Exercise 1: Metropolis algorithm

In the Metropolis algorithm (as applied to the Ising model), random changes in the spin configurations are either accepted or rejected. It might appear strange that, if a change is rejected, the same spin configuration appears twice (or even three times etc.) in a row of the Markov chain. It is essential, however, that the unchanged spin configurations are included in the Markov chain to get the proper probability distribution. This can be analysed in a much simpler context: the application of the Metropolis algorithm to a one-dimensional integral.

Consider the one-dimensional integral

\[ I = \int_{-\infty}^{\infty} dx \, w(x) g(x) , \quad \text{with} \quad w(x) = \frac{1}{\sqrt{\pi}} e^{-x^2} . \]

The Metropolis algorithm generates a Markov chain of random numbers \( \{x_i\} \), with a distribution given by \( w(x) \), from which the integral can be approximated as

\[ I \approx \frac{1}{N} \sum_{i=1}^{N} g(x_i) . \]

a) Implement an appropriate Metropolis algorithm and show that, indeed, the distribution of the random numbers \( \{x_i\} \) is given by \( w(x) \).

b) What happens when we remove the unchanged \( x_i \) from the Markov chain?

Exercise 2: truncation

The idea of this exercise is to find out in which cases the truncation of the states with highest energies (as done in the NRG) is justified. We consider the one-dimensional Heisenberg model with \( N \) sites, for which the ground state can be obtained with the programs developed in the previous exercises.

a) For \( N = 6 \), calculate the ground state \( |\psi\rangle_g \) of the Heisenberg model. The ground state can be written as

\[ |\psi\rangle_g = \sum_{ij} c_{ij} |i\rangle_A |j\rangle_B , \]
with $|i\rangle_A$ the basis of eigenstates of the Heisenberg model for the first three sites (part A) and $|j\rangle_B$ accordingly for the remaining three sites (part B). Calculate the coefficients $c_{ij}$ and analyse the dependence of $c_{ij}$ on $E_{A,i} + E_{B,j}$.

b) Repeat the analysis of part a) with a reduced value $|J'| < |J|$ for the coupling between the two parts. What happens in the limit $J' \to 0$. 