Density functional theory and optimal transportation with Coulomb and Riesz cost.

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Outline

Informal introduction to Quantum mechanics/DFT

- All materials systems we study essentially consist of electrons and nuclear charge.
- Mechanical, electronic, magnetic etc. properties are due to electrons and their interaction with other electrons.
- In order to define electrons and their interaction we use Schrodinger equation.
- It allows to predict, e.g., binding energies, equilibrium geometries, intermolecular forces
- Quantum mechanics for a molecule with N electrons reduces to a PDE (called Schroedinger equation) for a function $\Psi \in L^2(\mathbb{R}^{3N}, \mathbb{C})$.

- The solution $\Psi(x_1, \ldots, x_N)$ is called wave function
- N - number of electrons, x_i position of electron i
-

$$|\Psi(x_1, \ldots, x_N)|^2 = \text{probability density that the electrons are at positions } x_i \ .$$

Ψ is an anti-symmetric function, which makes $|\Psi|^2$ a symmetric (N-exchangeable) probability measure.

- If Schrodinger equation for the many electrons problem could be solved accurately and efficiently then almost any property of the materials could be determined determined accurately.
- Unfortunately, there is neither an accurate nor an efficient method to solve these problems.

Density Functional Theory (DFT)

- To simulate chemical behaviour, approximations are needed.
- Curse of dimensionality: carbon atom: $N = 6$. Discretise $\mathbb{R}$ by 10 points$\rightarrow 10^{18}$ total grid points.
- DFT is a simplified version of quantum mechanics (QM), widely used in molecular simulations in chemistry, physics, materials science
- **Main idea**: describe complicated N-particle system (a probability on $\mathbb{R}^{3N}$) using only its single-electron marginal density

$$\rho(x_1) = \int_{\mathbb{R}^{3(N-1)}} |\Psi(x_1, \ldots, x_N)|^2 dx_2 \ldots dx_N$$

- Feasible system size: systems with more than a dozen or so electrons.

Some history of DFT

- Thomas-Fermi: 1920s simple model
- Hohenberg-Kohn-Sham (1963-1964): practical method based on semi-empirical functions of ρ
- Levy (1979), Lieb (1983): mathematical justification and simplified reformulation of the equation
- 1970s: popular in solid state physics, but not so accurate
- 1990s: explosion in quantum chemistry, due to increase of computational resources + discovery of efficient semi-empirical functionals of ρ
- 1998 Nobel Prize for 'founding father' Walter Kohn
- More than 15 000 papers per year with the keyword 'density functional theory'

Quantum mechanics-Formal definition

- $$\mathcal{A}_N = \{\Psi \in L^2((\mathbb{R}^{3N}) \,|\, \nabla\Psi \in L^2,\ \Psi \text{ antisymmetric},\ ||\Psi||_{L^2} = 1\}$$
- Key quantum mechanics quantity is the ground state energy E_0

$$E_0 = \inf_{\Psi \in \mathcal{A}_N} E[\Psi]$$

where

$$E[\Psi] = T_h[\Psi] + V_{ee}[\Psi] + V_{ne}[\Psi]$$

- Kinetic energy:

$$T_h[\Psi] = \frac{h^2}{2} \int_{\mathbb{R}^{3N}} |\nabla \Psi(x_1, \ldots, x_N)|^2 dx_1 dx_2 \ldots dx_N$$

- Electron-electron energy:

$$V_{ee}[\Psi] = \int_{\mathbb{R}^{3N}} \sum_{1 \leq i < j \leq N} \frac{1}{|x_i - x_j|} |\Psi|^2 dx_1 \ldots dx_N$$

- Nuclei-electron energy:

$$V_{ne}[\Psi] = \sum_{i=1}^{N} \int_{\mathbb{R}^{3N}} v(x_i) |\Psi(x_1 \ldots, x_N)|^2 dx_1 \ldots dx_N$$

- N-electrons density

$$\rho_N^{\Psi}(x_1,..,x_N) = |\Psi(x_1,\dots,x_N)|^2$$

- Pair electrons density

$$\rho_2^{\Psi}(x_1,x_2) = \int_{\mathbb{R}^{3(N-2)}} \rho_N^{\Psi}(x_1,\dots,x_N)dx_3\dots dx_N$$

