

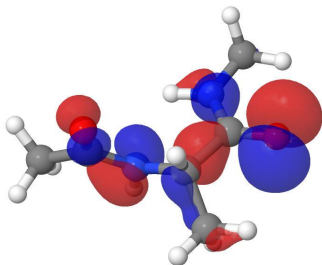
# The nuts and bolts of electronic structure theory

## Part II: Self-consistency, gradients, relaxation, and vibrations

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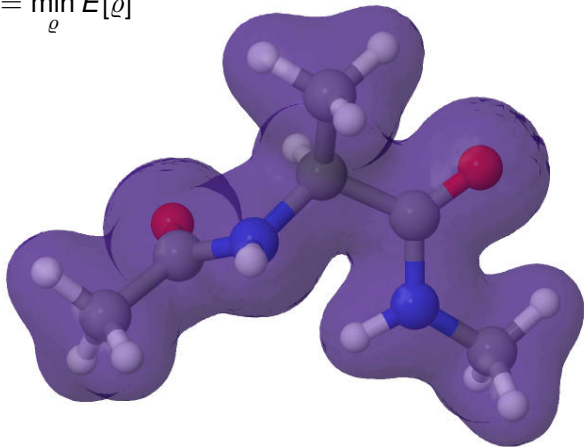
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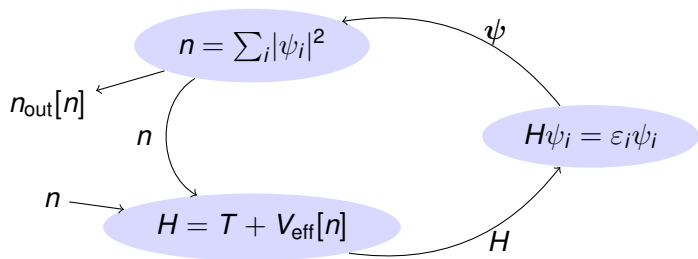
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# Self-consistency

$$E = \min_{\rho} E[\rho]$$



# The self-consistency cycle



## Naive iteration

We want to find the self-consistent solution to

$$n \stackrel{!}{=} n_{\text{out}}[n],$$

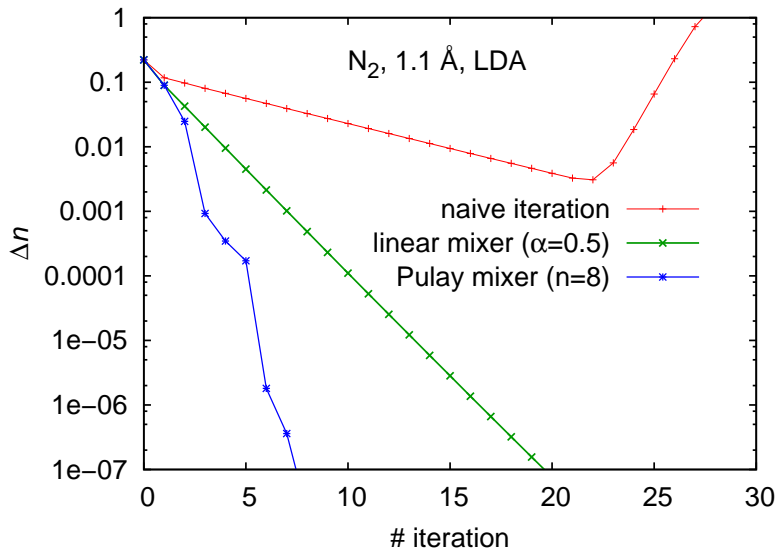
or, equivalently, the zero of the residual

$$0 \stackrel{!}{=} \Delta n = \Delta n[n] := n_{\text{out}}[n] - n.$$

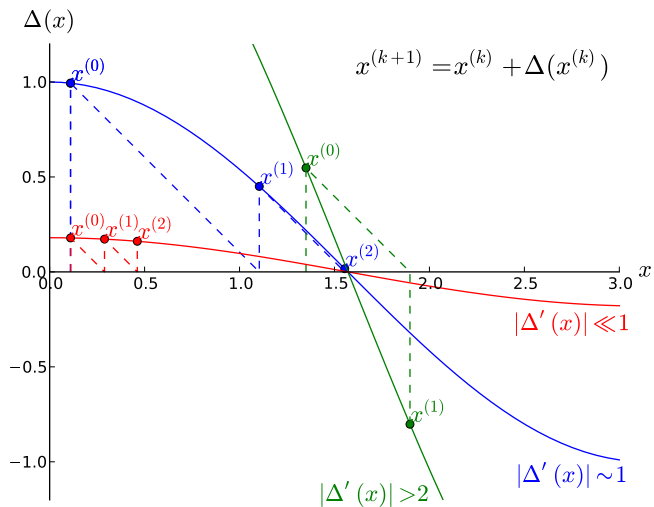
The naive solution is to iterate

$$n^{(k+1)} := n_{\text{out}}^{(k)} = n^{(k)} + \Delta n^{(k)}.$$

# Pulay mixer in practice



# Naive iteration in one dimension



# Linear mixing

- The iterations  $x^{(k+1)} = x^{(k)} + \Delta(x^{(k)})$  converge ...
  - slow for  $|\Delta'| \ll 1$
  - fast for  $|\Delta'| \sim 1$
  - not at all for  $|\Delta'| > 2$ .
- Can always ensure convergence by scaling

$$\Delta(x) \rightarrow \alpha \Delta(x) \quad \text{with} \quad \alpha < 1$$

or

$$n^{(k+1)} = n^{(k)} + \alpha \Delta n^{(k)} = (1 - \alpha)n^{(k)} + \alpha n_{\text{out}}^{(k)}.$$

- But: Problem is multidimensional.  
Different “directions” of  $\Delta n$  would need different  $\alpha$ .

