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Quantum Monte Carlo with very large multideterminant wavefunctions

Anthony Scemama¹ and Thomas Applencourt¹ and Emmanuel Giner² and Michel Caffarel¹

Lab. Chimie et Physique Quantiques, CNRS-Université de Toulouse, France. and

²Dipartimento di Scienze Chimiche e Farmaceutiche,

Università degli Studi di Ferrara, Ferrara, Italie.

An algorithm to compute efficiently the first two derivatives of (very) large multideterminant wavefunctions for quantum Monte Carlo calculations is presented. The calculation of determinants and their derivatives is performed using the Sherman-Morrison formula for updating the inverse Slater matrix. An improved implementation based on the reduction of the number of column substitutions and on a very efficient implementation of the calculation of the scalar products involved is presented. It is emphasized that multideterminant expansions contain in general a large number of identical spin-specific determinants: for typical configuration interaction-type wavefunctions the number of unique spin-specific determinants N_{det}^{σ} ($\sigma = \uparrow, \downarrow$) with a non-negligible weight in the expansion is of order $\mathcal{O}(\sqrt{N_{\text{det}}})$. We show that a careful implementation of the calculation of the $N_{\rm det}$ -dependent contributions can make this step negligible enough so that in practice the algorithm scales as the total number of unique spin-specific determinants, $N_{det}^{\uparrow} + N_{det}^{\downarrow}$, over a wide range of total number of determinants (here, N_{det} up to about one million), thus greatly reducing the total computational cost. Finally, a new truncation scheme for the multideterminant expansion is proposed so that larger expansions can be considered without increasing the computational time. The algorithm is illustrated with all-electron Fixed-Node Diffusion Monte Carlo calculations of the total energy of the chlorine atom. Calculations using a trial wavefunction including about 750 000 determinants with a computational increase of ~ 400 compared to a single-determinant calculation are shown to be feasible.

I. INTRODUCTION

In a series of recent works we have proposed to use very large configuration interaction (CI) trial wave functions in Fixed-Node Diffusion Monte Carlo (FN-DMC).[1-4] The main bottleneck of such calculations is the price to pay for computing the first two derivatives of the trial wavefunction at each Monte Carlo step. In the present paper, we describe in detail the various strategies we have devised to make such calculations feasible. To illustrate quantitatively the performance of our algorithm, let us mention that in a first application to the oxygen atom,[3] converged all-electron Fixed-Node DMC calculations have been possible with a trial wavefunction including up to 100 000 Slater determinants. In another application to the metal atoms of the 3d series, [1] up to about 48 000 determinants for all-electron FN-DMC simulations have been used. In the illustrating case of the chlorine atom used here, a converged all-electron Fixed-Node DMC calculation including up to 750 000 Slater determinants is presented. The trial wavefunction and its derivatives being expressed as a sum of determinants, the computational time needed at each Monte Carlo step is expected to scale linearly in the number of determinants, a situation which can rapidly become intractable if large expansions are desired (say, greater than a few thousands).

To tackle this difficulty a number of methods have been recently proposed. Nukala and Kent [5] have introduced a recursive algorithm for updating the Slater determinants reducing significantly the computational complexity. In 2011, Clark *et al.* have proposed the Table method[6] which leads to a total cost per step scaling as $\mathcal{O}(N_{\rm elec}^2) + \mathcal{O}(N_s N_{\rm elec}) + \mathcal{O}(N_{\rm det})$, $N_{\rm elec}$ being the number of electrons, N_s the number of single excitations, and $N_{\rm det}$, the number of determinants. In the case of the water molecule a speedup of about 50 has been obtained. More recently, Weerasinghe *et al.* proposed a compression algorithm[7] based on the idea of reducing the number of determinants of the expansion by combining repeatedly determinants differing by one single orbital. The total cost per step is then reduced by about the compression factor, that is the ratio of the initial to the final number of determinants. When applied to the first-row atoms, a reduction of the number of determinants by a factor of up to about 27 has been obtained (however, for the sake of comparison this factor should be reduced here to about 11, see note [8]).