- Single electron density

$$\rho^{\Psi}(x_1) = \int_{\mathbb{R}^{3(N-1)}} \rho_N^{\Psi}(x_1,\dots,x_N)dx_2\dots dx_N.$$

- $\mathcal{R}_N := \{\rho : \mathbb{R}^3 \to \mathbb{R} \,|\, \rho \text{ is the density of some } \Psi \in \mathcal{A}_N\}$

Full Scrod. eqn. can be reformulated as a hierarchy of eqn: for ρ in terms of of the pair electrons density ρ_2, for ρ_2 in terms of ρ_3 etc.

Variational formulation of density functional theory

(Hohenberg/Kohn 1964, M. Levy 1979, E. Lieb 1983)
For any external potential v, the exact Schroedinger eqn. satisfies

- $$E_0 = \inf_{\rho \in \mathcal{R}_N} \left\{ F_h[\rho] + N \int_{\mathbb{R}^3} v(x)\, \rho(x) dx \right\}$$

  with

- $$\begin{aligned} F_h[\rho] : &= \inf_{\Psi \in \mathcal{A}_N, \Psi \mapsto \rho} \left\{ T_h[\Psi] + V_{ee}[\Psi] \right\} \\ &= \inf_{\Psi \in \mathcal{A}_N, \Psi \mapsto \rho} \left\{ T_h[\Psi] + \frac{N(N-1)}{2} \int_{\mathbb{R}^6} \frac{1}{|x-y|} \rho_2^{\Psi}(dx, dy) \right\}, \end{aligned}$$

  $F_h[\rho]$ is the famous Hohenberg-Kohn functional.
- Not useful for computations (definitely still contains the big space of $\Psi(x_1, \ldots, x_N)$). But useful starting point for model reduction in asymptotic limits.

Correlations in DFT

- Mathematical structure: Minimize an approximate energy functional $F[\rho]$ which depends on the electron density $\rho(x)$, a function on $\mathbb{R}^3$.
- Catch: exact QM energy requires knowledge of electron-pair density $\rho_2(x,y)$, a function on $\mathbb{R}^6$, which entails correlations.
- Roughly, DFT models $\approx$ semi-empirical models of the pair density ρ_2 in terms of ρ.
- Standard way out: start by assuming independence, add semi-empirical corrections to $F_h[\rho]$ accounting for correlations. Often but not always accurate/reliable.

Popular functionals

All functionals used in practice are of form

$$\text{Mean field} \ + \ \text{additive corrections.}$$

Why mean field? Interactions not weaker than single-particle terms.

- The mean field approximation:

$$\int_{\mathbb{R}^6} \frac{1}{|x-y|}\rho_2(dx,dy) = \frac{1}{2}\int_{\mathbb{R}^6} \frac{1}{|x-y|}\rho(dx)\rho(dy) =: J[\rho].$$

- Local Density Approximation:

$$\int_{\mathbb{R}^6} \frac{1}{|x-y|}\rho_2(dx,dy) = J[\rho] - \frac{4}{3}(3/\pi)^{1/3}\int_{\mathbb{R}^3} \rho(x)^{4/3}dx.$$

Optimal transportation

- γ measure in $\mathbb{R}^{2d}$, ρ, ρ' measures in $\mathbb{R}^d$
- The Cost Function $c : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R} \cup \{+\infty\}$
- Prototype problem: transport mass from a given pile ρ into a given hole ρ' so as to minimize the transportation cost

$$\int_{\mathbb{R}^{2d}} c(x,y) d\gamma(x,y)$$

subject to the constraint

$$\int_{\mathbb{R}^d} \gamma(x,y) dy = \rho(x) \quad \text{and} \quad \int_{\mathbb{R}^d} \gamma(x,y) dx = \rho'(y).$$

- $\gamma(x,y) =$ amount of mass transported from x to y
- $c(x,y) =$ cost of transporting one unit of mass from x to y, e.g. $|x-y|$, $|x-y|^2$

Issues

- Can we find an optimal measure γ which minimizes

$$\int_{\mathbb{R}^{2d}} c(x,y)d\gamma(x,y)?$$

- Under what conditions will the solution γ be unique?
- Can the optimal measure γ be characterized geometrically?
- Can we find γ explicitly?