# Pulay mixer

- After  $M$  iterations, we already know about

$$\Delta n^{(i)} = \Delta n[n^{(i)}] \quad \text{for } i = 1, \dots, M$$

- Linearly approximate residue:

$$\Delta n\left[\sum_i c_i n^{(i)}\right] \approx \sum_i c_i \Delta n^{(i)} =: \Delta n(\mathbf{c})$$

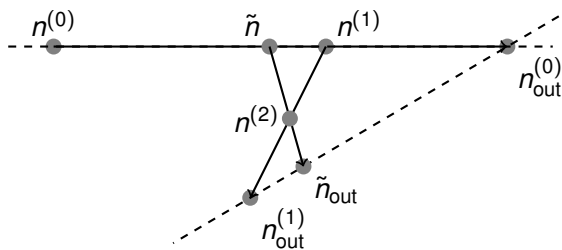
- Minimize  $\langle \Delta n(\mathbf{c}) | \Delta n(\mathbf{c}) \rangle$  with respect to  $\mathbf{c}$  and  $\sum_i c_i = 1$
- “Direct inversion in iterative subspace” (DIIS)
- Other mixers exist and differ in details [2]

[1] P. Pulay, Chem. Phys. Lett. **73**, 393 (1980).

[2] V. Eyert, J. Comp. Phys. **124**, 271 (1996).



## Pulay mixer in two dimensions



[1] P. Pulay, Chem. Phys. Lett. **73**, 393 (1980).

# Idea of electronic smearing

- Calculate charge density from

$$n(\mathbf{r}) = \sum_i \Theta(\mu - \varepsilon_i) |\psi_i(\mathbf{r})|^2$$

with chemical potential  $\mu$  adjusted to give  $N_e$ .

- Tiny changes in  $V_{\text{eff}}[n]$ 
  - tiny changes in  $\varepsilon_i$
  - possibly huge changes in  $n(\mathbf{r})$ .
- Get smooth dependence by smearing  $\Theta(\mu - \varepsilon_i)$ .

# Approaches to electronic smearing

Replace  $\Theta(\varepsilon_F - \varepsilon_i)$  by  $f(x)$  with  $x = (\varepsilon_i - \mu)$  in:

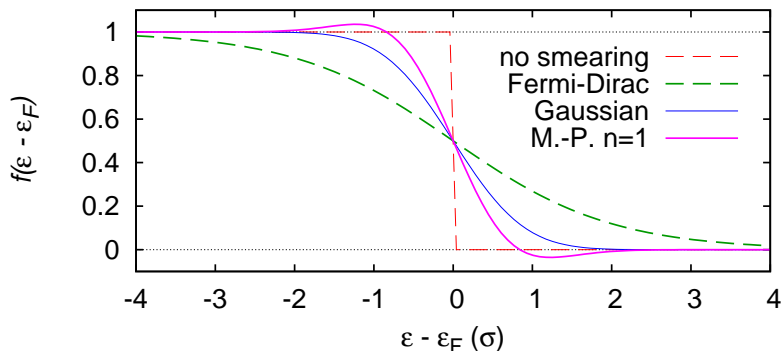
$$f(x) = \begin{cases} \Theta(-x) & \text{no smearing} \\ \frac{1}{e^{\frac{x}{\sigma}} + 1} & \text{Fermi-Dirac [1]} \\ \frac{1}{2} \operatorname{erfc} \frac{x}{\sigma} & \text{Gaussian [2]} \\ \frac{1}{2} \operatorname{erfc} \frac{x}{\sigma} + \sum_{m=1}^N A_m H_{2m-1} \left( \frac{x}{\sigma} \right) e^{-\frac{x^2}{\sigma^2}} & \text{Methfessel-Paxton [3]} \end{cases}$$

[1] N. Mermin, Phys. Rev. **137**, A1441 (1965).

[2] C.-L. Fu, K.-H. Ho, Phys. Rev. B **28**, 5480 (1983).

[3] M. Methfessel, A. Paxton, Phys. Rev. B **40**, 3616 (1989).

# Comparison of electronic smearing approaches



[1] N. Mermin, Phys. Rev. **137**, A1441 (1965).

[2] C.-L. Fu, K.-H. Ho, Phys. Rev. B **28**, 5480 (1983).

[3] M. Methfessel, A. Paxton, Phys. Rev. B **40**, 3616 (1989).

# Electronic “free energy”

- Kohn-Sham equations now from minimizing a “free energy”:

$$E_{\text{tot}} \rightarrow \Omega_{\text{tot}} := E_{\text{tot}} - \sigma S(\sigma, \{f_i\}).$$

- The shape of the entropy term depends on the smearing type.
- The true ( $T \rightarrow 0$ ) total energy is

$$\Omega_{\text{tot}}(\sigma) \leq E_{\text{tot}}(T \rightarrow 0) \leq E_{\text{tot}}(\sigma).$$

as can be shown by applying variational principle for  $\sigma \neq 0$  and  $\sigma = T = 0$ .