Here, we present our approach to reduce the computational cost of large multideterminant expansions, as it is implemented in the QMC=Chem program developed in our group.[9] Before describing our algorithm it is important to emphasize on a fundamental and general aspect regarding efficient calculations of large multi-determinant expansions. Chemical systems studied in quantum chemistry are in general compact (not extended over large portion of space like, for example, in solid-state applications) and include a fixed and moderate number of electrons (say, up to a thousand of active electrons). It is thus important to be very cautious with the notion of scaling law of the computational effort as a function of the various critical parameters: Number of electrons, orbitals, and determinants. Indeed, the asymptotic regime where such scaling laws are valid is not necessarily reached in practice and the prefactors generally play a crucial role. In particular, the algorithm leading to the best theoretical scaling law is not necessarily in practice the most optimal

one, as will be the case here. Following this idea, our algorithm has been designed to be a good compromise between good scaling laws and efficient practical implementation on modern processors. A detailed discussion of this important aspect is presented in sectionV.

The standard approach in QMC is to use a Slater-Jastrow trial wavefunction consisting of a determinantal CI-type expansion and a Jastrow prefactor to describe the explicit electron-electron and electron-electron-nucleus interactions (dynamical correlation effects). The Jastrow factor can be treated individually using standard techniques with a computational cost of about $\mathcal{O}(N_{\rm elec}^2)$ or even less if unphysical long-range interactions are cut off. In what follows, the Jastrow prefactor will thus be omitted for simplicity.

A general N-electron and N_{det} -determinant CI wave function Ψ can be expressed in the spin-free formalism used in QMC, denoting $\mathbf{R} = (\mathbf{r}_1, ..., \mathbf{r}_N)$ the full set of electron space coordinates, and \mathbf{R}_{\uparrow} and \mathbf{R}_{\uparrow} the two subsets of coordinates associated with \uparrow and \downarrow electrons :

$$\Psi(\mathbf{R}) = \sum_{k=1}^{N_{\text{det}}} c_k \text{Det} \mathbf{S}_k^{\uparrow}(\mathbf{R}_{\uparrow}) \text{Det} \mathbf{S}_k^{\downarrow}(\mathbf{R}_{N_{\downarrow}})$$
(1)

In this formula, the matrix elements of the $N_{\sigma} \times N_{\sigma}$ Slater matrices \mathbf{S}_{k}^{σ} ($\sigma = \uparrow, \downarrow$) are defined as $[\mathbf{S}_{k}^{\sigma}]_{ij} = \phi_{j}(\mathbf{r}_{i})$ where ϕ_i are single-particle molecular orbitals (for simplicity, a common set of orbitals for \uparrow - and \downarrow - electrons is used here, the generalization to two different sets being straightforward). The Slater matrices are labelled by an integer kdefining which specific subset of N_{σ} molecular orbitals is used to build it, the molecular orbitals being chosen among a set of $N_{\rm MO}$ active orbitals $[\binom{N_{\rm MO}}{N_{\sigma}}]$ such possibilities]. It must be emphasized that expansion (1) contains in general a large number of identical spin-specific determinants (in the case of the chlorine atom treated here, only 35 584 determinants are different out of the 1 000 000 determinants of the expansion, see Table III). In practice, it is then important to calculate only once these unique determinants. A convenient form for the CI wavefunction taking account of this aspect is the following bilinear form

$$\Psi(\mathbf{R}) = \sum_{i=1}^{N_{\text{det}}^{\uparrow}} \sum_{j=1}^{N_{\text{det}}^{\downarrow}} C_{ij} D_i^{\uparrow}(\mathbf{R}_{\uparrow}) D_j^{\downarrow}(\mathbf{R}_{\downarrow}) = \mathbf{D}_{\uparrow}^{\dagger} \mathbf{C} \mathbf{D}_{\downarrow}.$$
 (2)

where \mathbf{D}_{σ} are column vectors containing the values at the σ -electron positions of the N_{det}^{σ} different determinants appearing in the N_{det} -expansion, Eq.(1), and **C** is the matrix of coefficients of size $N_{det}^{\uparrow} \times N_{det}^{\downarrow}$. In practical applications the wavefunction (2) is rarely

