

# Implementing 3D ANNNI model on GPUs

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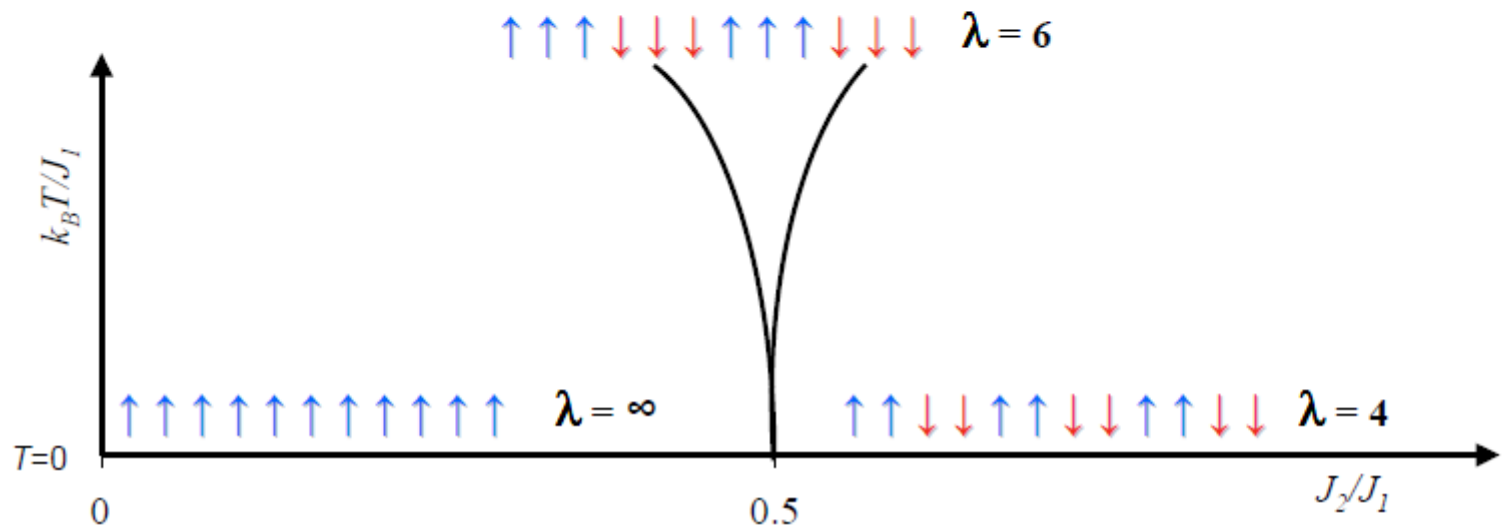
- The axial (or anisotropic) next-nearest-neighbor Ising model, or ANNNI model, is a variant of the Ising model.
- In ANNNI competing ferromagnetic and antiferromagnetic exchange interactions couple spins at nearest and next-nearest neighbor sites along one of the crystallographic axes of the lattice.
- The model is a prototype for complicated spatially modulated magnetic superstructures in crystals.
- The model was introduced in 1961 and provides a theoretical basis for understanding numerous experimental observations on commensurate and incommensurate structures, as well as accompanying phase transitions, in magnets, alloys, and other solids.
- In CSE, the most practical application is in understanding memory materials.

• *Axial Next-Nearest-Neighbor Ising (ANNNI) model with Hamiltonian*

$$H = -J_1 \sum_{\{i,j,k\}} (\sigma_{i,j,k} \sigma_{i+1,j,k} + \sigma_{i,j,k} \sigma_{i,j+1,k} + \sigma_{i,j,k} \sigma_{i,j,k+1}) + J_2 \sum_{\{i,j,k\}} \sigma_{i,j,k} \sigma_{i+2,j,k}$$

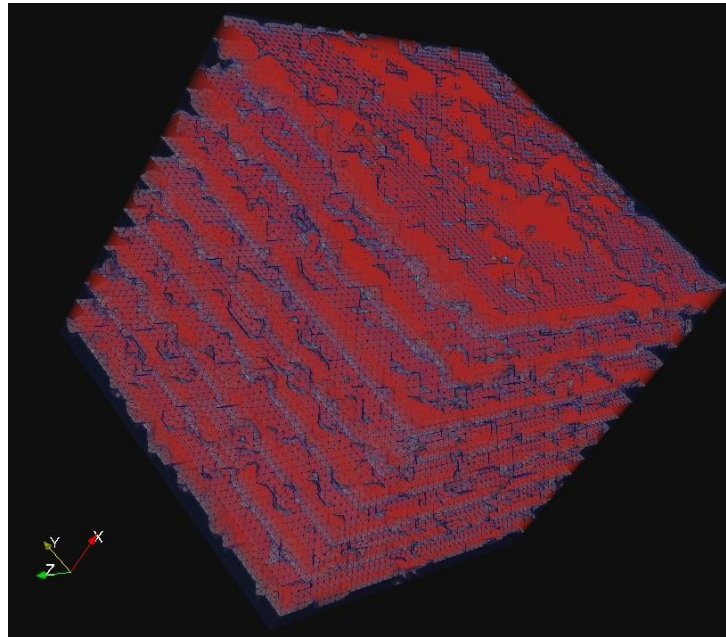
***Known features of the ANNNI model at T=0***

- *Ferromagnetic structure*  $\uparrow\uparrow\uparrow\uparrow$  for  $J_2/J_1 < 0.5$
- *Anti-phase structure*  $\uparrow\uparrow\downarrow\downarrow$  for  $J_2/J_1 > 0.5$
- *A highly degenerated spin structure for  $J_2/J_1 = 0.5$  consists of successive  $\uparrow$  and  $\downarrow$  domains separated by walls perpendicular to the direction of competing interactions (an infinity of commensurate phases is possible)*