Some known results

Optimal transport goes back to Monge (1781), Kantorovich (1942) and has recently become a very active area of mathematics,e.g. Villani (2009).

- $c(x,y) = |x-y|^2$: an optimal measure exist which is unique and it is characterized through the gradient of a convex function (Brenier, Knott and Smith, Cuesta-Albertos, Rüschendorf and Rachev)
- $c(x,y) = h(x-y)$ with h strictly convex, or $c(x,y) = l(|x-y|)$ with $l \geq 0$ strictly concave and increasing (Gangbo and McCann-1996)

Many-marginals Optimal Transportation

- γ measure in $\mathbb{R}^{Nd}$, $\rho_1, \rho_2, \ldots, \rho_N$ measures in $\mathbb{R}^d$
- The Cost Function $c : \mathbb{R}^d \times \mathbb{R}^d \ldots \times \mathbb{R}^d \to \mathbb{R} \cup \{+\infty\}$
- We want to transport mass from a given pile ρ_1 into a number of given holes $\rho_2, \rho_3, \ldots, \rho_N$, so as to minimize the transportation cost

$$\int c(x_1, x_2, \ldots, x_N) d\gamma(x_1, x_2, \ldots, x_N).$$

subject to the constraints

$$\int_{\mathbb{R}^{(N-1)d}} \gamma(x_1, x_2, \ldots, x_N) dx_2 \ldots dx_N = \rho_1(x_1), \ldots$$

$$\int_{\mathbb{R}^{(N-1)d}} \gamma(x_1, x_2, \ldots, x_N) dx_1 \ldots dx_{N-1} = \rho_N(x_N),$$

- Results by Carlier, Gangbo and Swietch, Pass

- ρ_N measure in $\mathbb{R}^{Nd}$, ρ measure in $\mathbb{R}^d$
- $0 < s < d$
- Minimize the transportation cost

$$\int_{\mathbb{R}^{Nd}} \left(\sum_{1 \le i < j \le N} \frac{1}{|x_i - x_j|^s} \right) d\rho_N(x_1, \dots, x_N)$$

subject to the constraint

$$\int_{\mathbb{R}^{(N-1)d}} \rho_N(x_1, \dots, x_N) dx_2 \dots dx_N = \rho(x) \dots$$

$$\int_{\mathbb{R}^{(N-1)d}} \rho_N(x_1, \dots, x_{N-1}, x_N) dx_1 \dots dx_{N-1} = \rho(x).$$

- We can symmetrise the measure ρ_N-finite exchangeable.

- Coulomb: $s = d - 2$ (for DFT, $s = 1, d = 3$)
- Riesz: $0 < s < d$
- For $s = 1, d = 3$

$$E^N_{OT}[\rho] = \inf_{\rho_N} \sum_{1 \le i < j \le N} \int \frac{1}{|x_i - x_j|} d\rho_N(x_1, x_2, \ldots, x_N),$$

subject to equal marginals ρ.

Semiclassical limit

Theorem

(C, Friesecke, Klueppelberg - CPAM 2013) *Fix $\rho \in \mathcal{R}_N$. Let $N = 2$. Then*

$$\lim_{h\to 0} F_h[\rho] = E^N_{OT}[\rho]$$

for every $\rho \in \mathcal{R}_N$, where recall that

$$F_h[\rho] := \inf_{\Psi\in\mathcal{A}_N, \Psi\mapsto\rho} \Big\{ T_h[\Psi] + V_{ee}[\Psi] \Big\}.$$

- Bindini - De Pascale (2017): extension to $N = 3$.
- M. Lewin (2017), C, Friesecke, Klueppelberg (2017): extension to $N \geq 4$
- In physics literature: Seidl'99, Seidl/Perdew/Levy 1999, Seidl/Gori-Giorgi/Savin 2007

