A new test for random number generators: 
Schwinger-Dyson equations for the Ising model

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(August 17, 2018)

We use a set of Schwinger-Dyson equations for the Ising Model to check several random number generators. For the model in two and three dimensions, it is shown that the equations are sensitive tests of bias originated by the random numbers. The method is almost costless in computer time when added to any simulation.

PACS: 02.70 Lq, 75.40 Mg, 05.50.+q, 75.10 Hk

I. INTRODUCTION

Among the sources of systematic error in Monte Carlo (MC) simulations, the most frightening is the lack of randomness in the used pseudo random number generator (PRNG). Indeed, in a modern MC simulation as much as $10^{13}$ random numbers may be generated [1]. This is as long as the longest test of random numbers we have heard of [2]. Therefore, a PRNG needs to be fast and thus not too sophisticated, but it also should not bias the simulation results. Shift-register PRNG’s have become very popular, due to their speed, but they have been shown to be unreliable for some applications [3]. The study of the trustworthiness of a PRNG is quite difficult as the answer is problem-dependent, algorithm-dependent and (most important) precision-dependent. For instance, in ref. [3] some commonly used shift-register PRNG’s were shown to yield incorrect results for the two dimensional Ising model simulated with the Wolff’s single-cluster algorithm [6]. Of course, this failure is related to one’s statistical accuracy (all the generators in ref. [3] would be “correct” with 5% errors). In particular, the R250 shift-register PRNG was found to be very dangerous for single-cluster update, but safe for its use with the Metropolis algorithm. Not long after that, R250 was shown to fail in the Metropolis update of the Blume-Capel model for some lattice sizes [7]. Another example of the difficulty in certifying PRNG’s can be found in ref. [8]. There, RANF (the standard Cray PRNG) is shown to be “very good” in the author own wording. This means that the longest carried run did not find bias in a two dimensional Ising model simulation, where comparison with the exact solution is possible [9]. Nevertheless, it has produced awfully wrong results in a U(1) lattice gauge-theory simulation [10]. Moreover, it is fairly common that one’s simulation is, itself, the longest run ever carried for this particular problem (otherwise, why bother doing it?). Unless independent, algorithmically different simulations were performed, it is clear that one’s result will not be yet established. Further confidence can be obtained if sensible consistency tests are also carried. In this paper we want to show that Schwinger-Dyson identities may be useful in this respect, specially when no exact solution is at hand. Let us finally mention that the investigation of the reasons for PRNG induced bias is interesting in itself [11], but it has not yet reached predictive power (one wants to know before carrying the simulation).

II. THE EQUATIONS

Generally speaking, Schwinger-Dyson equations are relations of the type

$$0 = \left\langle \frac{\delta O}{\delta \phi(x)} \right\rangle - \left\langle O \frac{\delta H}{\delta \phi(x)} \right\rangle,$$  \hspace{1cm} (1)

where $O$ is an arbitrary operator and $H$ is the hamiltonian (notice however that for Eq. (1) not to be a trivial $0 = 0$ statement, $O$ should be an odd operator if $H$ is symmetric under the $\phi \to -\phi$ transformation). The problem is that the longest MC runs are usually done in discrete spin models, for which there are no continuous variables. Nevertheless, for spin models the measure usually has a $\mathbb{Z}_2$ symmetry, which allows to obtain equations analogous to (1). As an example, let us consider the Ising model on the cubic lattice, with nearest neighbors interaction. The Hamiltonian is
\[ H = -\beta \sum_{<i,j>} \sigma_i \sigma_j, \]  
(2)

where \( \sigma \) are the usual \( Z_2 \) spin variables. Let us call \( S_i \) to the sum of the spins coupled to spin \( \sigma_i \). The self-evident relation

\[ \sum_{\sigma = -1,1} f(\sigma) = \sum_{\sigma = -1,1} f(-\sigma), \]

yields for any observable depending on the spin \( \sigma_i \) (and possibly also on others), \( O(\sigma_i; \cdots) \), the following relation

\[ \langle O(\sigma_i; \cdots) \rangle = \langle O(-\sigma_i; \cdots) e^{-2\beta \sigma_i S_i} \rangle. \]  
(3)