- For metallic systems,  $E_{\text{tot}}(T \rightarrow 0)$  can be backextrapolated from  $\Omega_{\text{tot}}(\sigma)$  and  $E_{\text{tot}}(\sigma)$ .

# Preconditioner

- Linear admixture of residual:

$$n \leftarrow n + \alpha \Delta n$$

often overemphasizes large rearrangements of charge.

- Avoid charge sloshing with preconditioner

$$n \leftarrow n + \hat{G} \Delta n \quad \text{with} \quad \hat{G} = \alpha \frac{k^2}{k^2 + k_0^2}$$

which damps long-range ( $k \rightarrow 0$ ) components.

## Summary self-consistency

- Cast Kohn-Sham minimization to self-consistency problem
- Linear mixing guarantees convergence (but slow)
- Pulay mixer linearly approximates residues
- Electronic smearing to soften discontinuities
- Preconditioner dampens long-range part of residue

# Gradients

$$\mathbf{F} = -\nabla E(\mathbf{R})$$

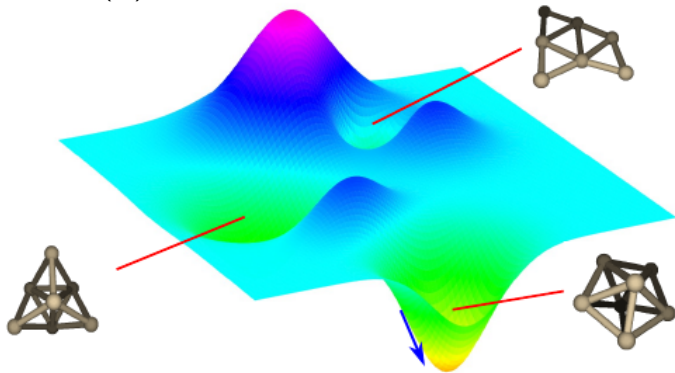


figure adapted from R. Gehrke



# Separation of dependencies

Atomic motion means concomitant motion of several quantities:

- the centers  $\mathbf{R}_{\text{pot}}$  of the external potential  $Z_{\mu}/|\mathbf{r}-\mathbf{R}_{\text{pot},\mu}|$ ,
- the centers  $\mathbf{R}_{\text{basis}}$  of the basis functions  $\phi_{nlm}(\mathbf{r}-\mathbf{R}_{\text{basis},\mu})$ ,
- a few other centers for particular approximations

Of course, they are *always* the same

$$\mathbf{R}_{\text{pot}}(\mathbf{R}) = \mathbf{R}_{\text{basis}}(\mathbf{R}) = \dots = \mathbf{R}.$$

## Chain rule

Although all centers move concomitantly

$$\mathbf{R}_{\text{pot}}(\mathbf{R}) = \mathbf{R}_{\text{basis}}(\mathbf{R}) = \dots = \mathbf{R}$$

we can use them to separate the gradients into independent terms

$$\begin{aligned} \frac{dE}{d\mathbf{R}} &= \frac{\partial E}{\partial \mathbf{R}_{\text{pot}}} \overbrace{\frac{\partial \mathbf{R}_{\text{pot}}}{\partial \mathbf{R}}}^{=1} + \frac{\partial E}{\partial \mathbf{R}_{\text{basis}}} \overbrace{\frac{\partial \mathbf{R}_{\text{basis}}}{\partial \mathbf{R}}}^{=1} + \dots \\ &= \frac{\partial E}{\partial \mathbf{R}_{\text{pot}}} + \frac{\partial E}{\partial \mathbf{R}_{\text{basis}}} + \dots \end{aligned}$$

# Hellmann-Feynman forces

$$\frac{dE}{d\mathbf{R}_{\text{pot}}} = \frac{\partial E}{\partial \mathbf{R}_{\text{pot}}} + \overbrace{\sum_{\alpha i} \frac{\partial E}{\partial c_{\alpha i}} \frac{\partial c_{\alpha i}}{\partial \mathbf{R}_{\text{pot}}}}{=:0}$$

- $E$  is minimal w. r. t. changes in one-particle coefficients  $c_{\alpha i}$  consistent with orthonormality.
- Orthonormality defined by  $\mathbf{R}_{\text{basis}}$ , not  $\mathbf{R}_{\text{pot}}$ .

$$\begin{aligned} \mathbf{F}_{\text{HF},\mu} &= -\frac{\partial E_{\text{nuc-nuc}}}{\partial \mathbf{R}_{\text{pot},\mu}} - \frac{\partial E_{\text{ext}}}{\partial \mathbf{R}_{\text{pot},\mu}} \\ &= -\sum_{\nu} Z_{\nu} \nabla_{\mathbf{R}_{\mu}} \frac{Z_{\mu}}{|\mathbf{R}_{\nu} - \mathbf{R}_{\mu}|} + \int d^3r n(\mathbf{r}) \nabla_{\mathbf{R}_{\mu}} \frac{Z_{\mu}}{|\mathbf{r} - \mathbf{R}_{\mu}|} \end{aligned}$$

