

Contents

1.	Introduction: Purpose and Scope of This Volume, and Some General Comments	1
2.	Theoretical Foundations of the Monte Carlo Method and Its Applications in Statistical Physics	5
2.1	Simple Sampling Versus Importance Sampling	5
2.1.1	Models	5
2.1.2	Simple Sampling	7
2.1.3	Random Walks and Self-Avoiding Walks	8
2.1.4	Thermal Averages by the Simple Sampling Method ..	13
2.1.5	Advantages and Limitations of Simple Sampling	14
2.1.6	Importance Sampling	17
2.1.7	More About Models and Algorithms	19
2.2	Organization of Monte Carlo Programs, and the Dynamic Interpretation of Monte Carlo Sampling	23
2.2.1	First Comments on the Simulation of the Ising Model	23
2.2.2	Boundary Conditions	26
2.2.3	The Dynamic Interpretation of the Importance Sampling Monte Carlo Method	28
2.2.4	Statistical Errors and Time-Displaced Relaxation Functions	33
2.3	Finite-Size Effects	35
2.3.1	Finite-Size Effects at the Percolation Transition	35
2.3.2	Finite-Size Scaling for the Percolation Problem	38
2.3.3	Broken Symmetry and Finite-Size Effects at Thermal Phase Transitions	41
2.3.4	The Order Parameter Probability Distribution and Its Use to Justify Finite-Size Scaling and Phenomenological Renormalization	44
2.3.5	Finite-Size Behavior of Relaxation Times	54
2.3.6	Finite-Size Scaling Without “Hyperscaling”	56
2.3.7	Finite-Size Scaling for First-Order Phase Transitions	57
2.3.8	Finite-Size Behavior of Statistical Errors and the Problem of Self-Averaging	64
2.4	Remarks on the Scope of the Theory Chapter	67

3. Guide to Practical Work with the Monte Carlo Method	68
3.1 Aims of the Guide	71
3.2 Simple Sampling	73
3.2.1 Random Walk	74
3.2.2 Nonreversal Random Walk	81
3.2.3 Self-Avoiding Random Walk	83
3.2.4 Percolation	87
3.3 Biased Sampling	94
3.3.1 Self-Avoiding Random Walk	95
3.4 Importance Sampling	97
3.4.1 Ising Model	97
3.4.2 Self-Avoiding Random Walk	112
Appendix	113
A1 Algorithm for the Random Walk Problem	113
A2 Algorithm for Cluster Identification	114
References	119
Subject Index	124