In practical applications the wavefunction (2) is rarely the full CI expansion (except for small systems or very small basis set) but some approximate form resulting usually from the truncation of a limited configuration interaction (typically, CISD) or CASSCF calculation using a threshold for determinantal coefficients. In the case of the Full Configuration Interaction (FCI) where all possible determinants are considered, N_{det}^{σ} attains its maximal value of $\binom{N_{\mathrm{MO}}}{N_{\sigma}}$. In that case, $N_{\mathrm{det}} = N_{\mathrm{det}}^{\uparrow} \times N_{\mathrm{det}}^{\downarrow}$ and the number of unique spin-specific determinants $D^{\sigma}(\mathbf{R})$ is of order $\sqrt{N_{\mathrm{det}}}$. In practice, using truncated forms the number of unique determinants of non-negligible weight also follows a similar rule, essentially because the most numerous excitations implying multiple excitations of electrons of same spin plays physically a marginal role (see note [10] for a more quantitative discussion). As a consequence, we note that the constant coefficient matrix \mathbf{C} is usually (very) sparse since it contains N_{det} non-zero entries where $N_{\mathrm{det}} \ll N_{\mathrm{det}}^{\uparrow} \times N_{\mathrm{det}}^{\downarrow}$. In section II all theoretical and practical details of our

algorithm is presented. In section III, a new truncation scheme for the CI expansion motivated by the structure of the bilinear form is proposed. This truncation scheme allows to compute less \uparrow - and \downarrow - determinants than in the standard procedure where a threshold is applied on the coefficients $|c_k|$ of Eq.(1) (see, e.g. [11]). In section IV, numerical results for the chlorine atom are presented to illustrate the various aspects of the algorithm using CI wave functions containing up to one million of Slater determinants. In this example it is shown that the FN-DMC energy can be obtained with a trial wavefunction including about 750 000 determinants with a computational increase of only ~ 400 compared to the same calculation using a single determinant. In section V a number of important remarks we believe to be important to take into account when comparing and implementing different algorithms are made. As an illustration, a comparison of the performance of our algorithm compared to that of the Table method of Clark *et al.*,[6] is presented. Finally, a summary of our main results is presented in Sec.6.

II. ALGORITHM AND IMPLEMENTATION

At every Monte Carlo step, the values of all the $N_{\rm MO}$ molecular orbitals (MOs) are computed (or a subset if some orbitals are never used in Ψ) at all electron positions and stored in an $(N_{\rm elec}^{\uparrow} + N_{\rm elec}^{\downarrow}) \times N_{\rm MO}$ array Φ . Similarly, the derivatives of the MOs with respect to the electron coordinates (gradients $\nabla_{x,i}, \nabla_{y,i}, \nabla_{z,i}$, and Laplacian Δ_i) are stored in four arrays $\nabla_x \Phi$, $\nabla_y \Phi$, $\nabla_z \Phi$, and $\Delta \Phi$. Our implementation has already been detailed in reference [12], but let us recall that this step can be computed very efficiently on modern x86 central processing units (CPUs) as it makes an intensive use of vector fused multiply-add (FMA) instructions and has a very low memory footprint. In this section, we describe how the multi-determinant wave function is evaluated, as well as its derivatives (gradients and Laplacian).

A. Pre-processing

To take full advantage of the bilinear form, Eq.(2), a preliminary step to be done only once before the QMC run is performed. The purpose is twofold. First, to define

List index	Decimal	Binary	Determinant
1	15	00001111	$ 1234\rangle$
2	23	00010111	$ 1235\rangle$
3	27	00011011	$ 1245\rangle$
4	29	00011101	$ 1345\rangle$
5	30	00011110	$ 2345\rangle$
6	39	00100111	$ 1236\rangle$
7	43	00101011	$ 1246\rangle$
8	45	00101101	$ 1346\rangle$

TABLE I: Ordering of determinants given by Eq. (3).

a convenient encoding of the determinants making their manipulation easy and very rapid, and their storage requirements very low. Second, to introduce a comparative function allowing to sort the determinants so that contiguous determinants in the sorted list are likely to have a small number of differences in terms of multiple-particle excitations. This step will be important to minimize the number of Sherman-Morrison updates of the Slater matrices as discussed in the next section.