The 2-marginal Optimal Transport Problem with Coulomb Cost

- ρ_2 measure in $\mathbb{R}^{2d}$, ρ measure in $\mathbb{R}^d$
- Minimize the transportation cost

$$\int_{\mathbb{R}^{2d}} \frac{1}{|x-y|} d\rho_2(x,y)$$

subject to the constraint

$$\int_{\mathbb{R}^d} \rho_2(x,y)dy = \rho(x) \quad \text{and} \quad \int_{\mathbb{R}^d} \rho_2(x,y)dx = \rho(y).$$

- General pattern: $c : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R} \cup \{+\infty\}$,with $c(x,y) := l(|x-y|)$, such that $l \geq 0$ is strictly convex, strictly decreasing and C^1 on $(0,\infty)$, $l(0) = +\infty$.

Theorem

(C, Friesecke, Klueppelberg - CPAM 2013)
Let $c(x,y) := l(|x-y|)$, such that $l \geq 0$ is strictly convex, strictly decreasing and C^1 on $(0,\infty)$, $l(0) = +\infty$. Take $\rho \in \mathcal{P}(\mathbb{R}^d) \cap L^1(\mathbb{R}^d)$. Then

- *There exists a unique optimizing measure ρ_2 with minimizer of Monge form, i.e.*

$$\rho_2 = (id, T)_{\#\rho},$$

where the optimal map $T : \mathbb{R}^d \to \mathbb{R}$ is unique. Moreover $\rho \circ T^{-1} = \rho$.

Explicit solution

- Explicit Solution: For $d = 1$, for all marginals. As simple example, take ρ to be the uniform measure on $[0, 1]$. Then $\rho_2 = (id, T)_{\#\rho}$, and T rigidly switches right and left half of $[0, 1]$.
- More precisely, we have $T(x) = x + 1/2$ for $x < 1/2$, and $T(x) = x - 1/2$ for $1/2 < x < 1$.
- For $d \geq 2$, explicit solution for all symmetric marginals. Then for ρ_1 and ρ_2 densities of μ, ν, with $\rho_1(x) = \lambda_1(|x|)$ and $\rho_2(x) = \lambda_2(|x|), x \in \mathbb{R}^d$.

Many-marginals optimal transport problem

- Kantorovich problem coincides with infimum over Monge states "strongly correlated electrons" (Colombo-Di Marino 2015)
- Existence and uniqueness of Monge solution for $N \geq 2$ in $d = 1$ (Colombo-De Pascale-Di Marino 2013)
- Buttazzo, De Pascale & Gori-Giorgi (2012); Pass (2013); Benamou, Carlier & Nenna (2015); Di Marino, Gerolin & Nenna (2015)

The infinite-dimensional Optimal Transportation problem

- Let γ be an infinite dimensional measure, γ symmetric (exchangeable), ρ probability measure in $\mathbb{R}^d$.

$$F_{OT}^{\infty}[\rho] = \inf_{\gamma} \lim_{N\to\infty} \frac{1}{\binom{N}{2}} \int_{\mathbb{R}^{dN}} \sum_{1\le i<j\le N} l(x-y)d\gamma(x_1,..,x_N),$$

subject to the constraint

$$\int_{\mathbb{R}\times\mathbb{R}\times\ldots} \gamma(x_1,x_2,\ldots,x_N,\ldots)dx_2dx_3\ldots = \rho(x_1).$$

Theorem

(C, Friesecke, Pass - Calc Var PDEs 2015)

$$\lim_{N\to\infty} F_{OT}^{N}[\rho] = F_{OT}^{\infty}[\rho] = \frac{1}{2}\int_{\mathbb{R}^{2d}} l(x-y)\rho(x)\rho(y)dxdy.$$

C, di Marino, Lewin, Lieb, Petrache ...

$$\lim_{N\to\infty} N^{-1-s/d}\left(E^N_{OT,s}[\rho] - \frac{N^2}{2}\int_{\mathbb{R}^{2d}} \frac{1}{|x-y|^s}\rho(x)\rho(y)dxdy\right) = ?$$

- Lieb-Oxford bound

$$N^{-1-s/d}\left(E^N_{OT,s}[\rho] - \frac{N^2}{2}\int_{\mathbb{R}^{2d}} \frac{1}{|x-y|^s}\rho(x)\rho(y)dxdy\right) \geq -C_{LO}\int_{\mathbb{R}^d}\rho(x)^{1+s/d}dx.$$

- Trivially, we have

$$E^N_{OT,s}[\rho] - E^\infty_{OT}[\rho] \leq 0.$$

- Question: Does the limit exit?

