

Remedy for the Fermion Sign Problem in the Diffusion Monte Carlo Method for Few Fermions with Antisymmetric Diffusion Process

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We suggest a novel exact approach to help remedy the fermion sign problem in Diffusion Quantum Monte Carlo. The approach is based on an explicit suppression of symmetric modes in Schrodinger equation by means of a modified stochastic diffusion process (antisymmetric diffusion process). We introduce this algorithm and illustrate it on potential models in one dimension (1D) and show that there it solves the fermion sign problem exactly and converges to the lowest antisymmetric state of the system. Then, we discuss extensions of this approach to many-dimensional systems on examples of quantum oscillator in 2D-20D and a toy model of 3 and 4 fermions on harmonic strings in 2D and 3D. We show that in all these cases our method shows performance comparable to that of fixed-node approximation with an exact node.

I. INTRODUCTION

Schrodinger equation is an accepted way of description of nonrelativistic microscopic systems.

$$i\hbar \frac{\partial}{\partial t} \Psi(\mathbf{R}, t) = (H - E_B) \Psi(\mathbf{R}, t), \quad (1)$$

here t is a real time variable, $\mathbf{R} = \{\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N\}$ is a $3N$ -dimensional vector of positions of N particles, $H = -\frac{\hbar^2}{2m} \nabla^2 + V(\mathbf{R})$ is the system's Hamiltonian and E_B is an energy offset. Schrodinger equation yields the description of the quantum system in terms of a set of eigenenergies and wave functions. Naturally, exact solutions of Eq.(1) may be obtained only in few special cases; in general one needs to use an approximate scheme to find solutions. In recent years increasing attention was drawn to the random-walk approach for solving Schrodinger equation, so called Quantum Monte Carlo (QMC), the attractiveness of which lies in the fact that it treats the many-body problem exactly. QMC is a projection method based on the combination of imaginary-time Schrodinger equation, generalized stochastic diffusion process and Monte Carlo integration. The solutions it yields have only statistical error which can be properly estimated and, in principle, made as small as desired [1, 2].

Imaginary-time Schrodinger equation is Eq.(1) in which time variable t is replaced with its imaginary analog $\tau = it$;

$$-\hbar \partial_\tau \Psi(\mathbf{R}, \tau) = (H - E_B) \Psi(\mathbf{R}, \tau). \quad (2)$$

It is known that for any initial condition $\Psi(\mathbf{R}, 0)$ solution of Eq.(2) can be written in terms of the eigenfunctions Ψ_n and the eigenvalues E_n of the stationary Schrodinger equation as follows,

$$\Psi(\mathbf{R}, \tau) = \sum_n a_n e^{-(E_n - E_B)\tau} \Psi_n(\mathbf{R}); \quad (3)$$

$$E_n \Psi_n(\mathbf{R}) = H \Psi_n(\mathbf{R}). \quad (4)$$

Here a_n are fixed by $\Psi(\mathbf{R}, \tau) = \Psi(\mathbf{R}, 0)$ at $\tau = 0$. When $\tau \rightarrow \infty$, only the smallest E_n term in expansion (3)

will survive thus projecting an arbitrary initial condition onto the ground state of the Schrodinger equation $\Psi_0(\mathbf{R})$. This feature is widely used to numerically obtain the ground state by solving Eq.(2) with $\tau \rightarrow \infty$. Still, solving numerically Eq.(2) in large number of dimensions is a challenging task: quantum-chemistry or condensed matter applications may require solving Eq.(2) with hundreds of coordinates.

As is known, help is found in the theory of stochastic processes. Consider, e.g., Eq.(2) with $V(\mathbf{R}) = 0$. Then it reduces to the diffusion equation in $3N$ -dimensions,

$$-\partial_\tau \Psi(\mathbf{R}, \tau) = -\frac{1}{2} \sum_{i=1}^N \nabla_i^2 \Psi(\mathbf{R}, \tau). \quad (5)$$

Here we used Planck units $\hbar = c = 1$ and unit mass $m = 1$. This is the *master equation for a stochastic diffusion process* [3] that describes evolution of the population density $\Psi(\mathbf{R}, \tau)$ for an ensemble of particles subject to Brownian motion, i.e. the probability for each particle to move from position \mathbf{x} to position \mathbf{x}' in time τ is proportional to $e^{-(\mathbf{x}-\mathbf{x}')^2/2\tau}$. Since the population density for such an ensemble satisfies

$$\Psi(\mathbf{R}, \tau + \Delta\tau) = \int \frac{d\mathbf{R}'}{(2\pi\Delta\tau)^{-\frac{3N}{2}}} \exp\left(-\frac{(\mathbf{R}' - \mathbf{R})^2}{2\Delta\tau}\right) \Psi(\mathbf{R}', \tau), \quad (6)$$

which is the solution of Eq.(5) in terms of the Green's function

$$G_d(\mathbf{R}' \rightarrow \mathbf{R}; \tau) = (2\pi\tau)^{-3N/2} \exp\left(-\frac{(\mathbf{R}' - \mathbf{R})^2}{2\tau}\right), \quad (7)$$

the solution of imaginary-time Schrodinger equation (5) can be represented by a diffusive ensemble of particles (walkers). If this ensemble is let evolve for sufficiently long time, eventually it will sample the ground-state wave function $\Psi_0(\mathbf{R})$. This sample can be used to estimate, for example, an integral of the ground-state wave function with an arbitrary weight $O(\mathbf{R})$ via Monte Carlo integration $\int d\mathbf{R} O(\mathbf{R}) \Psi_0(\mathbf{R}) = \sum O(\mathbf{R}_i) / \sum 1$.