Encoding. Determinants are initially encoded using 64bit integers as described in reference [13]: When the number of MOs is less or equal to 64, one integer encodes the occupation of the orbitals by the \uparrow electrons and another one encodes the occupation of the orbitals by the \downarrow electrons, by setting to one the bits corresponding to the positions of occupied MOs. For instance, the Hartree-Fock determinant for the chlorine atom (9 \uparrow -electrons and 8 \downarrow -electrons) is encoded as (511,255), which is in binary representation (111111111,1111111), and the doublyexcited determinant resulting from an excitation from the MO #7 to #12 for a \uparrow and \downarrow electron is (2495,2239) or (100110111111,100010111111). When the system contains more than 64 MOs, several $N_{\rm int}$ 64-bit integers are used for each spin-specific determinant. The initial storage requirement is therefore $N_{det} \times (|N_{MOs}/64| + 1) \times 16$ bytes.

The \uparrow and \downarrow determinants are treated in two distinct lists. Each spin-specific list is then treated independently as follows.

Sorting of determinants The list of determinants is sorted with respect to some comparison function. We recall that in a sort algorithm a key is associated with each element of the list and that the choice of the comparison function is not unique. Furthermore, an exact mapping between the elements of the list and the values of the key is not necessary (several determinants can have a common key). We have tested a variety of keys with the objective of having both a simple and efficient encoding and an ordered list of determinants where contiguous determinants have a minimal number of differences in terms of particle-excitations with high probability.

The key ω used here is the numerical value of the 64bit integer obtained by accumulating an **xor** operation (\oplus) on all the $N_{\rm int}$ 64-bit integers i_n constituting the determinant

$$\omega = i_1 \oplus \dots \oplus i_{N_{\text{int}}} - 2^{63} \tag{3}$$

As Fortran does not handle unsigned integers, we shift the value by -2^{63} to get an ordering consistent with the unsigned representation. Table I gives an example of the ordering with 4 electrons in 8 orbitals. One can remark that the probability of using a single excitation to go from one determinant to the next one in the list is very high. The sort is performed in a linear time with respect to N_{det}^{\uparrow} and N_{det}^{\downarrow} thanks to the radix sort algorithm.[14] Then, duplicate determinants are filtered out by searching for duplicates among determinants giving the same key ω . At this point, we have two spin-specific lists of sorted determinants containing respectively N_{det}^{\uparrow} and N_{det}^{\downarrow} unique determinants.

Sparse representation of C_{ij} . We now want to express the matrix of coefficients \mathbf{C} in a sparse coordinate format made of an array of values, an array of column indices, and an array of row indices. Note that the dimension of such arrays is exactly N_{det} . For each determinant product in Eq.2, we compute the key ω corresponding to the \uparrow determinant. As the list of unique determinants is sorted, we can use a binary search to find its position i in the list in logarithmic time. This position is appended to the list of row indices. Similarly, the list of column indices is updated by finding the position j of the \downarrow determinant. To improve the memory access patterns in the next steps, the value $N_{\text{det}}^{\uparrow} \times (j-1) + i$ is appended to an additional temporary array. Finally, the additional temporary array is sorted (in linear time with the radix sort), and we apply the corresponding ordering to the three arrays containing the sparse representation of the C matrix. Now, the elements of the C matrix are ordered such that reading the arrays sequentially corresponds to reading the matrix column by column.

Let us emphasize that this pre-processing step is not a bottleneck as it scales linearly with the number of determinant products and has to be done only once. For instance, this pre-processing step takes roughly 3 seconds on a single core for a wave function with one million of Slater determinants. In sharp contrast, the computations described in the next paragraphs that need to be performed at every Monte Carlo step are critical.

B. Calculation of the vectors D_{\uparrow} and D_{\downarrow}

The list of integers corresponding to the indices of the molecular orbitals occupied in the first determinant D_1^{\uparrow} is decoded from its compressed 64-bit integer representation. This list is used to build the Slater matrix \mathbf{S}_1^{\uparrow} corresponding to D_1^{\uparrow} by copying the appropriate N_{\uparrow} columns of Φ . We then evaluate the determinant and the inverse Slater matrix in the usual way: we perform the LU factorization of \mathbf{S}_1^{\uparrow} using partial pivoting (using the dgetrf

LAPACK routine[15], $\mathcal{O}(N_{\text{elec}}^{\uparrow 3}))$. It is now straightforward to obtain the determinant $D_1^{\uparrow}(\mathbf{R}_{\uparrow})$, and the inverse Slater matrix $(\mathbf{S}_1^{\uparrow})^{-1}$ is obtained using the dgetri LAPACK routine in $\mathcal{O}(N_{\text{elec}}^{\uparrow 3})$. If the dimension of the Slater matrix is smaller than 6×6 , one can remark that this cubic algorithm will cost more than the naïve $\mathcal{O}(N_{\text{elec}}^{\uparrow 2}!)$ algorithm. Moreover, linear algebra packages are optimized for large matrices and usually do not perform well on such small matrices. Therefore, we used a script to generate hard-coded subroutines implementing the naïve algorithm for the calculation of the determinant and the inversion of 1×1 to 5×5 matrices.