Notations: wavelength  $\lambda$  with corresponding wave vector  $q = \frac{2\pi}{\lambda}$

- *Ferromagnetic phase*     $\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow\uparrow$      $\lambda=\infty$
- *Anti-phase structure*     $\uparrow\uparrow\downarrow\downarrow\uparrow\uparrow\downarrow\downarrow\uparrow\uparrow\downarrow\downarrow$      $\lambda=4$     or     $\langle 2 \rangle$
- *Commensurate phase*     $\uparrow\uparrow\uparrow\downarrow\downarrow\downarrow\uparrow\uparrow\uparrow\downarrow\downarrow\downarrow$      $\lambda=6$     or     $\langle 3 \rangle$



# Monte Carlo Methods

- Monte Carlo Casino
- Relates to use of Random Numbers
- MC or sometimes MCMC (Markov Chain Monte Carlo) methods used in variety of simulations

# Ising spins: Metropolis update

$$\Delta H(S, S') = H(S') - H(S)$$
$$w(\underline{S} \rightarrow \underline{S}') = \begin{cases} 1 & \text{for } \Delta H(\underline{S}, \underline{S}') \leq 0 \\ e^{-\beta \Delta H(\underline{S}, \underline{S}')} & \text{for } \Delta H(\underline{S}, \underline{S}') > 0 \end{cases}$$

## Procedure Ising Metropolis:

Initialize  $S = (S_1, \dots, S_N)$

label Generate new configuration  $S'$

Calculate  $\Delta H = \Delta H(S, S')$

if  $\Delta H \leq 0$

    accept  $S'$  (i.e.  $S' \rightarrow S$ )

else

    generate random number  $x \in [0, 1]$

    if  $x < \exp(-\beta \Delta H)$

        accept  $S'$  (i.e.  $S' \rightarrow S$ )

compute  $O(S)$

goto label

# Single spin flip Metropolis for Ising

**Procedure** single spin flip

Input  $L, T, N=L*L$

Define arrays:  $S[i], i=1, \dots, N, h[i], i=1, \dots, N$ , etc.

Initialize  $S[i], nxm[i], nxp[i], \dots, h[i]$

step = 0

**while** (step < max\_step)

  choose random site  $i$

  calculate  $dE = 2*h[i]*S[i]$

**if** (  $dE \leq 0$  )

$S[i] = -S[i]$ ; update  $h[nxm[i]], h[nxp[i]], \dots$

**else**

$p = \exp(-dE/T)$

$x = \text{rand}()$

**if** (  $x < p$  )

$S[i] = -S[i]$ ; update  $h[nxm[i]], h[nxp[i]], \dots$

  compute  $M(S), E(S), \dots$

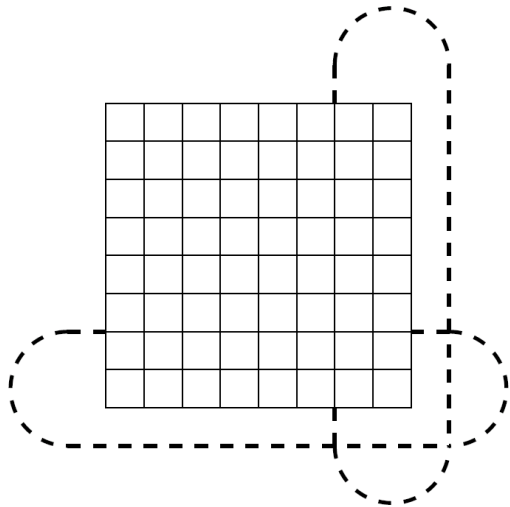
  accumulate  $M, E, \dots$

  step++

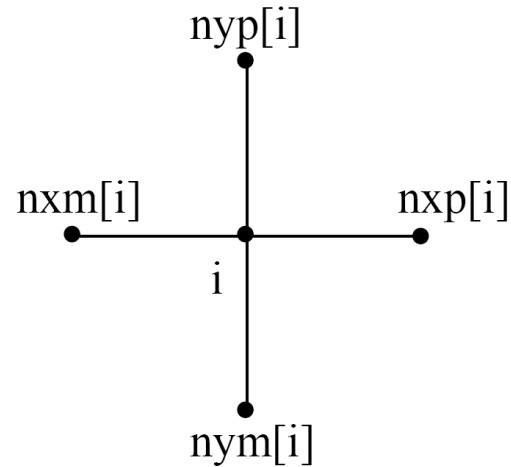
Output  $m, e, \dots$

# Implementation issues

## Periodic boundary conditions



## Neighbor tables



e.g.:  $nxp[i] = i+1$  if  $i \% L \neq 0$   
 $= i+1-L$  if  $i \% L = 0$  etc.



# Random number generation

- Pseudo random number generators
- Why we cannot use rand() function
  - Not thread safe
  - Depends on a shared state for random number generation.
- Random 123

# Random number generation

- Random 123:
  - Long period
  - Counter based
  - Can produce at least  $2^{64}$  unique parallel streams
  - Period of  $2^{128}$  or more.
  - Philox PNRG is faster than CURAND library on single NVIDIA GPU.

# Parallelizing ANNNI

- Multi-threaded implementation
  - Optimizations:
    - Cache optimization techniques by analyzing the loop structure of ANNNI algorithm
    - Loop parallelization
- ANNNI on GPU
  - Challenges:
    - Maximize the part of code to be run in parallel on GPU.
    - Program correctness.

# References

- D. E. Shaw's paper on "Random I 23"  
<http://www.thesalmons.org/john/randomI23/papers/randomI23scII.pdf>



**Thank You!**