In the case of a Hamiltonian with $V(\mathbf{R}) \neq 0$, Eq.(2) still may be interpreted as the master equation for a *gen-*

eralized diffusion process governed by the Green's function of the full equation (2). Naturally, except for a few special cases, the exact Green's function can not be known and one has to use an approximation. In Diffusion Monte Carlo (DMC) commonly used is the *small- τ* approximation [4], i.e. for $\tau \rightarrow 0$

$$G(\mathbf{R}' \rightarrow \mathbf{R}; \tau) \approx e^{-\tau \frac{V(\mathbf{R}) - E_B}{2}} G_d(\mathbf{R}' \rightarrow \mathbf{R}; \tau) e^{-\tau \frac{V(\mathbf{R}') - E_B}{2}} \quad (8)$$

accurate up to $O(\tau^3)$. Then, the evolution of ensemble can be broken into sequence of short time-steps each described by Eq.(8). The factor

$$P = \exp(-\tau[V(\mathbf{R}') + V(\mathbf{R}) - 2E_B]/2) \quad (9)$$

acts as a position-time dependent renormalization of the diffusion Green's function. This normalization is usually accounted for by a branching birth/death algorithm: if $P < 1$, the walker is destroyed with probability $1 - P$; if $P > 1$, an additional walker is created at the same position with probability $P - 1$. Both cases can be conveniently coded with the number of walkers allowed to continue evolution at position \mathbf{R} given by $\text{INT}(P + \text{rand}(0, 1))$.

Since in DMC the wave function has to be a population density, DMC can only describe the constant sign solutions of Schrodinger equation. This presents a serious problem if one is interested in the ground-state of a fermion system where the wave function is antisymmetric (i.e. both positive and negative), the situation known as "fermion sign problem". At present, the most successful approach here is so called fixed-node approximation. Here one assumes a-priori knowledge of the nodal hypersurface $\Psi_0(\mathbf{R}) = 0$ [5, 6]. In the volume embraced by the nodal surface the wave function has a constant sign and can be found to high accuracy using usual DMC. Fixed-node approximation is known to give the from-above (variational) estimate for the fermion ground state energy. Very remarkable results have been achieved on this way for systems with as many as few hundreds of electrons [1]. Yet, the proper choice of the nodal surface presents very nontrivial challenge and exact approaches to the fermion sign problem are still of great interest.

One of the steps in this direction is to represent the fermion wave function as a difference of two positive contributions, e.g.

$$\Psi(\mathbf{R}) = \Psi^+(\mathbf{R}) - \Psi^-(\mathbf{R}),$$

and use two sets of "positive-sign" and "negative-sign" walkers to sample Ψ^+ and Ψ^- separately. If one starts with appropriately chosen initial "antisymmetric" sample, theoretically, Ψ^+ and Ψ^- will converge to fermion ground state $\Psi = \Psi^+ - \Psi^-$ [7]. In such approach, known as transient estimator method, it can be seen rather immediately that both subsets of walkers independently converge to a symmetric solution. Information about the antisymmetric contribution is only encoded as

$e^{-(E_1 - E_0)\tau}$ variation on top of a large symmetric component [see Eq.(3)]. Even if coefficient a_0 in Eq.(3) was originally exactly zero, if left without control, noise results in $a_0 \neq 0$ and washes-out the fermionic signal, the situation known as "exponential signal-to-noise ratio problem". One further possibility would be to suppress the symmetric component of noise explicitly at each DMC step using certain cancellation criterion between the "positive" and the "negative" walkers [8–10]. For that one needs to realize that, strictly speaking, contributions coming to a point at each moment of time from Ψ^+ and Ψ^- shall cancel each other. Then one attempts to implement this cancellation by making walkers of "positive" and "negative" sign to annihilate whenever they end up at the same position \mathbf{R} . Since it is practically impossible for two point-like walkers to end up at the same position, implementation of this process makes use of "smearing" for which a certain "smearing" scale shall be introduced. Normally, the annihilation of "positive" and "negative" walkers is performed via cancellation between the Green's functions for some "+-" pair of walkers, e.g.

$$G(\mathbf{R}; \mathbf{R}^+, \mathbf{R}^-) = G(\mathbf{R}, \mathbf{R}^+) - G(\mathbf{R}, \mathbf{R}^-), \quad (10)$$

and, thus, the scale is $\sqrt{\tau}$. Here \mathbf{R}^+ and \mathbf{R}^- are positions of some "positive" and "negative" sign walkers in the sample. Although impressive results have been achieved with this approach for smaller molecules [11], it was realized soon that for the cancellation to work efficiently the average distance between the walkers should be comparable to the annihilation scale. For example, if the diffusion scale $\sqrt{\tau}$ becomes much smaller than the average distance between the walkers, the overlap in Eq.(10) will almost surely vanish and the two sets of "positive" and "negative" walkers will evolve independently. The necessity to maintain rather large density of walkers makes the computational cost grow exponentially with the number of dimensions and renders solution of the problems with more than about 30 dimensions practically unfeasible [8, 12].

In this paper we propose a different exact approach to the fermion-sign problem which we call antisymmetric Diffusion Monte Carlo (ADMC). It is based on modification of the stochastic diffusion process as is described by

$$H_D = -\frac{1}{2}\nabla^2 \rightarrow H_a = -\frac{1}{2}\nabla^2 + \mathcal{A}P_+, \quad (11)$$

where P_+ is a projector on the linear space of all symmetric quantum states and \mathcal{A} is a large positive constant. As we show in this paper, such modification leads to suppression of symmetric modes in DMC dynamics so that the lowest antisymmetric state becomes true ground state of the stochastic process.

In the next Section, Section II, we introduce *stochastic antisymmetric diffusion process* and show how it can be adopted for use with DMC. In Section III we test this method numerically on few potential models in 1D, harmonic oscillator in 1D-20D and problem of 3 and 4

fermions bound by harmonic strings to fixed center in 2D and 3D (which can be seen as a crude model for 3- and 4-electron atom). All of these models have known analytic solutions. As we shall see, our method gives results comparable to that of fixed-node approximation with an exact node in all of these examples. In Section III we also discuss in details ADMC implementation in many dimensions. Conclusions follow in Section IV. In Appendix we present the source code (MATLAB) for ADMC.