# Pulay forces

$$\frac{dE}{d\mathbf{R}_{\text{basis}}} = \sum_{\alpha} \frac{\partial E}{\partial \phi_{\alpha}} \frac{\partial \phi_{\alpha}}{\partial \mathbf{R}_{\text{basis}}} + \sum_{\alpha i} \frac{\partial E}{\partial c_{\alpha i}} \frac{\partial c_{\alpha i}}{\partial \mathbf{R}_{\text{basis}}}$$

- None of these terms vanish.
- Make use of
  - definition of  $H$ ,
  - Kohn-Sham equations,
  - orthonormality.

$$\mathbf{F}_{\text{Pulay},\mu} = -2 \sum_{\alpha,\alpha',i} c_{\alpha i}^* \left\langle \frac{\partial \phi_{\alpha}}{\partial \mathbf{R}_{\text{basis},\mu}} \left| H - \varepsilon_j \right| \phi_{\alpha'} \right\rangle c_{\alpha' i}$$

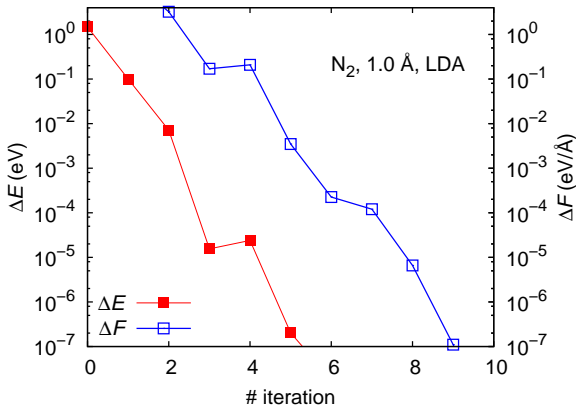
- Particularly involved for GGAs

## Other force terms

- Moving integration grid  $R_{\text{grid}}$ :
  - Force term vanishes for converged grid settings.
  - Can be done, but is cumbersome.
  - If really needed, the grid is too coarse anyway [1].
- Electrostatic multipole derivatives (Hartree potential):
  - Important but straight-forward.
- Scalar relativistic corrections:
  - Important but straight-forward.

[1] Baker *et al.*, J. Chem. Phys. **101**, 8894 (1994).

# Practitioner's guide



Forces converge slower (first order) within the SCF procedure than energies (second order).

# Summary gradients

- Forces are invaluable probe for potential energy surface
- Forces separate in distinct terms:
  - Hellmann-Feynman from moving potential centers
  - Pulay from moving basis functions
  - additional terms from other moving approximations.
- Forces need better SCF convergence than energies.

# Relaxation

$$E_{\min} = \min_R E(\mathbf{R})$$

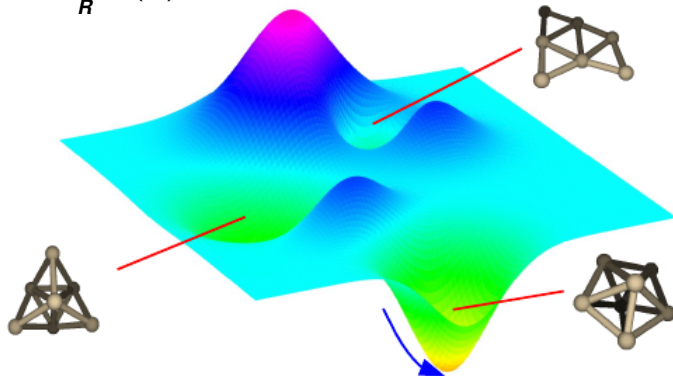


figure adapted from R. Gehrke



# Steepest descent

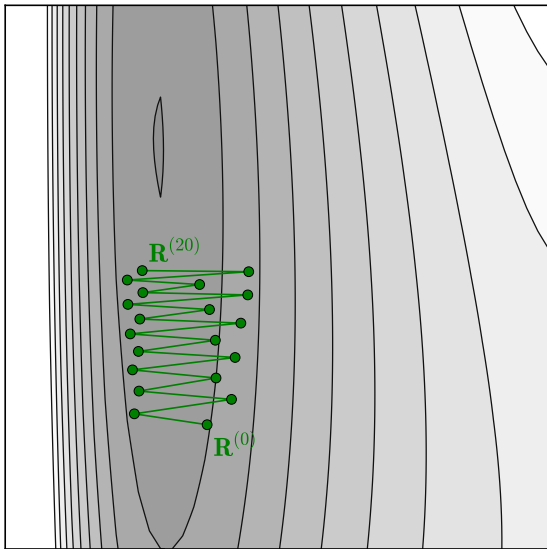
- Minimum of energy is zero of force:

$$\min_{\mathbf{R}} E(\mathbf{R}) \Rightarrow \mathbf{F}(\mathbf{R}) \stackrel{!}{=} 0.$$

- Similar to  $\Delta n \stackrel{!}{=} 0$  in electronic self-consistency.
- E. g. linear mixing corresponds to “steepest descent”

$$\mathbf{R}^{(k+1)} := \mathbf{R}^{(k)} + \alpha \mathbf{F}(\mathbf{R}^{(k)}).$$

## Steepest descent in practice

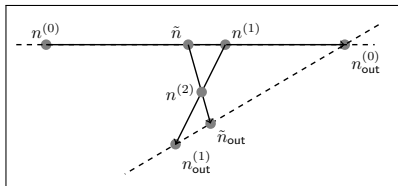


Step in direction of  
steepest descent:

$$\Delta R = \alpha F$$

# Geometrical DIIS

- The Pulay mixer corresponds to “Geometrical direct inversion in iterative subspace” (GDIIS) [1].