In particular, one gets

\[ 1 = \langle e^{-2\beta \sigma_i S_i} \rangle, \]  
(4)

\[ \langle \sigma_i \sigma_j \rangle = -\langle \sigma_i \sigma_j e^{-2\beta \sigma_i S_i} \rangle + 2 \delta_{ij}, \]  
(5)

where \( \delta_{ij} \) is the Kronecker symbol. In order to gain statistics, it is useful to sum Eq. (4) for all the lattice sites (the lattice size being \( L \), its volume is \( V = L^D \)). One obtains:

\[ 1 = \left\langle \frac{1}{V} \sum_i e^{-2\beta \sigma_i S_i} \right\rangle. \]  
(6)

Summing to the nearest neighbors in Eq. (5), we obtain an expression which has been very useful in MC Renormalization Group investigations of the dynamics of the Poliakov loop in lattice gauge-theories [12]:

\[ 0 = \left\langle \frac{1}{V} \sum_i \sigma_i S_i \left( 1 + e^{-2\beta \sigma_i S_i} \right) \right\rangle. \]  
(7)

It is trivial to generalize Eq. (7) when more couplings are included in the Hamiltonian, as needed in a MC Renormalization Group study.

In addition, a non-local identity is obtained from Eq. (5) summing to all \( i \) and \( j \):

\[ 0 = -2 \left\langle V \sum_{i,j} \sigma_i \sigma_j \left( 1 + e^{-2\beta \sigma_i S_i} \right) \right\rangle. \]  
(8)

At this point, it is natural to ask if the right-hand side of Eqs. (6,7,8) can be measured with reasonable statistical accuracy. We shall see that the answer is positive. Then the next natural question to ask is if a PRNG inducing bias also spoils the fulfillment of these equations. We shall find a positive answer only for Eqs. (6) and (7).

Finally, let us mention that the \( Z_2 \) symmetry is embedded in the symmetry of many other models, therefore Eqs. (6,7,8) hold as they are for \( O(N) \) spin-models, or, with trivial modifications, for \( SU(2N) \) lattice gauge-theories.

### III. NUMERICAL RESULTS

We have studied the Ising model (with periodic boundary conditions) in two and three dimensions at their critical points. Three update methods have been considered: Metropolis \[13\], the Swendsen-Wang cluster method \[14\] and Wolff’s single-cluster (SC) \[6\]. For each update, we have employed three PRNG. One has been the problematic R250 \[5\]

\[ X_n^{R250} = (X_{n-103}^{R250} + X_{n-250}^{R250}) \mod 2^{32}. \]  
(9)

The second has been the Parisi-Rapuano (PR) PRNG \[4\], which has been found not quite correct in four dimensional site-percolation \[1\]:

\[ X_n^{PR} = Y_n \ XOR Y_{n-61}, \]  
(10)
where
\[ Y_n = (Y_{n-24} + Y_{n-55}) \mod 2^{32}. \]

Our last generator is defined with the help of a congruential generator:
\[ Z_{n+1} = (16807 \ Z_n) \mod (2^{31} - 1). \]

Then, the PRC PRNG \[\text{PRC}\] is defined as
\[ X_n^{\text{PRC}} = (X_n^{\text{PR}} + 2 \ Z_n) \mod 2^{32}. \] (11)

Our statistics have been the following. In two dimensions we have considered a \[L = 16\] lattice. We have simulated at the exact critical point up to 6 digits
\[ \beta_c = 0.440687. \]

We have measured every 20 Metropolis sweeps or 20 single-clusters, performing \[8 \times 10^7\] Metropolis full-lattice sweeps, and updating \[4 \times 10^7\] clusters. For the Swendsen-Wang algorithm, we measure every 5 sweeps, and have generated the clusters \[4 \times 10^7\] times.