II. STOCHASTIC ANTISYMMETRIC DIFFUSION PROCESS

Antisymmetric Diffusion Monte Carlo stems from the notion that the ground state of Schrodinger equation need not be necessarily symmetric, contrary to widespread opinion. Consider, e.g., following modification of the Hamiltonian

$$H = -\frac{1}{2}\nabla^2 + V(x) \rightarrow H_a = -\frac{1}{2}\nabla^2 + V(x) + \mathcal{A}(1 + \hat{\pi}), \quad (12)$$

where $\hat{\pi}\Psi(x) = \Psi(-x)$ and \mathcal{A} is a large positive constant. If $[\hat{\pi}, V(x)] = 0$, it is known that the eigenfunctions of H are also the eigenfunctions of $\hat{\pi}$ with eigenvalues ± 1 ; thus they are also the eigenfunctions of H_a and vice-versa. Then, it is easy to see that the result of transformation (12) is to shift the eigenvalues of parity-even (Ψ^+) and parity-odd (Ψ^-) solutions as follows

$$\begin{aligned} \Psi^+ &: E^+\Psi^+ = H\Psi^+ \rightarrow (E^+ + 2\mathcal{A})\Psi^+ = H_a\Psi^+, \\ \Psi^- &: E^-\Psi^- = H\Psi^- \rightarrow E^-\Psi^- = H_a\Psi^-, \end{aligned}$$

thus making negative parity eigenstates have lower energy than their positive-parity counter-parts.

Note that potential in H_a is nonlocal. While it is difficult to represent a nonlocal potential in DMC via branching process, the term $\mathcal{A}(1 + \hat{\pi})$ can be exactly accommodated at the level of the diffusion Green's function itself by substituting it with the solution of Eq.(13). E.g., in 1D solution of Eq.(13) can be immediately found.

$$\begin{aligned} -\frac{\partial}{\partial\tau}G_a(x, x'; \tau) &= -\frac{1}{2}\partial_x^2G_a(x, x'; \tau) + \mathcal{A}(1 + \hat{\pi}_x)G_a(x, x'; \tau), \\ G_a(x, x'; 0) &= \delta(x - x'). \end{aligned} \quad (13)$$

In momentum space we have

$$-\frac{\partial G_a(k, y; \tau)}{\partial\tau} = \frac{k^2 G_a(k, y; \tau)}{2} + \mathcal{A}(G_a(k, y; \tau) + G_a(-k, y; \tau)). \quad (14)$$

Since parity is conserved in Eq.(14), defining

$$\begin{aligned} G_a(k, y; \tau) &= G_a^+(k, y; \tau) + G_a^-(k, y; \tau) \\ G_a^+(k, y; 0) &= \cos ky, \quad G_a^-(k, y; 0) = -i \sin ky \end{aligned}$$

we find

$$G_a(k, y; \tau) = e^{-(k^2/2 + \mathcal{A})\tau} \cos ky - i e^{-k^2\tau/2} \sin ky. \quad (15)$$

After inverse Fourier transform we obtain

$$G_a(x, y; \tau) = \frac{1}{2\sqrt{2\pi\tau}} \left[e^{-\frac{(x-y)^2}{2\tau}} (1 + e^{-2\mathcal{A}\tau}) - e^{-\frac{(x+y)^2}{2\tau}} (1 - e^{-2\mathcal{A}\tau}) \right]. \quad (16)$$

In general, if the projector onto irrelevant states in

Eq.(12) ($P_a = (1 + \hat{\pi})/2$) is such that $[P_a, \nabla^2] = 0$, then the modified diffusion propagator is

$$G_a(\mathbf{R}, \mathbf{R}'; \tau) = (1 - P_a + e^{-2\mathcal{A}\tau} P_a) G_d(\mathbf{R}, \mathbf{R}'; \tau) \quad (17)$$

Note that $e^{-2\mathcal{A}\tau}$ is important to render $G_a(\mathbf{R}, \mathbf{R}'; \tau) \rightarrow \delta(\mathbf{R} - \mathbf{R}')$ as $\tau \rightarrow 0$. However, for any practical purposes this term may be dropped. For DMC it is sufficient to use modified diffusion Green's function

$$G_a(x, y; \tau) = \frac{1}{\sqrt{2\pi\tau}} \frac{e^{-\frac{(x-y)^2}{2\tau}} - e^{-\frac{(x+y)^2}{2\tau}}}{2}. \quad (18)$$

It is straightforward to check that Eq.(18) is a proper propagation function, i.e.

$$\int dy G_a(x, y; \tau_1) G_a(y, z; \tau_2) = G_a(x, z; \tau_1 + \tau_2),$$

except for τ_1 or $\tau_2 = 0$. For a many-body system Eq.(18) generalizes straightforwardly,

$$G_a(\mathbf{R}' \rightarrow \mathbf{R}; \tau) = \text{assym}_{\mathbf{R}} G_d(\mathbf{R}, \mathbf{R}'; \tau) \equiv \sum_{\sigma} \varepsilon_{\sigma} G_d(\sigma\mathbf{R}, \mathbf{R}'; \tau), \quad (19)$$

where the sum is over particle permutations σ and $\varepsilon_{\sigma} =$

1 for even and -1 for odd permutations and antisym-

metrization operator *assym* is defined by the second identity in Eq.(19). Then, the fermionic ground state of Schrodinger equation can be found using DMC with diffusion process substituted with antisymmetric diffusion which suppresses symmetric solutions and reduces exponential signal-to-noise ratio problem.

Note that the idea of suppressing the irrelevant components of the wave function by introducing into the diffusion Hamiltonian a "large" projector onto such states may also be applied to finding excited states by considering, e.g., $H \rightarrow H + \mathcal{A}P_\psi$, where $\hat{P}_\psi = |\psi\rangle\langle\psi|$ is simply a projector onto the ground state $|\psi\rangle$.

III. NUMERICAL RESULTS

In this section we numerically test our idea on a few potential models in 1D, harmonic oscillator in 1D-20D and problem of 3 and 4 fermions on harmonic strings in 2D-3D. For ADMC we use an implementation in MATLAB designed "on top" of a straightforward realization of DMC and described in details in Appendix A. In numerical procedure $|G_a(x, y; \tau)|$ defines probability for a walker to move from position x to position y in time τ and $sign(G_a(x, y; \tau))$ is used to keep track of walkers' signs. Local potential $V(x)$ is accounted for via regular branching process (9). One should also remember that walkers may be destroyed during a-diffusion itself ($\int dy |G_a(x, y; \tau)| < 1$) which is an important addition to the extinction from the branching process in 1D.