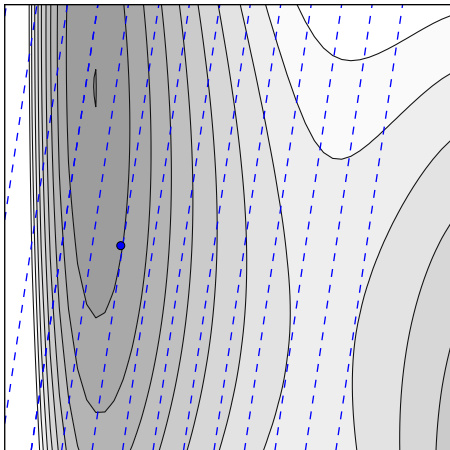
- Special precautions to avoid problems with saddle points [2].
- Very low administrative footprint.

[1] P. Császár and P. Pulay, J. Mol. Struct. **114**, 31 (1984).

[2] Ö. Farkas and H.B. Schlegel, Phys. Chem. Chem. Phys. **4**, 11 (2002).

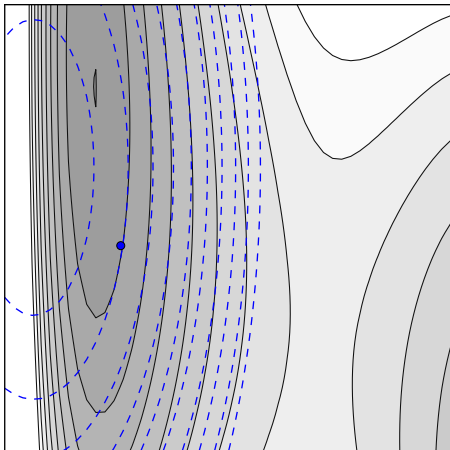
## Quadratic model

$$\tilde{E}(\mathbf{R} + \Delta\mathbf{R}) = E(\mathbf{R}) - \mathbf{F}(\mathbf{R}) \cdot \Delta\mathbf{R}$$



## Quadratic model

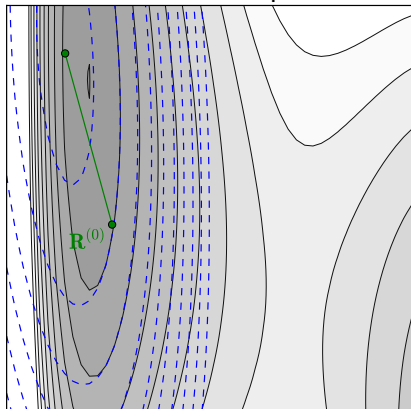
$$\tilde{E}(\mathbf{R} + \Delta\mathbf{R}) = E(\mathbf{R}) - \mathbf{F}(\mathbf{R}) \cdot \Delta\mathbf{R} + \frac{1}{2}\Delta\mathbf{R}^T \tilde{\mathbf{H}} \Delta\mathbf{R}$$



## (Quasi-)Newton step

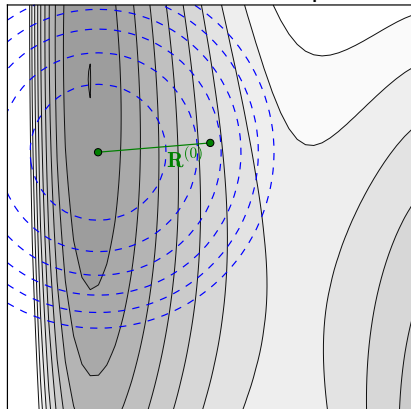
$$\text{Step to model minimum } \mathbf{F}(\mathbf{R}) - \tilde{\mathbf{H}} \Delta \mathbf{R} \stackrel{!}{=} 0 \quad \Rightarrow \quad \Delta \mathbf{R} = \tilde{\mathbf{H}}^{-1} \mathbf{F}$$

Newton step



Exact Hessian  
 $\tilde{\mathbf{H}} = \mathbf{H}$

Quasi-Newton step



Model Hessian  
 $\tilde{\mathbf{H}} = \beta \mathbf{1}$

# Hessian approximation

Twofold strategy for Hessian approximation

- 1 Need initial approximation. However, even  $\tilde{\mathbf{H}}_0 = \beta \mathbf{1}$  is not so bad.
- 2 After each step, update Hessian to fulfill

$$\tilde{\mathbf{H}} \Delta \mathbf{R} = -\Delta \mathbf{F},$$

e. g. by Broyden-Fletcher-Goldfarb-Shanno (BFGS) update [1]

$$\tilde{\mathbf{H}} \leftarrow \tilde{\mathbf{H}} - \frac{\tilde{\mathbf{H}} \Delta \mathbf{R} (\tilde{\mathbf{H}} \Delta \mathbf{R})^T}{\Delta \mathbf{R}^T \tilde{\mathbf{H}} \Delta \mathbf{R}} - \frac{\Delta \mathbf{F} \Delta \mathbf{F}^T}{\Delta \mathbf{F}^T \Delta \mathbf{R}}.$$

[1] J. Nocedal and S. J. Wright, "Numerical optimization" (Springer, 2006).