In three dimensions, the critical coupling is known with great accuracy \[\text{[15]}\]. We have simulated at \[\beta = 0.221654.\]

As shown in ref. \[\text{[7]}\], it might happen that the bias only appears for some lattice sizes. Therefore, we have studied \[L = 16\] and 24 lattices. For Metropolis or single-cluster, we measure every 10 sweeps. We perform \[10^7\] Metropolis sweeps, and generate \[10^7\] clusters. In the Swendsen-Wang case, we measure every 4 sweeps, generating the clusters \[4 \times 10^6\] times.

Let us first discuss our results in two dimensions. In the left-hand side of figure \[\text{[4]}\], we plot the deviations of the energy and the specific-heat from their exact values \[\text{[9]}\]. We find significant deviations only for the single-cluster update when using \[R250\] and \[\text{PR}\] as PRNG’s (the former is not surprising \[\text{[5]}\]). It is clear that the exact solution is the best of possible tests, but we would like to confront it with the Schwinger-Dyson test. For this, let us define the quantities:
\[ A_1 = \left\langle \frac{1}{V} \sum_i e^{-2\beta \sigma_i S_i} \right\rangle_{\text{MC}}, \]
\[ A_2 = \left\langle \frac{1}{V} \sum_i \sigma_i S_i (1 + e^{-2\beta \sigma_i S_i}) \right\rangle_{\text{MC}}, \] (12)

which are the right-hand side of Eqs.(6,7). Unfortunately Eq. (8) has been found to hold within errors in all cases. In the above expressions \(\langle \rangle_{\text{MC}}\) is the MC average, not the expectation value. We show our results for \(A_1\) and \(A_2\) in the right-side of figure \[\text{[4]}\]. The only significant deviation found is in the single-cluster update with \[\text{R250}\]. This does not mean that the Schwinger-Dyson identities can be fulfilled with a biasing PRNG, as this is of course a matter of accuracy. In fact, performing a 40 times longer run with \[\text{PR}\], we find
\[ A_1 = 1.00024(4), \]
\[ A_2 = -0.00047(8). \]

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Thus, both the exact solution test and the Schwinger-Dyson identities test are failed by this SC-PR combination, but the exact solution test is more sensitive in this case.

We can discuss our results more quantitatively. For small bias, it is natural to expect that its main effect can be described as a shift on the coupling, from $\beta$ to $\beta' = \beta - \Delta\beta$. With this assumption, we can relate the different bias. Let $\Delta O$ be the the difference between the mean value of $O$ obtained with some MC simulation, and its true Boltzmann average, we obtain to first order in $\Delta\beta$

$$\Delta O \approx -\frac{\partial\langle O \rangle}{\partial \beta} \Delta\beta.$$  \tag{13}

In this way, we can understand that the bias for the energy has opposite sign that the one for $A_1$. Thus, it is not surprising that the bias does not show up in Fig. 2. For the 24$^3$ lattice we lack an accurate measure of the bias for $A_1$, and so we cannot obtain a bias estimate.

\footnote{To avoid confusions let us recall that in this expression $E = \langle \frac{1}{2V} \sum_i \sigma_i S_i \rangle$, and it is a growing function of $\beta$.}
As a final remark, notice that the sign of the bias seems to be independent of the lattice size and the space dimension for $\text{R250}$. This seems to be consistent with the simple (unidimensional) model proposed in ref. [11]. However in the PR case, the (much smaller) bias changes sign when going from 2 to 3 dimensions. This suggests that the reason for bias is more involved in this case.