In 1D, since for any values of y the $G_a(x, y; \tau)$ has the node at the same position $x = 0$, $sign(G_a(x, y; \tau))$ divides the configuration space into a "positive" and a "negative" halves. If the initial sample was completely localized in one half and each walker in this half had, e.g., positive sign, then whenever such walker is moved so that it doesn't cross the node its sign will remain positive. Shall such walker move into the other half of the space, it will cross the node and its sign will change. If this walker happens to move back into the original half, its sign will change again to the original positive. Thus, the change of signs induced by $sign(G_a(x, y; \tau))$ always occurs coherently in 1D. This simplifies greatly the fermion sign problem because no cancellation is necessary, but this is the exception limited to $D=1$.

We now consider numerically ADMC in finite quantum well, harmonic oscillator and linear potential in 1D each of which has a known analytical solution. In each case we found that ADMC converge to the fermion ground state. For finite well with depth $V = 10$ units the energy levels are $E^+ = 2.3$ and $E^- = 8.0$ units. Using implementation in MATLAB we obtain $E^+ = 2.3 \pm 0.1$ and $E^- = 8.1 \pm 0.1$. For harmonic oscillator $V(x) = x^2/2$ the energy levels are $E^+ = 0.5$ and $E^- = 1.5$, we obtain $E^+ = 0.5 \pm 0.1$ and $E^- = 1.5 \pm 0.1$. And for linear potential $V(x) = |x|$ the energy levels are $E^+ = 0.8$ and $E^- = 1.9$ while we find $E^+ = 0.81 \pm 0.1$ and $E^- = 1.85 \pm 0.1$. In all cases we find that the population of walkers properly

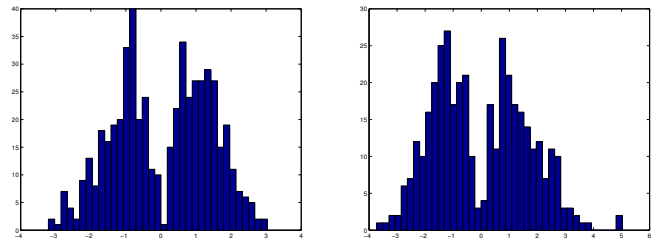


FIG. 1: (Color online) The distribution of walkers for quantum harmonic oscillator (left) and linear potential (right) for antisymmetric solution in 1D obtained with antisymmetric diffusion process.

samples fermionic $|\Psi(x)|$ (see Fig.1). Thus, in 1D the fermion sign problem is solved exactly.

Note that in our calculations we aimed at verifying that ADMC converges to a fermionic ground state and not to reproduce with high accuracy the numbers known analytically for these models. Thus we quote rather large uncertainties. This is because computation typically stopped soon after it was clear that it converges to the correct energy. Precision of MC, as is known, may be increased by taking larger samples or longer runs.

It is important to emphasize that 1D examples, instructive and illustrative as they are, do not guarantee applicability of a method to many-dimensional problems. This is because of a very special case of 1D for fermion systems, namely that the node in 1D is a point and not an extended object. In fact, previously known ab-initio fermion-sign prescriptions, including above-mentioned cancellation schemes, work well in 1D while impracticable in higher dimensions because of escalating computational cost. For this reason we now turn our attention to applications of ADMC in higher dimensions.

In higher dimensions the special situation of 1D does not hold and a cancellation between "positive" and "negative" walkers is necessary. Generally, we found that usual cancellation schemes, such as those reviewed in Section I, still fail with ADMC due to low density of walkers. However, we found that a different type of cancellation similar in spirit to fixed-node approximation is successful with ADMC and is able to achieve performance comparable to that of fixed-node approximation with an exact node. In such cancellation schemes no nodal surface is assumed a-priori, but it is established dynamically by the algorithm itself so as to balance the fluxes of "positive" and "negative" walkers. It has been known that with regular DMC such approaches are unstable because fluctuations in the population sizes of the ensembles of positive and negative sign walkers lead to exponentially growing imbalance. This results in that one sample completely takes over while the other is extinguished and the entire system relaxes to the bosonic ground state. With ADMC this does not happen because the symmetry and the balance between positive and negative sign ensembles are strictly enforced by a-diffusion, or, in other words,

because the stable ground state of a-diffusion process is fermionic.

Although we considered a variety of possible prescriptions for such cancellation, here we mention only two and in details describe only one of them that we believe to have performed the best. In the first implementation the configuration space is partitioned into cells identified with a set of randomly chosen center-points. A point of the configuration space is said to belong to the cell identified with the center in the set that is the closest to this point. This arrangement is also known as Voronoi diagram. The wave function within each cell is assumed to have constant sign. This divides the configuration space into the pockets of positive and negative wave function signs so that the walkers of given sign are not allowed to penetrate into the wave function pockets having the opposite sign. The signs of all cells are updated to track the average sign of all walkers entered each cell in the past. This allows the actual partition of the configuration space to be established dynamically.

In the second implementation, the sign of the wave function at the location of particular walker is estimated based on the average sign of a number of nearest neighbor walkers. E.g., if a particular walker \mathbf{R} has n positive neighbors and $K - n$ negative neighbors, the sign of the wave function at \mathbf{R} is assumed to be positive if $n > K - n$ and negative otherwise. Correspondingly, the walker is eliminated if it is found to reside in the wave function region with the wrong sign. The node of the wave function in this case is represented by the interface between the ensembles of walkers with positive and negative signs. No a-priori information about the node position is needed, including any predefined parametrization of the nodal surface or of the configuration space partition. The actual position of the node is established dynamically in a stochastic manner constrained to a degree by the initial sample distribution. E.g., our initial condition was typically given by a sample of walkers randomly distributed in the unit D-cube $[0, 1]^D$. Thus, the node typically was established as a plane nearly perpendicular to the vector $(1, 1, \dots, 1)$. Still, there was a substantial degree of noise in the position of the node due to stochastic nature of the process by which it was established.

