- Limitations :
  - Works in Matsubara : analytical continuation is an ill-posed pb.
  - Still long for complex interactions & low symmetry ...
  - Werner's algorithm scales exponentially with size of the local pb.
- Open question :
  - Even faster/more precise algorithms, other rewriting of  $Z$ ....

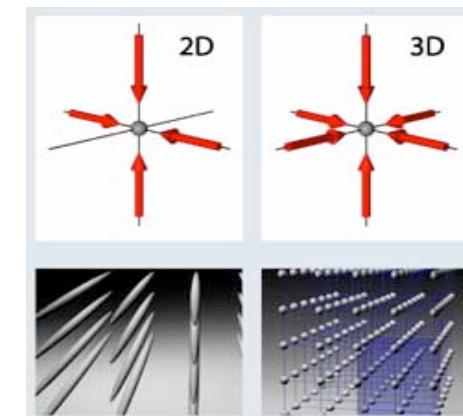
# Out of equilibrium physics

# Motivations

## Nanostructures



## Quenches in cold atoms

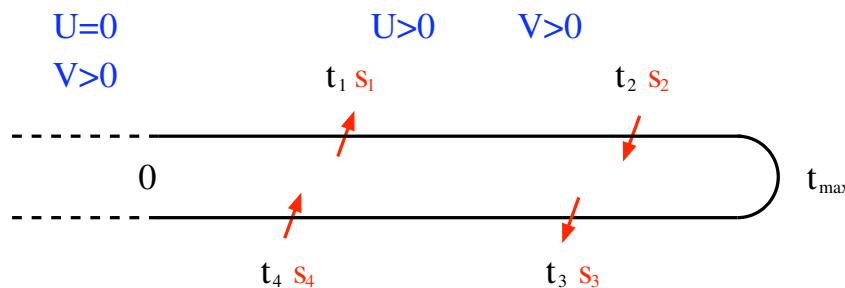


- Quantum dots. Current :  $I(V)$ .
- Steady state computations
- Methods, e.g. :
  - Time dependent NRG *F.Anders et al. Phys. Rev. Lett. 100, 086809 (2008)*
  - Real time QMC ....
- Lattice to impurity via DMFT
- e.g. Change interaction at  $t=0$ , study relaxation, etc...

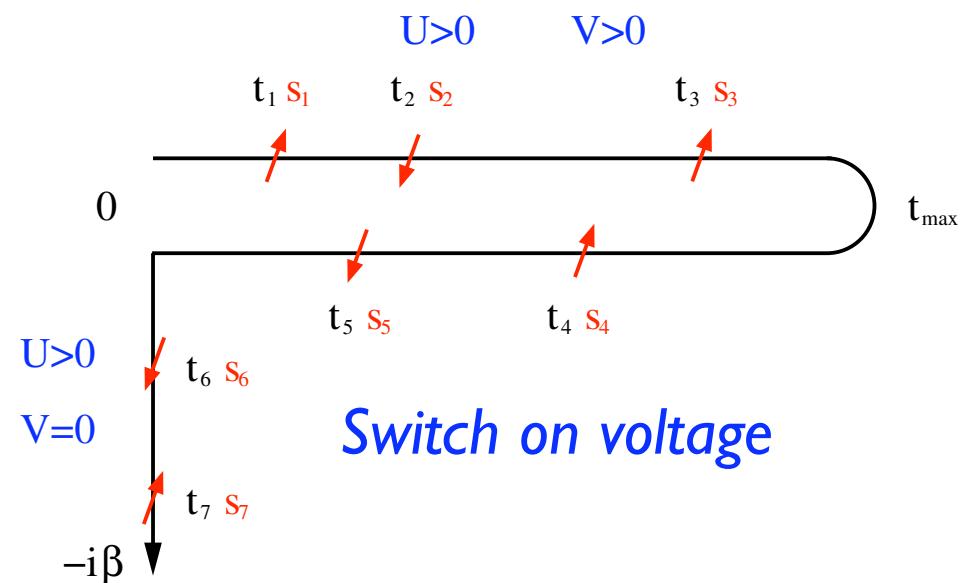
# Real Time Quantum Monte Carlo

- Diagrammatic Monte Carlo : use the Keldysh contour !
- Start non-equilibrium at  $t=0$ , and
  - try to relax to steady state
  - study quench

*Mühlbacher, Rabani (2008)*  
*Werner et al (2009)*  
*Schiro and Fabrizio (2009)*



*Switch on interaction*

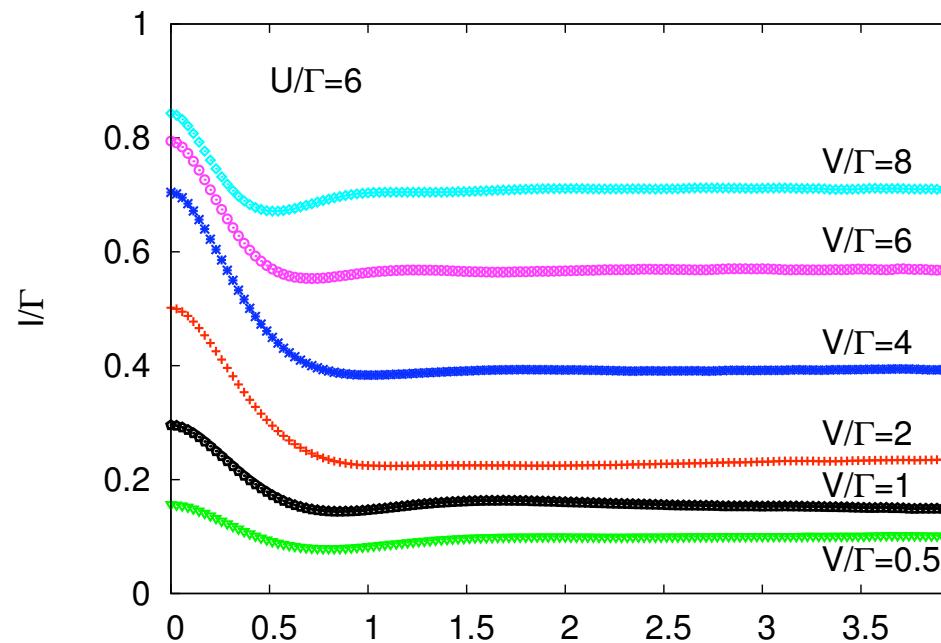


*Switch on voltage*

- Sign problem due to real time ( $i$  factor in time evolution)
- Computation limited in time (does not reach the Kondo time)

# Real Time QMC : applications

- Quench in Hubbard model *M. Eckstein et al, ArXiv:0904.0976*
  - DMFT, change  $U$  at  $t=0$ . Dynamical phase transition at  $U = 3.2$  (?)
- Solution of a quantum dots (in some regimes) *Werner et al. (2010)*



*Time evolution of the current for different voltage biases ( $U/\Gamma=6, T=0$ ). In the initial state, the current is given by the steady state current through the non-interacting dot. Interaction turned on at  $t=0$*

# Conclusion

- A lot of progress recently on Continuous Time QMC
- Enable us to solve more complex/realistic models.
- Open issues :
  - Faster QMC for low symmetry realistic atoms ?
  - Real frequency QMC solution ?
  - (t-)DMRG for small cluster ?
  - Use other diagrammatics ? e.g. NCA, cf *Gull et al. arXiv:1004.0724*
  - Better methods out of equilibrium ?