IV. CONCLUSIONS

In this work, we have shown that some Schwinger-Dyson identities, Eqs. (6,7), are sensitive test of PRNG induced bias. Most important, they can be used when no exact solution is at hand. We have provided some empirical evidence for a simple relation between the bias induced in the different observables (our Eq. (13)). This relation is obtained under the assumption that the main effect of the bias is to produce a shift on the coupling. It might be possible to justify this in terms of relevant and irrelevant operators, in the framework of the Renormalization Group. Furthermore, this suggests that an investigation along the lines of Ref. [12] could be useful to establish which new couplings are generated by the PRNG-induced bias. If this relation could be established, the SD equation test would provide an estimate on the maximum safe accuracy that one can get for any observable, with the given PRNG.

In three dimensions, where there is no exact solution at hand, the Schwinger-Dyson Equations test has shown that the single-cluster update with the R250 and PR PRNG’s produces biased results, without resource to seven more simulations. It should be noticed that the measure of the Schwinger-Dyson equations comes almost for free, as the number of possible exponential factors is finite, and the local energy should be measured anyway. Disk storage is not a shortcoming either, because no reweighting [16] is to be done, and the calculation can be made “on the fly”. They are also extremely helpful for code debugging. So, we believe Schwinger-Dyson equations to be very useful tools, which can be easily measured in almost every circumstances.

V. ACKNOWLEDGMENTS

We acknowledge interesting discussions with L. A. Fernández, J. J. Ruiz-Lorenzo and A. Muñoz-Sudupe.

The computations have been carried out using the RTNN machines at Universidad de Zaragoza and Universidad Complutense de Madrid. We acknowledge CICyT for partial financial support (AEN97-1708 and AEN97-1693).

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TABLE I. The bias for $E, C_v, A_1, A_2$, for the $16^2$ lattice simulated with the SC-R250, SC-PR combinations. To be able of measuring the bias in the SC-PR combination we have needed a much longer simulation (see text). The constancy of the ratios is a check for Eq. (13).

|         | $\Delta E$    | $\Delta C_v$ | $\Delta A_1$  | $\Delta A_2$  |
|---------|---------------|--------------|---------------|---------------|
| SC-R250 | -0.00235(11)  | 0.0599(14)   | 0.00148(19)   | -0.0029(4)    |
| SC-PR   | -0.00057(2)   | 0.0115(2)    | 0.00024(4)    | -0.00047(8)   |
| Ratio   | 0.242(14)     | 0.192(5)     | 0.16(3)       | 0.16(4)       |

TABLE II. Bias for $E, C_v, A_1, A_2$, for the $16^3$ and $24^3$ lattices simulated with the SC-R250 combination. The “correct” value has been taken from the averaged estimate of Figs. 2 and 3. The ratios test the lattice-size dependence of the coefficients in Eq. (13).

| $L$     | $\Delta E$    | $\Delta C_v$ | $\Delta A_1$  | $\Delta A_2$  |
|---------|---------------|--------------|---------------|---------------|
| $16^3$  | -0.00124(19)  | 0.051(4)     | 0.00026(5)    | -0.00082(16)  |
| $24^3$  | -0.00066(13)  | 0.046(5)     | 0.00014(3)    | -0.00044(11)  |
| Ratio   | 0.53(13)      | 0.90(12)     | 0.54(16)      | 0.54(4)       |
FIG. 1. Difference with the exact results for the energy and the specific-heat in a $16^2$ lattice. We also plot $A_1$ and $A_2$. Full circles correspond to Swendsen-Wang update, open ones to single-cluster and squares are from the Metropolis update.
FIG. 2. Simulation results for the energy, the specific-heat, $A_1$ and $A_2$ in a 16$^3$ lattice. Dashed-lines for $E$ and $C_v$ are obtained from a $\chi^2$ minimization, excluding the SC-R250 data. $Q$ is the probability of getting a larger value of $\chi^2$. Full circles correspond to Swendsen-Wang update, open ones to single-cluster and squares are from the Metropolis update.
FIG. 3. Same as figure 2 for a 24³ lattice.