In our simulations with quantum oscillators in 1D-20D we typically used $M = 500 - 1000$ walkers with $\Delta\tau \approx 10^{-3}$ and simulation duration $\approx 10^4$ Monte Carlo steps. With this choice of parameters the distance based cancellation failed already in 5D with $E^- = 2.7 \pm 0.05$ (as is well known, for quantum oscillator $E^+ = D/2 = 2.5$ in $D = 5$, and $E^- = D/2 + 1 = 3.5$). On the other hand, fixed-node-like algorithms showed good performance in all our runs. In 2D ADMC with nearest-neighbor cancellation gave $E^- = 1.98 \pm 0.05$ vs $E_{fn}^- = 1.95 \pm 0.03$ of fixed node approximation (note in this case the average distance between neighbor walkers in the sample is just $l \approx 0.05$ compared to $\sqrt{\Delta\tau} \approx 0.03$). In 5D we obtained $E^- = 3.53 \pm 0.06$ vs $E_{fn}^- = 3.44 \pm 0.06$ ($l \approx 0.3$), in 10D - $E^- = 6.03 \pm 0.1$ vs $E_{fn}^- = 5.95 \pm 0.1$ ($l \approx 0.6$) and

in 15D - $E^- = 8.4 \pm 0.2$ vs $E_{fn}^- = 8.5 \pm 0.2$ ($l \approx 0.8$). The ADMC method with Voronoi partition in 5D gave $E^- = 3.63 \pm 0.1$ and in 20D - $E^- = 11.65 \pm 0.3$ vs $E_{fn}^- = 11.2 \pm 0.2$ of fixed node approximation. Because of rough representation of the nodal surface in this implementation, the energy estimate was typically worse here than that obtained with nearest-neighbor cancellation. For number of dimensions $D > 20$ we encountered growing bias in our simple DMC realization which is known in the literature as population control bias [13]. Our computational resources did not allow to make an attempt at elimination of this bias. Thus we had been limited to simulations with less than 20 dimensions. However, importance sampling, reweighing schemes and runs with larger number of walkers are known to improve situation here [14].

In our numerical experiments the nearest-neighbor cancellation generally appeared as the best performer. This is an ab-initio method that needs no a-priori information about the nodal surface. Among other advantages is that this method can be easily generalized for use with importance sampling (as long as guiding function is symmetric and nonzero) and that this scheme can be easily adopted for use with conventional fixed-node DMC algorithm. In many dimensions we found that the effect of walkers' elimination in a-diffusion itself is deemphasized and can be successfully replaced by the cancellation routine. Thus, modifications to a regular fixed-node DMC leading to use of a-diffusion reduce to redistribution of walkers between symmetry-related wave function pockets (following regular diffusion move) and the calculation of the node position using nearest-neighbor prescription. The DMC-move Green's function and elimination/move-rejection routines may be carried over without change from a regular fixed-node DMC algorithm.

Among the disadvantages of nearest-neighbor cancellation is higher fluctuations in M leading to larger statistical error and larger population control bias in E . Also, simple mixed estimator can no longer be used to estimate configuration's energy because it now misses the contribution from the flux of walkers across the node. Nearest-neighbor cancellation computational cost scales with the size of the ensemble as M^2 . This introduces substantial hardship if one attempts to counter population control bias or simply improve DMC precision by increasing the size of the sample. Furthermore, as any other cancellation scheme, this method has "N_p!-problem" consisting in factorially growing number of symmetry related pockets (which all need to be properly sampled) when the number of particles in the simulation grows.

Specific to nearest-neighbor cancellation is the problem of finite node width. To get a better understanding of this, consider arbitrary walker from the sample. Let s_V be a sphere of volume V_K such that there are K other walkers inside. All walkers inside s_V we will call nearest neighbors. Let s_i be a random variable representing the sign of a randomly picked nearest neighbor. Then the sign of the wave function at the position of the walker is

represented by

$$S_K = \sum_{i=1}^{i=K} s_i. \quad (20)$$

According to Eq.(20), the partition of the configuration space into the pockets of positive and negative wave function signs is itself random. Even if a positive walker is drawn from the positive wave function sign pocket, it may be found to reside in the wrong region and may be eliminated with probability $P\{S_K < 0\}$. Thus, the nodal surface in nearest-neighbor cancellation (i.e. the region where walkers are rapidly eliminated) is wide. Finite width of the node leads to a positive bias in the energy estimate in ADMC method.

To estimate the width of the node consider the following. If $\langle \rho_+(\mathbf{R}) \rangle$ and $\langle \rho_-(\mathbf{R}) \rangle$ are s_V -averaged normalized (i.e. $\langle \rho_+ \rangle + \langle \rho_- \rangle = 1$) densities of positive and negative walkers in the neighborhood of point \mathbf{R} , respectively, and K is large, then the probability to conclude that the wave function at point \mathbf{R} has negative sign is given by

$$P\{S_K < 0\} = \text{erf} \left(\frac{\sqrt{K} \langle \rho_-(\mathbf{R}) \rangle - \langle \rho_+(\mathbf{R}) \rangle}{2 \sqrt{\langle \rho_-(\mathbf{R}) \rangle \langle \rho_+(\mathbf{R}) \rangle}} \right) \quad (21)$$

where we used notation $\text{erf}(x) = \int_{-\infty}^x dz e^{-z^2/2}$ (because in this case S_K may be treated as normally distributed random variable with certain mean and dispersion). Thus, if $\langle \rho_-(\mathbf{x}) \rangle$ changes from 0 distance d away from the node to 1 distance d on the other side of the node, we get

$$P\{S_K < 0\} \approx \text{erf} \left(-\frac{x}{\sqrt{(d^2 - x^2)/K}} \right), \quad (22)$$

where x is the distance from point \mathbf{R} to the node. d scales as the average distance between walkers in the sample $d \sim l \sim L/M^{1/D}$, where L is the extent of the wave function and M is the size of the sample. Thus, the width of the node in nearest-neighbor cancellation is approximately given by

$$d_{node} \approx \frac{L/M^{1/D}}{\sqrt{1+K}}. \quad (23)$$

When D is large, the width of the node is large. The good news is that it can be efficiently reduced as $1/\sqrt{K}$. In fact, we are able to clearly see this effect in our numerical simulations (see Fig.2). On the other hand, since to thin the node we effectively integrate the wave function over some volume s_V (i.e. $S_K \approx \int_{s_V} d\mathbf{R} \Psi(\mathbf{R})$), our node is additionally smoothed in the process so that its features smaller than the smoothing volume s_V are lost. This is of limited concern because of very sparse volume sampling in DMC that already to a large degree suppresses effect of such features. Also, note that the linear size of the node features that are smoothed away