# Initial Hessian approximation

Diagonal matrix ( $\tilde{\mathbf{H}} = \beta \mathbf{1}$ ): penalty on Cartesian shifts

$$\tilde{E}(\mathbf{R} + \Delta\mathbf{R}) = E - \mathbf{F} \cdot \Delta\mathbf{R} + \underbrace{\sum_{\nu} \frac{\beta}{2} \Delta R_{\nu}^2}_{\text{Cartesian shifts}}$$

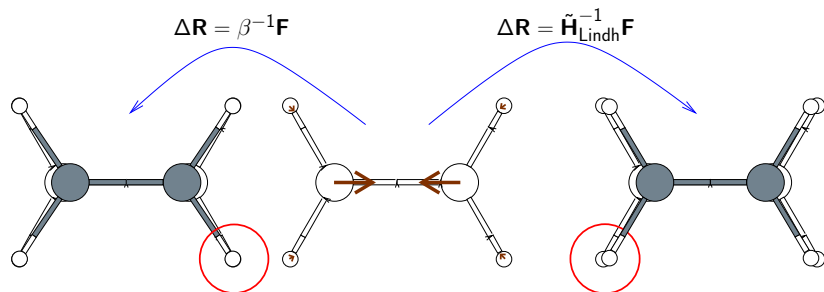
Lindh [1]: penalty on changes in internal coordinates

$$\tilde{E} = E - \mathbf{F} \cdot \Delta\mathbf{R} + \underbrace{\sum' \frac{k_{ij}}{2} \Delta r_{ij}^2}_{\text{stretches}} + \underbrace{\sum' \frac{k_{ijk}}{2} \Delta \theta_{ijk}^2}_{\text{bendings}} + \underbrace{\sum' \frac{k_{ijkl}}{2} \Delta \tau_{ijkl}^2}_{\text{torsions}}$$

[1] R. Lindh *et al.*, Chem. Phys. Lett. **241**, 423 (1995).



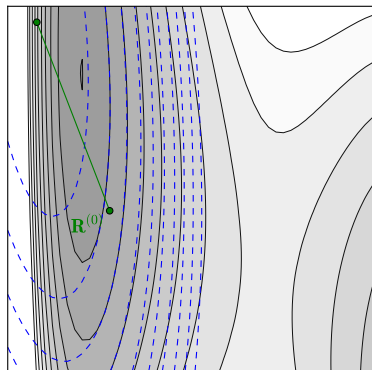
## Lindh model in practice



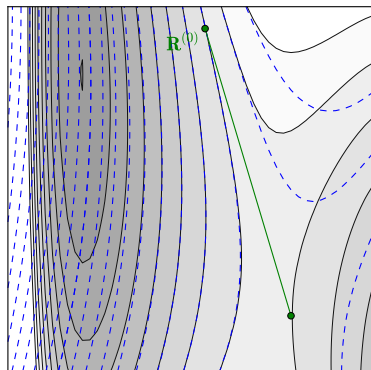
No forces on hydrogen atoms:

- Diagonal matrix preserves Cartesian coordinates of H.
- Lindh matrix preserves bond lengths/angles of H

# Failure of pure quasi-Newton



Long steps  
 $\Delta E > 0$



Negative Hessian mode  
Aims at saddle

## Step control: line search

$$\Delta \mathbf{R} := \alpha \tilde{\mathbf{H}}^{-1} \mathbf{F}$$

- Try Quasi-Newton ( $\alpha = 1$ ) first
- For bad step (e. g.  $\Delta E > 0$ ), interpolate

$$E(\alpha) = E(\mathbf{R} + \alpha \Delta \mathbf{R})$$

and find optimal  $\alpha$  in 1D

- After each line search, update Hessian
- Drawbacks:
  - Need positive definite Hessian ( $\mathbf{u}^T \tilde{\mathbf{H}} \mathbf{u} > 0 \forall \mathbf{u}$ )
  - Might need multiple steps in same direction
- Can avoid explicit  $\tilde{\mathbf{H}}$  with L-BFGS.

## Step control: trust radius

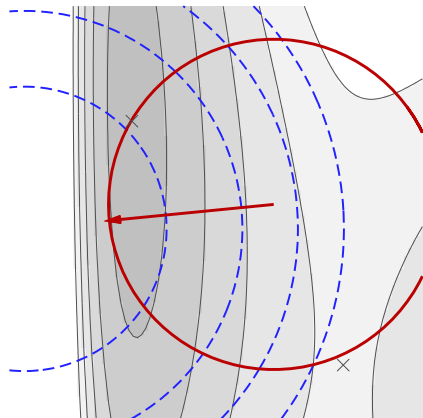
$$\Delta \mathbf{R} := \arg \min_{|\Delta \mathbf{R}| \leq \Delta R_{\max}} \tilde{E}(\mathbf{R} + \Delta \mathbf{R})$$

- Only trust quadratic model within finite region  $|\Delta \mathbf{R}| \leq \Delta R_{\max}$ .
- Model minimum can be calculated exactly.
- Initial trust radius can be guessed (e. g.  $\Delta R_{\max} = 0.2 \text{ \AA}$ ).
- Update trust radius according to

$$\rho = \frac{\Delta E}{\Delta \tilde{E}} \begin{cases} > 0.75 & \Delta R_{\max} \leftarrow 2\Delta R_{\max} & \text{(good model)} \\ < 0.25 & \Delta R_{\max} \leftarrow \frac{1}{2}\Delta R_{\max} & \text{(bad model)} \end{cases}$$

- Stick to old  $\mathbf{R}$  if  $\rho < 0$ .

