

```

/*************************************************/
/** Markov chain for Bernoulli distributed vectors      */
/** Lectures in computational physics      */
/** University of Oldenburg, Germany 2024      */
/** compile: cc -o mc_bernoulli mc_bernoulli.c -lm      */
/*************************************************/

#include <stdio.h>
#include <stdlib.h>
#include <math.h>
#include <string.h>

***** bernoulli_mc_step0() *****
/* Perform an MC step for Binomial distribution with */
/* changes directly distributed according to Binomial */
/* PARAMETERS: (*)= return-paramter */
/*   n: number of coin tosses          */
/*   y: state vector                  */
/*   alpha: "1" probability          */
/* num_changes: ... to state vector y    */
/* RETURNS:                           */
/*   (nothing)                      */
***** void bernoulli_mc_step0(int n, double *y, double alpha, int num_changes)
{
    int change;           /* change counter */
    int pos;              /* where to change */

    for(change=0; change<num_changes; change++) /* several changes */
    {
        pos = (int) floor(n*drand48()); /* select change position, for */
        /* simplicity, allow for double changes */
        if(drand48() < alpha)           /* redraw state at positon */
            y[pos] = 1;
        else
            y[pos] = 0;
    }
}

***** bernoulli_mc_step_bias() *****
/* Perform an MC step for Binomial distribution with */
/* changes directly distributed according to Bernoulli */
/* plus exponential bias exp(-S/theta) */
/* PARAMETERS: (*)= return-paramter */
/*   n: number of coin tosses          */
/*   y: state vector                  */
/*   alpha: "1" probability          */
/* num_changes: ... to state vector y    */
/*   theta: temperature               */
/* calc_S: function which calculates S */
/* RETURNS:                           */
/*   1 if accepted move, 0 else       */
***** int bernoulli_mc_step_bias(int n, double *y, double alpha, int num_changes,
                                double theta, double (* calc_S)(int n, double *y))
{
    int change;           /* change counter */
    int pos;              /* where to change */
    int S_old, S_new;     /* current/trial "energy" values */
    int *change_pos;      /* remember which entries were changed */
    double *change_val;   /* remember old entries */
    double prob;           /* Metropolis-Hastings probability */
    int accept;            /* is step accepted ? */

    change_pos = (int *) malloc(num_changes*sizeof(int));
    change_val = (double *) malloc(num_changes*sizeof(double));

    S_old = calc_S(n, y);
    for(change=0; change<num_changes; change++) /* several changes */
    {
        pos = (int) floor(n*drand48()); /* select change position, for */
        /* simplicity, allow for double changes */

        change_pos[change] = pos; /* remember previous value */
        change_val[change] = y[pos];
        if(drand48() < alpha)           /* redraw state at positon */
            y[pos] = 1;
        else
            y[pos] = 0;
    }
    S_new = calc_S(n, y);

    prob = exp(-(S_new-S_old)/theta);
    if(drand48() > prob)           /* reject ? */

```

```

{
    accept = 0;
    for(change=num_changes-1; change >=0; change--) /* reverse order! */
        y[change_pos[change]] = change_val[change];
}
else
    accept = 1;

free(change_pos);
free(change_val);
return(accept);
}

```

```

***** bernoulli_metropolis() *****
/* Perform an Metropolis step for Bernoulli system.  */
/* Accept a reverse of an entry with Metropolis prob. */
/* PARAMETERS: (*)= return-paramter */
/*   n: number of coin tosses      */
/*   y: state vector            */
/*   alpha: "1" probability     */
/* RETURNS:                      */
/*   1 if flip accepted, 0 else  */
***** 
int bernoulli_metropolis(int n, double *y, double alpha)
{
    double prob;           /* Metropolis probability */
    int pos;              /* where to change */

    pos = (int) floor(n*drand48()); /* select change position */

    prob = pow(alpha, 1-2*y[pos])*pow(1-alpha, 2*y[pos]-1);
    if(prob > 1)
        prob = 1;          /* actually not needed, for completeness */

    if(drand48() < prob)      /* flip variable ? */
    {
        y[pos] = 1 - y[pos];
        return(1);
    }
    else
        return(0);
}