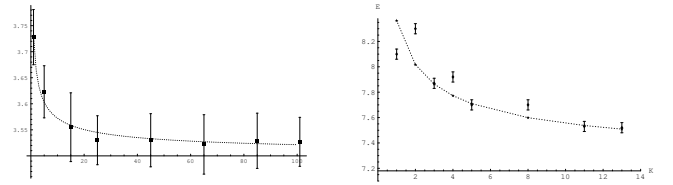


FIG. 2: Finite node width bias in ADMC method with nearest neighbor cancellation for quantum oscillator in 5D (left) and 3 fermions in 3D (right). Dotted lines are $E = a + b/\sqrt{K}$ fits. The best fits are $E = 3.498 + 0.245/\sqrt{K}$ for harmonic oscillator and $E = 7.18 + 1.18/\sqrt{K}$ for 3 fermions.

in nearest-neighbor cancellation practically does not depend on K for large D (i.e. $\sim K^{1/D}$).

Finally, in $D \approx 20 - 40$ we found that nearest-neighbor cancellation failed to provide accurate result with the energy appearing to relax to bosonic ground state. At this point we also started to see exceedingly large population control bias in the base DMC subroutine, thus, connection between the two may be possible. Implementation with the configuration space partition via Voronoi diagram showed no signs of such breakdown, i.e. the energy estimate always stayed significantly above E^+ . At this time we can not claim complete understanding of the reasons behind this failure. Our numerical experimenting yielded following. This failure could not be reproduced in 2D with as few as 7 walkers, thus it is not due to low walkers density. The ensembles of positive and negative sign walkers appeared to be clearly separated in the configuration space and did not mix. When a-diffusion resampling was restricted from reflection in all D -dimensions to only one or two dimensions, the effect completely disappeared (i.e. result of fixed-node approximation was recovered in all dimensions). Finally, the interface between the ensembles of positive and negative walkers appeared to rotate. It may be possible that breakdown of ADMC with nearest-neighbor cancellation is because the process enters some dynamical regime different from the one considered above and because some high-dimensional mode develops that is able to lower the energy of the sample while keeping it antisymmetric.

However, we believe that the observed effect is mainly due to clustering of the sample into dense statistically dependent groups of walkers, known to be an issue in higher dimensional DMC. This proposition is consistent with all above made observations: absence of the effect in lower dimensions or when symmetry-reflection is reduced to 1-2 dimensions because such dense clusters effectively annihilate with themselves when they are reflected to a relatively nearby position; interface rotation because of penetration of such clusters (and their mirror-images in the opposite direction) through the nearest-neighbor node. If this proposition is correct, use of importance sampling will greatly reduce this condition. Also, it may be possible that in simulations with few relatively low-dimensional fermions (2D-3D) this issue may be absent to begin with given our above-mentioned experiments with

restricted symmetry-reflection.

Finally, we discuss the applications of ADMC to a toy model of 3 fermions on harmonic strings bound to a common center. These represent a case closer to realistic in terms of the complexity of the nodal surface. Recall that in harmonic oscillator even in 20D the node is a simple plane. As was mentioned, a difficulty with the larger number of particles is factorially growing number of symmetry related pockets that all need to be considered for proper cancellation. E.g., in case of 3 particles there are $3!=6$ wave function pockets which need to be properly sampled. Thus, our simulations performed with 300 walkers are equivalent to fixed-node simulation with only $300/3!=50$ walkers per wave function pocket. With such low number of walkers the proper representation of nodal surface becomes an issue. In particular, application of ADMC with $M = 300$ walkers and $K \approx 10$ nearest neighbors to 3 fermions in 3D yields $E^- = 7.53 \pm 0.03$ vs $E^- = 6.56 \pm 0.03$ for fixed-node approximation with $M = 50$. Compare this with the fermion ground state energy $E^- = 6.5$ (the ground state for 3 fermions in 2D and 3D may be obtained as a Slater determinant of quantum oscillator wave functions with quantum numbers 00, 10 and 01 and, thus, has energy $E^- = N_p D/2 + 2$). ADMC with $M = 900$ and $K = 17$ yields $E^- = 7.06 \pm 0.02$. The reason for such large a bias is twofold. On one side, there is finite-node-width bias decaying as $1/\sqrt{K}$ (see Fig.2). On the other side, there is bias due to the nodal surface being represented only by some $M = 50$ points in 9-dimensional space. Further increase in M , which would decrease these biases, leads to M^2 rising computational cost.

A simple improvement may be made, however, that alleviates these problems by recognizing that the central ingredient here is to better represent the node and not "intrinsically" to have a larger sample size. If we had a better representation of the node, even $M = 300$ walkers would suffice to get a good answer. The better representation of the node may be achieved by using walkers from the previous generations to deduce the position of the node. With such modification one can simulate $M = 300$ walkers and the node represented by almost $10 * 300/3!$ points (which we call the codebook) at the same computational cost with simulating $M = 900$ walkers. This also allows to use a larger number of nearest neighbors K and, thus, further improve accuracy of the node representation. Appendix A presents the implementation of the algorithm that uses nearest-neighbor search on the codebook. After such modification we find for 3 fermions in 3D with $M = 300$, codebook with 9 pages (i.e. 9 previous generations sampled) and $K \approx 60$ $E^- = 6.63 \pm 0.01$. We find with $K \approx 15$ $E^- = 6.74 \pm 0.04$ and with $K \approx 5$ $E^- = 6.93 \pm 0.02$. These exhibit perfect $1/\sqrt{K}$ scaling with the best fit $E^-(K) = 6.5 + 0.18/\sqrt{K}$. For 3 fermions in 2D with $M = 300$ and $K \approx 60$ we obtain $E^- = 5.02 \pm 0.01$ vs $E^- = 5.0 \pm 0.03$ fixed-node result with $M = 50$. Accordingly, result for the nearest-neighbor algorithm with-

out codebook was $E^- = 5.8 \pm 0.02$ with $M = 300$ and $E^- = 5.27 \pm 0.01$ with $M = 900$.