## Trusted step

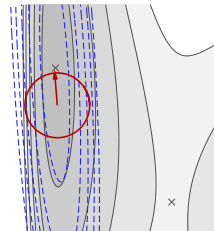
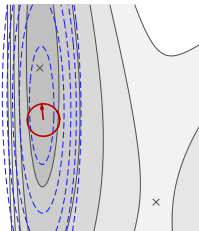
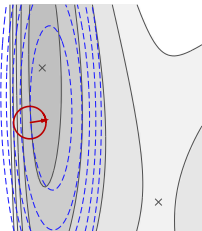
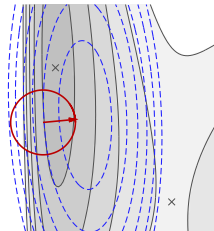
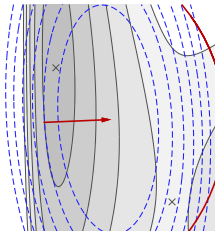
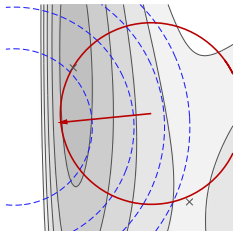


Step to minimum  
within trust region:

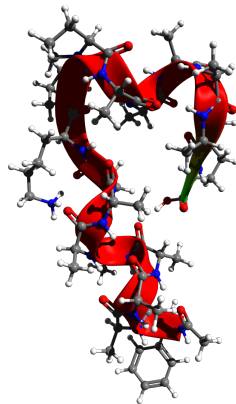
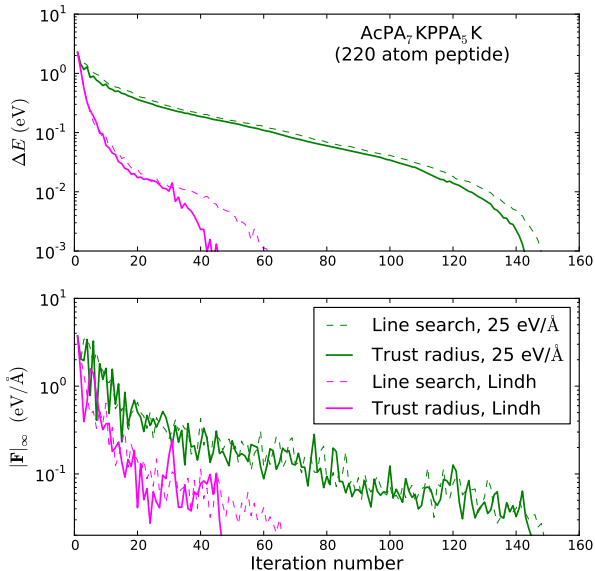
$$\Delta \mathbf{R} := \arg \min_{|\Delta \mathbf{R}| \leq \Delta R_{\max}} \tilde{E}(\mathbf{R} + \Delta \mathbf{R})$$

Approximate Hessian  
 $\tilde{\mathbf{H}} = \beta \mathbf{1}$

# Trust region method



# Example performance



# Summary relaxation

- Quasi-Newton methods are “industry standard”
- If optimization runs smooth, use quasi-Newton step
- Methods of step size control:
  - line search
  - trust region
- Hessian approximation:
  - initial model
  - updates to enforce  $\tilde{\mathbf{H}} \Delta \mathbf{R} = -\Delta \mathbf{F}$
- Initial Hessian is decisive for performance



# Vibrations

$$\mathbf{M} \Delta \ddot{\mathbf{R}} = \mathbf{F}(\Delta \mathbf{R}) \approx -\mathbf{H} \Delta \mathbf{R}$$

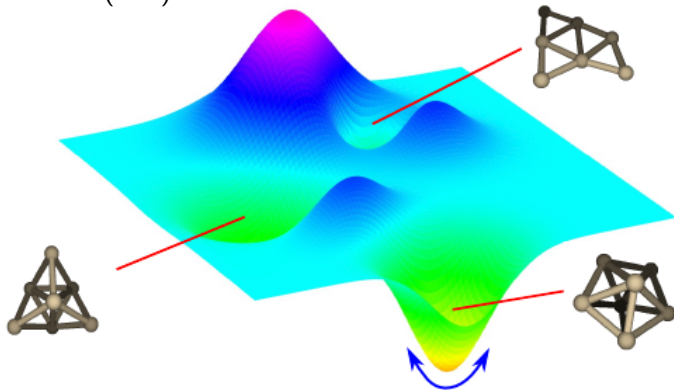


figure adapted from R. Gehrke

## Beyond frozen nuclei

Minimum of potential energy surface is ground state given

- classical nuclei and
- zero temperature (no kinetic energy).