- (Lewin, Lieb, Seiringer (arxiv), C., Petrache (arxiv)) Exists $C(d,s) > 0$ such that

$$\lim_{N\to\infty} N^{-1-s/d}\left(E^N_{OT,s}[\rho] - \frac{N^2}{2}\int_{\mathbb{R}^{2d}} \frac{1}{|x-y|^s}\rho(x)\rho(y)dxdy\right)$$
$$= -C(d,s)\int_{\mathbb{R}^d}\rho(x)^{1+s/d}dx = -C_{unif}\int_{\mathbb{R}^d}\rho(x)^{1+s/d}dx$$

- Uniform marginal: $\rho_\Omega = 1_\Omega/|\Omega|$ (uniform electron gas)
- Exact value of C_{unif} is unknown, although everybody thought for a long time that it is approx 1.4441
- C_{unif} is exactly known for $d = 1$ (di Marino-2017).

Connection with Coulomb and Riesz gases (Jellium)

- N electrons and a neutralizing background in a domain Ω with $|\Omega| = N$.
- Minimize over x_i

$$\sum_{1\leq i<j\leq N} \frac{1}{|x_i - x_j^s|} - \sum_{j=1}^{N} \int_\Omega \frac{1}{|x_j - y|^s} dy + \frac{1}{2} \int_\Omega \int_\Omega \frac{1}{|x-y|^s} dxdy$$

- Let minimization be $\xi(N,\Omega)$, then the limit (Lieb & Narnhofer 1975)

$$\lim_{N\to\infty} \frac{\xi(N,\Omega)}{N^{1+s/d}} = -C_{jel}.$$

- Lewin-Lieb (2015): comparison with uniform electron gas constant in $d = 3$
- For $d - 2 < s < d$, we have (C-Petrache (on arxiv on Monday))

$$C_{unif} = C_{Jel}.$$

Sandier, Serfaty, Rougerie, Petrache ...

- Let $V : \mathbb{R}^d \to \mathbb{R}$ be a confining potential growing at infinity
- For $0 < d - 2 \leq s < d$, let

$$H_N(x_1, \dots, x_N) := \sum_{i \neq j} \frac{1}{|x_i - x_j|^s} + N \sum_i V(x_i).$$

- Let μ_V be the minimizer (among probability measures) of

$$\mathcal{E}_V(\mu) = \int \int \frac{1}{|x-y|^s} d\mu(x) d\mu(y) + \int V(x) d\mu(x)$$

- If the density ρ_V is smooth enough

$$\min_{x_1,\dots,x_N} H_N(x_1, \dots, x_N) - N^2 \mathcal{E}_V(\mu_V) = C_{Jel} N^{1+\frac{s}{d}} \int_\Sigma \rho^{1+\frac{s}{d}}(x) dx + o\left(N^{1+\frac{s}{d}}\right).$$

- C_{Jel} minimizer of a limiting energy $\mathcal{W}$
- Abrikosov crystallization conjecture: in $2d$, the regular triangular lattice is a minimizing configuration for $\mathcal{W}$.
- Known for Coulomb case in $d = 2$ (Sandier, Serfaty 2012)
- For general dimension, the conjecture is that the minimum of $\mathcal{W}$ for all $d - 2 \leq s < d$ is always achieved by some lattice.

THANK YOU!

Theorem

(C, Frieescke, Klueppelberg - CPAM 2013) *Suppose that* $\mu = \nu$. *Let* $t \in (0, \infty)$ *and let*

$$F_1(t) = |S^{d-1}| \int_0^t \lambda(s) s^{d-1} ds$$

and

$$F_2(-t) = |S^{d-1}| \int_t^\infty \lambda(s) s^{d-1} ds.$$

Then

$$g(t) = F_2^{-1}(F_1(t)).$$