With 4 fermions the situation is further worsened because now there is $4! = 24$ symmetry related pockets instead of $3! = 6$. With $M = 300$ we have just a little more than 10 walkers to sample each pocket. Still, using the same parameters as above we find $E^- = 10.4 \pm 0.05$. This is to be compared with the exact answer $E^- = 9.0$. Respectively, fixed-node approximation with $M = 15$ gives $E^- = 10.32 \pm 0.04$, but with $M = 300$ it gives $E^- = 8.81 \pm 0.03$. We may try to increase the size of the codebook by the factor $4!/3! = 4$ to account for the increased number of symmetry duplicates to be considered. Doing so we find with $M = 300$ $E^- = 9.6 \pm 0.1$. This, indeed, lowered the energy estimate but not sufficiently to recover the exact answer.

It is impossible to extend our calculations to 5 fermions using the brute force because of escalating $N_p!$ -problem. However, we believe this situation may be eventually resolved by accounting for $N_p!$ permutations implicitly and, keeping only the walkers from single wave function pocket, account for $N_p!$ implicit mirror copies using procedure with algebraically growing cost. For example, search on the matrix of all inter-particle distances for two configurations $(\mathbf{r}_1, \dots, \mathbf{r}_{N_p})$ and $(\mathbf{r}'_1, \dots, \mathbf{r}'_{N_p})$ may allow to efficiently locate the nearest neighbors out of $N_p!$ copies.

IV. CONCLUSIONS

In this work we present a novel approach to fermion sign problem which is based on suppression of the symmetric modes at the level of Hamiltonian. This makes an antisymmetric solution the true ground state and suppresses the exponential signal-to-noise ratio problem. This is achieved by introducing a nonlocal projection operator $\mathcal{A}(1 + \hat{\pi})$ in the Hamiltonian which shifts the energy of all "bosonic" states by a large positive constant $2\mathcal{A}$. Such alteration, formally, destroys locality of Hamiltonian, however, it can be fully incorporated in the redefinition of stochastic diffusion process. After such redefinition, the approach can be applied within the framework of regular DMC. We tested and illustrated this approach on example of few potential models in 1D, quantum oscillator in 1D-20D and a toy model of 3 and 4 fermions on harmonic strings in 2D and 3D. We found that the method performs well in 1D as well as in many-dimensional oscillator and for 3 and 4 fermions. With cancellation algorithms similar to fixed-node approximation but using the dynamic nodal surface the exact fermion DMC showed performance comparable to that of fixed-node approximation with an exact node. Thus, our simulations show that with improvements provided by antisymmetric diffusion and a simple prescriptions for dynamical determination of the constant wave function sign regions, exact fermion DMC may be efficiently applied even in higher dimensions.

One of the advantages of our method is its portabil-

ity to already existing algorithms. Essentially, two modifications are necessary to use antisymmetric diffusion in an existing fixed-node algorithm. First, after regular diffusion moves are performed, the walkers should be additionally redistributed between the symmetry-related configuration space regions followed by corresponding sign flips (i.e., if the permutation leading to the region was negative, the sign of the walker should be flipped). Then, the position of the nodal surface should be evaluated given current and previous sample configurations. Thus determined nodal surface can be used in fixed-node elimination/move-rejection prescription in place of usual node-crossing condition. Our algorithm also allows straightforward generalization for use with importance sampling as long as the guiding function is symmetric and everywhere nonzero.

In this paper nearest-neighbor search was introduced in order to facilitate determination of the nodal surface from the sample configuration. It is simple and has good performance but also showed breakdown in higher dimensions. Further advances are possible within this framework. The representation of the nodal surface may be improved by accumulating sample configurations from previous generations. In principle, if configurations from all previous times are considered in such manner, ADMC should show performance identical to that of fixed-node approximation with exact node, and the above-mentioned breakdown should be removed since the node will be stabilized in the limit of large simulation times. To facilitate nearest-neighbor search in an increasingly large codebook improved algorithms should

be used to yield sign estimate without exhaustive codebook search. Furthermore, the $N_p!$ -problem may be alleviated by considering the set of walkers within single wave function pocket and accounting for $N_p!$ mirror-copies implicitly. In particular, we believe efficient algorithm may exist yielding for two vectors $\mathbf{R} = (\mathbf{r}_1 \dots \mathbf{r}_N)$ and $\mathbf{R}' = (\mathbf{r}'_1 \dots \mathbf{r}'_N)$ the permutation $\sigma = i_1 \dots i_N$ minimizing $(\mathbf{R} - \sigma\mathbf{R}')^2$. Using thus defined distance function $\rho_\sigma(\mathbf{R}, \mathbf{R}')^2 = \min_\sigma (\mathbf{R} - \sigma\mathbf{R}')^2$, the cost of the search over $N_p!$ copies in the sample of walkers may be greatly reduced.

Finally, it may be advantageous to view the above discussion in a wider context. The partition of the configuration space into wave function pockets of constant sign does not have to be restricted to nearest-neighbor prescription. Instead, any many-dimensional classifier trained on the sequence of sample configurations may be used to define regions of different wave function signs. Nearest-neighbor search is only one example of such a classifier, at the same time significant body of literature on high-dimensional classifiers already exists in image processing and pattern recognition where one usually relies on neural networks. One may hope to incorporate the conditions of the problem's symmetry in the structure of such neural network and, thus, remove the need for tracking of $N_p!$ copies of each walker. In principle, with K units such network can provide accuracy for the wave function sign representation $\sim 1/\sqrt{K}$ [15]. Antisymmetric diffusion will provide stability necessary for the training of the classifier to be successful. Significant advances along this direction seem plausible.

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APPENDIX A: MATLAB SOURCE CODE FOR IMPLEMENTATION OF ADMC WITH NEAREST-NEIGHBOR CANCELLATION USING CODEBOOK SEARCH

Here we present the source code for our implementation of ADMC with nearest neighbor cancellation. A codebook over $N_{cdb} = 9$ snapshots of previous sample configurations is used to define the nodal hypersurface. Snapshots are taken with large interval of time $t_{cdb} = 0.75$, close to the energy autocorrelation time, to avoid having statistically correlated sample configurations in the codebook.