```

```

***** bernoulli_count() *****
/* Counter number of 1s in state vector x      */
/* PARAMETERS: (*)= return-paramter */
/*   n: number of coin tosses      */
/*   x: state vector            */
/* RETURNS:                      */
/*   number of 1s (as double to fit code)  */
***** 
double bernoulli_count(int n, double *x)
{
    int t, count;

    count = 0;
    for(t=0; t<n; t++)
        if(x[t] == 1)
            count++;

    return(count);
}

```

```

***** bernoulli_S3plus() *****
/* Counter number of squences 111+ in state vector x  */
/* PARAMETERS: (*)= return-paramter */
/*   n: number of coin tosses      */
/*   x: state vector            */
/* RETURNS:                      */
/*   number of 1s (as double to fit code)  */
***** 
double bernoulli_S3plus(int n, double *x)
{
    int t, count, loc_count;

    count = 0; loc_count = 0;
    for(t=0; t<n; t++)
        if(x[t] == 1)
            loc_count++;
        else

```

```

{
    if(loc_count >= 3)
        count++;
    loc_count = 0;
}
if(loc_count >= 3)
    count++;

/*for(t=0; t<n; t++)
printf("%d", (int) x[t]);
printf(" S3+: %d\n", count);*/

return(count);
}

/**************** bernoulli_largest() *****/
/** Determines largest 111.. sequence in state vector x **/
/** PARAMETERS: (*)= return-paramter      */
/**          n: number of coin tosses      */
/**          x: state vector            */
/** RETURNS:           */
/**          size of largest 1s cluster (as double)   */
/******* */
double bernoulli_largest(int n, double *x)
{
    int t, largest_count, loc_count;

    largest_count = 0; loc_count = 0;
    for(t=0; t<n; t++)
        if(x[t] == 1)
            loc_count++;
        else
        {
            if(loc_count > largest_count)
                largest_count = loc_count;
            loc_count = 0;
        }
    if(loc_count > largest_count)
        largest_count = loc_count;

/*for(t=0; t<n; t++)
printf("%d", (int) x[t]);
printf(" largest: %d\n", largest_count);*/

return(largest_count);
}

int main(int argc, char *argv[])
{
    int n;                      /* number of values */
    double *x;                  /* actual values */
    double init_val;             /* initial value for x entries */
    int num_bins;                /* number of bins */
    double *histo;               /* histogram */
    int num_entries;              /* ... in histo */
    double start_histo, end_histo; /* range of histogram */
    double delta;                 /* width of bin */
    int bin;                     /* ID of current bin */
    int t;                       /* loop counters */
    int num_chains;               /* number of generated MC chains */
    int chain;                   /* MC chain counter */
    int num_steps, step;          /* number of MC steps, counter */
    int num_changes;               /* per MC step */
    int do_alg;                  /* which algorithm */
    double *data;                 /* time series */
    double alpha;                 /* parameter of distribution */
    double value;                 /* generated number */
    double theta;                 /* temperature for bias */
    int do_hist, num_equi;         /* measure histogram? After num_equi steps */
    int argz = 1;                 /* argument counter */
    double (* calc_S)(int, double *); /* ptr to function to obtain S */
    double num_accept;             /* number of accepted steps */

    num_chains = 1; num_changes = 1; do_hist=0; num_equi=0; init_val = 0;
    do_alg = 0; theta = 1e8; calc_S = bernoulli_count;

    while((argz<argc)&&(argv[argz][0] == '-'))
    {
        if(strcmp(argv[argz], "-init") == 0)
        {
            sscanf(argv[+argz], "%lf", &init_val);
        }
    }
}