Go beyond these approximations to leading order by

$$E(\mathbf{R}) \approx \tilde{E}(\mathbf{R}) = E_{\min} + \frac{1}{2} \Delta \mathbf{R}^T \mathbf{H} \Delta \mathbf{R}$$

with  $\Delta \mathbf{R} = \mathbf{R} - \mathbf{R}_{\min}$ .

# Calculating second derivatives

- Effort for first derivatives (forces  $\mathbf{F}$ ) is moderate because energy is stationary w. r. t. electronic structure.
- Analytical second derivatives (Hessian  $\mathbf{H}$ ) need second derivative w. r. t. electronic structure.
- Can be done by perturbation theory (see, e. g. [1]), but is cumbersome.
- Alternative: Numerical differentiation:

$$H_{\alpha\beta} = \frac{d^2 E}{dR_\alpha dR_\beta} \approx - \frac{\mathbf{F}_\alpha(\mathbf{R} + \Delta \mathbf{e}_\beta) - \mathbf{F}_\alpha(\mathbf{R} - \Delta \mathbf{e}_\beta)}{2\Delta}$$

[1] S. Baroni *et al.*, Rev. Mod. Phys. **73**, 515 (2001).

# Harmonic vibrations

- Newton's equation

$$\mathbf{M} \Delta \ddot{\mathbf{R}} \stackrel{!}{=} \tilde{\mathbf{F}} = -\mathbf{H} \Delta \mathbf{R}$$

- Exponential ansatz

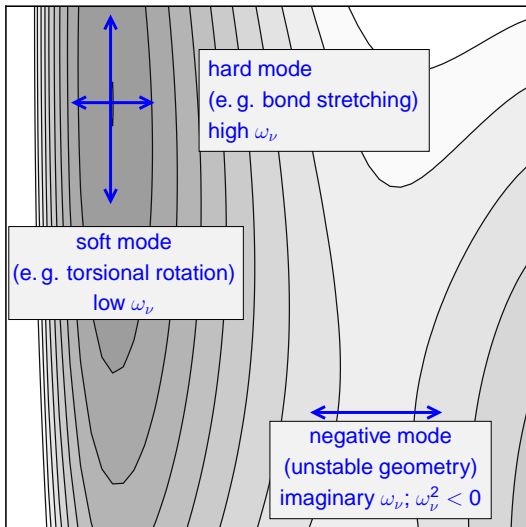
$$\Delta \mathbf{R} = \mathbf{u} e^{-i\omega t} \Rightarrow -\omega^2 \mathbf{M} \mathbf{u} = -\mathbf{H} \mathbf{u}$$

- Generalized eigenproblem  $\mathbf{H} \mathbf{u}^{(\nu)} = \omega_\nu^2 \mathbf{M} \mathbf{u}^{(\nu)}$

$$\mathbf{R}(t) = \mathbf{R}_{\min} + \sum_{\nu} c_{\nu} \mathbf{u}^{(\nu)} \cos(\omega_{\nu} t + \Phi_{\nu}).$$

- Vibrational modes  $\mathbf{u}^{(\nu)}$  with frequencies  $\omega_{\nu}$
- Amplitudes  $c_{\nu}$  and phases  $\Phi_{\nu}$  from initial conditions

# Interpretation of modes



# Vibrational free energy

- Classical solution

$$\mathbf{R}(t) = \mathbf{R}_{\min} + \sum_{\nu} c_{\nu} \mathbf{u}^{(\nu)} \cos(\omega_{\nu} t + \Phi_{\nu}).$$

is set of independent harmonic oscillators.

- Free energy at  $T$  with quantum vibrational effects

$$F(T) = E_{\min} + \sum_{\nu} \left\{ \frac{\hbar\omega_{\nu}}{2} + k_{\text{B}} T \ln[1 - e^{-\frac{\hbar\omega_{\nu}}{k_{\text{B}} T}}] \right\}$$

- Zero-point vibrational energy

$$E(T=0) = F(T=0) = E_{\min} + \sum_{\nu} \frac{\hbar\omega_{\nu}}{2}$$

# Outlook on Molecular Dynamics

- For anharmonic effects we need to go beyond the harmonic approximation.
- Solve Newton's equations

$$\mathbf{M}\ddot{\mathbf{R}} = \mathbf{F}(\mathbf{R})$$

for actual DFT forces  $\mathbf{F}(\mathbf{R})$  as initial value problem

$$\mathbf{R}(t=0) = \mathbf{R}_0, \quad \dot{\mathbf{R}}(t=0) = \mathbf{V}_0$$

- Can also be solved iteratively (e. g. Verlet algorithm)

$$\mathbf{R}(t + \Delta t) = 2\mathbf{R}(t) - \mathbf{R}(t - \Delta t) + \ddot{\mathbf{R}}(t) \cdot \Delta t^2 + \mathcal{O}(\Delta t^4)$$

# Summary vibrations

- First order correction to classical geometric ground state
- Hessian harder than forces; often resort to finite differences
- Soft, hard, and negative modes
- Free energy and zero-point corrections



# Final summary

- Self-consistency
  - Finding the electronic ground state for a given geometry
- Gradients
  - Change of energy for infinitesimal changes of geometry
- Relaxation
  - Finding minimal energy geometries
- Vibrations
  - Characterizing minimal energy geometries

Thank you for your attention!