Also, we noticed that in print some symbols in the code could have changed, such as " ' " which is used for Matlab matrix transposition and string definitions.

```
% ADMC algorithm (MATLAB)
clear all
```

```
% -----
```

```
% PARAMETERS
D=3; % dimensionality
N=3; % number of fermions
M0=300; % target pop size
```

```
dt=0.01; % sim time step
ttot=60; % total sim time
tau=1; % pop size reset time
```

```
ineighb=3; % min nearest neighbors
fneighb=751; % max nearest neighbors
pneighb=0.04; % percent nearest neighbors
```

```
K0=9; % codebook history depth
tcdb=0.75; % codebook update time
```

```
% -----
```

```
% AUXILIARY
itr=ceil(ttot/dt);
dK=ceil(tcdb/dt);
dt2=sqrt(dt);
egN=20;
E=0;
```

```
% all permutations of N fermions
pP=uint8(perms(N:-1:1)');
% permutations signs of N fermions
sP=perm_sign(pP);
```

```
% -----
```

```
% INITIALIZING
% statistics array
ss=zeros(4,itr);
% E-smoothing array
mEG= repmat(E, [1, egN]);
% array of walkers coordinates
walkers=rand(D,N,M0);
% array of "walker sign > 0"
signs=false(M0,1);
% codebook for walkers & signs
mK=ceil(1.5*M0);
wlkcdb=cell(K0,1);
sgncdb=cell(K0,1);
for k=1:K0
    wlkcdb{k}=zeros(D,N,mK);
    sgncdb{k}=zeros(mK,1);
end
% codebook pages age tracker
agecdb= repmat(K0+2, [1, K0]);
% -----
% CYCLE
```

```
for i=1:itr
% current population size
M=size(walkers,3); M1=M;
```

```
% -----
```

```
% REGULAR DIFFUSION STEP
% compute potential before
v0=squeeze(sum(sum(walkers.^2,1),2))/2;
% perform diffusion step
walkers=walkers+dt2*randn(D,N,M);
% compute potential after
v1=squeeze(sum(sum(walkers.^2,1),2))/2;
% compute multiplicity factor
mult=floor(exp(-dt*(v0+v1)/2)*...
    exp(dt*E)+rand(M,1));
```

```
% repopulate walkers w/r to multiplicity
idx=zeros(max(mult),M);
for k=1:M idx(1:mult(k),k)=k; end
idx=idx(idx>0); M=length(idx);
walkers=walkers(:, :, idx);
signs=signs(idx);
if(ineighb>=M) error('M is low!'); end
```

```
% -----
```

```
% A-DIFFUSION RESAMPLING
% choose symmetry pocket to which
% the walkers will be translated
idx=1+floor(size(pP,2)*rand(M,1));
P=uint16(pP(:,idx));
% rearrange N-fermions according to P:
% some tricks for "faster" matlab
Z=uint16(repmat(1:M, [N,1]));
for k=1:D
    X=uint16(repmat(k,N,M));
    nidx=sub2ind([D,N,M],X(:),P(:),Z(:));
    walkers(k, :, :)=reshape(walkers(nidx),N,M);
end
% sign flip in resampling( "sign > 0")
% 1x1->1, 1x0->0, 0x1->0, 0x0->1
% :: operation "=="
signs=(signs==sP(idx));
```

```
% -----
```

```
% CANCELLATION
% update codebook
if(rem(i,dK)==0)
% find oldest codepage out there
[junk,idx]=max(agecdb); idx=idx(1);
agecdb=agecdb+1;
agecdb(idx)=0;
% fill in target codepage
wlkcdb{idx}=walkers;
sgncdb{idx}=signs;
end
% reshape to N*D coords
wlkdst=reshape(walkers,D*N,M);
% how many pages in cdbook?
idx=find(agecdb<K0+1);
```

```

cbbdst=[];
cbsgn=[];
for k=idx
mK=size(wlkcdb{k},3);
cbbdst=[cbbdst,...
        reshape(wlkcdb{k},D*N,mK)];
cbsgn=[cbsgn;sgncdb{k}];
end
% include current configuration
% of walkers into codebook
if(rem(i,dK)~=0)
cbbdst=[cbbdst,wlkdst];
cbsgn=[cbsgn;signs];
end
curK=size(cbbdst,2);
% percentage ## of nearest neighbors
neighb=max(ineighb,...
           min(fneighb,round(pneighb*curK)));
% computes distance all-to-all
a=repmat(sum(wlkdst.^2,1)',[1,curK]);
b=repmat(sum(cbbdst.^2,1),[M,1]);
dists=a+b-2*(wlkdst'*cbbdst);
% find nearest neighbours
[junk,nnidx]=sort(dists,2);
% find signs of nearest neighbours
nnsigns=sign(cbsgn(nnidx(:,1:neighb))-0.5);
% find wave function sign estimates
signsX=sum(nnsigns,2)>0;
idx=find(signsX(:)==signs(:));
M=length(idx);
% clear wrong walkers
walkers=walkers(:, :,idx);
signs=signs(idx);

% -----
% ADJUST ENERGY OFFSET
% mixed energy estimator
EV=mean(sum(sum(walkers.^2,1),2))/2;
% growth estimator smoothed
if(i==1) mEG(:)=EV; end
mEG(1:end-1)=mEG(2:end);
mEG(end)=E-log(M/M1)/dt;

EG=mean(mEG);
% adjust energy offset
E=EG+log(M0/M)/tau;
% save statistics to array ss
ss(:,i)=[M;E;EV;EG];
end

% MEANS AND VARIATIONS
% cut-off initial relaxation
itr0=ceil(max(5,K0*tcdb)/dt);
% mean and STD for E
ssR=mean(ss(:,itr0:end),2);
ssD=std(ss(:,itr0:end),0,2);
fprintf('E: %g +/- %g; M %g +/- %g\n',...
        ssR(2),ssD(2),ssR(1),ssD(1));

% function sP=perm_sign(pP)
% %copy this function
% % to file perm_sign.m
% % ...obtains permutations signs
nPerm=size(pP,2);
sP=false(nPerm,1);
%
% for k=1:nPerm
perm=pP(:,k);
flips=1;
i=1;
while(~isempty(i))
i=find(perm(1:end-1)>perm(2:end));
if(~isempty(i))
i=i(1);
x=perm(i);
perm(i)=perm(i+1);
perm(i+1)=x;
flips=-flips;
end
end
% sP(k)=(flips>0);
% end

```