```

```

else if(strcmp(argv[argz], "-change") == 0)
{
    sscanf(argv[++argz], "%d", &num_changes);
}
else if(strcmp(argv[argz], "-runs") == 0)
{
    sscanf(argv[++argz], "%d", &num_chains);
}
else if(strcmp(argv[argz], "-theta") == 0)
{
    sscanf(argv[++argz], "%lf", &theta);
}
else if(strcmp(argv[argz], "-alg") == 0)
{
    sscanf(argv[++argz], "%d", &do_alg);
}
else if(strcmp(argv[argz], "-S3+") == 0)
{
    calc_S = bernoulli_S3plus;
}
else if(strcmp(argv[argz], "-S_l") == 0)
{
    calc_S = bernoulli_largest;
}
else if(strcmp(argv[argz], "-histo") == 0)
{
    do_histo = 1;
    sscanf(argv[++argz], "%d", &num_equi);
}
else
{
    fprintf(stderr, "unkown option: %s\n", argv[argz]);
    exit(1);
}
argz++;
}

if(argc-argz < 3)
{
    fprintf(stderr, "USAGE: %s <n> <alpha> <num_mc_steps>\n", argv[0]);
    fprintf(stderr, " options: -init <x> : initial value (d:%d)\n",
            (int) init_val);
    fprintf(stderr, " -change <c> : number of changes entries per set"
            " (d: %d)\n", num_changes);
    fprintf(stderr, " -theta <T> : set temperature (for biased)"
            " (d: %2.3e)\n", theta);
    fprintf(stderr, " -runs <r> : number of independent runs"
            " (d: %d)\n", num_chains);
    fprintf(stderr, " -histo <equi>: show histogram after <equi> steps\n");
    fprintf(stderr, " -S3+ : measure number of 111+ blocks"
            " (d: 1s)\n");
    fprintf(stderr, " -S_l : measure size of largest 1+ blocks"
            " (d: 1s)\n");
    fprintf(stderr, " -alg <a> : choose algorithm (d: %d)\n", do_alg);
    fprintf(stderr, "      0= direct changes\n");
    fprintf(stderr, "      1= Metropolis\n");
    fprintf(stderr, "      2= biased\n");
    exit(1);
}

n = atoi(argv[argz++]);           /* read parameters */
sscanf(argv[argz++], "%lf", &alpha);
num_steps = atoi(argv[argz++]);

x = (double *) malloc(n*sizeof(double));        /* state vector */

data = (double *) malloc( (num_steps+1)*sizeof(double)); /* output */
for(step=0; step<=num_steps; step++) /* reset output time series */
    data[step] = 0;

num_bins = n+1;           /* initialise histogram */
histo = (double *) malloc( num_bins*sizeof(double));
for(t=0; t< num_bins; t++)
    histo[t] = 0;
num_entries = 0;
start_hist = -0.5; end_hist = n+0.5;
delta = (end_hist - start_hist)/num_bins;

num_accept = 0;
for(chain=0; chain<num_chains; chain++) /* average over several runs */
{
    for(t=0; t<n; t++) /* initialize state all 1 */
        x[t] = init_val;
}

```

```

value = (double) calc_S(n, x);
data[0] += value;

for(step=0; step<num_steps; step++)           /* run one MC chain */
{
    if(do_alg == 0)
    {
        bernoulli_mc_step0(n, x, alpha, num_changes);
        num_accept++;
    }
    else if(do_alg == 1)
        num_accept += bernoulli_metropolis(n, x, alpha);
    else if(do_alg == 2)
        num_accept +=
            bernoulli_mc_step_bias(n, x, alpha, num_changes, theta, calc_S);

    value = (double) calc_S(n, x);

    data[step+1] += value;

    if(do_histo && (step >= num_equi) )
    {
        bin = (int) floor((value-start_histo)/delta);
        if( (bin >= 0)&&(bin < num_bins) )           /* inside range ? */
        {
            histo[bin]++;
            num_entries++;
        }
    }
}

printf("#");
for(t=0; t<argc; t++)
    printf("%s", argv[t]);
printf("\n");
if(do_histo)
{
    printf("# num_entries: %d\n", num_entries);
    for(t=0; t<num_bins; t++)           /* print normalized histogram */
        printf("%f %e\n", start_histo + (t+0.5)*delta,
               histo[t]/(delta*num_entries));
}
else
{
    for(step=0; step<=num_steps; step++) /* print data time series */
        printf("%d %f\n", step, data[step]/num_chains);
    printf("# ");
    for(t=0; t<n; t++)
        printf("%d", (int) x[t]);
    printf(" S: %f\n", calc_S(n, x));
}
printf("# fraction accepted: %f\n", num_accept/num_steps/num_chains);

free(histo);
free(data);

return(0);
}

```