For all the remaining determinants $\{D_{i>1}^{\uparrow}\}$, the Sherman-Morrison (SM) formula is used to update the inverse Slater matrix *in place* in $\mathcal{O}(N_{\text{elec}}^{\uparrow})$. The column updates are executed sequentially by substituting one column at a time. In the case of a double excitation for instance, a sequence of two updates will be performed. The substitution taking place at k-th column, the SM formula is given by

$$[(\mathbf{S} + \mathbf{u}\mathbf{v}_k^{\dagger})^{-1} = \mathbf{S}^{-1} - \frac{\mathbf{S}^{-1}\mathbf{u}\mathbf{v}_k^{\dagger}\mathbf{S}^{-1}}{1 + \mathbf{v}_k^{\dagger}\mathbf{S}^{-1}\mathbf{u}}$$
(4)

where \mathbf{u} is the column vector associated with the substitution of molecular orbital j by molecular orbital j', $u_i = \phi_{j'}(\mathbf{r}_i) - \phi_j(\mathbf{r}_i)$ and $\mathbf{v}_k^{\dagger} = (0, \dots, 1, \dots, 0)$, the value 1 being at position k. Other implementations [6] compare the Slater matrix to a common reference, but here we perform the SM updates with respect to the previously computed determinant D_{i-1}^{\uparrow} . To avoid the propagation of numerical errors, we do the following for each D_i^{\uparrow} . If the absolute value of the ratio of the determinant with the substituted column over the previous determinant is below 10^{-3} , the current column substitution is not realized and stored in a list of failed updates. When all updates have been tried, the list of updates to do is overwritten by the list of failed updates and all the remaining updates are tried again, until the list of failed updates becomes empty. If at one iteration the length of the list of failed updates has the same non-zero length as in the previous iteration of the sequence, the SM updates are cancelled and the determinant is re-computed with the $\mathcal{O}(N_{\rm elec}^{\uparrow \ 3})$ algorithm.

The SM updates are hot spots in large multideterminant calculations, so some particular effort was invested in their computational efficiency. One can first remark that it is more efficient to use the hard-coded naïve algorithm to compute fully the inverse matrix from scratch than to do the SM update for Slater matrices with dimensions 2×2 and 3×3 (the cost of the SM update is quadratic with the size of the matrix). Therefore, the SM updates are used for sizes greater than 3×3 . Secondly, if $N_{\text{elec}}^{\uparrow}$ is small (typically less than 50), a general routine is very likely to be inefficient: for example, in double loops over *i* and *j* running from 1 to **n** the compiler is not aware

of the number of loop cycles **n** at compile time, so it will generate code to try to vectorize the loops (peeling loop, scalar loop, vector loop and tail loop) and test which branch to choose at execution time. If the loop count is low, the overhead dramatically affects the performance. For all matrix sizes in the $[4 \times 4 : 50 \times 50]$ range, we have generated size-specific subroutines from a template were the loop counts and matrix dimensions are hard-coded, in such a way to force the compiler to generate 100%vectorized loops. When needed, the tail loops are written explicitly. The binary code produced by the compiler was validated with the MAQAO[16] static analysis tool by checking that vector fused-multiply-add (FMA) instructions were produced extensively in the innermost loops of the Sherman-Morrison updates. For larger matrix sizes, a general subroutine is used. In all the different versions, we use padding in the matrices to enforce the proper memory alignment of all the columns of the matrices to enable the vectorization of the inner-most loops without the peeling loop.

The scaling of this step is $\mathcal{O}(N_{\text{elec}}^{\uparrow 2} \times N_{\text{det}}^{\uparrow})$.

C. Calculation of the gradients and Laplacian

The bilinear expression of the wave function in Eq.(2) yields the following expressions for the derivatives:

$$\nabla_{x,i}\Psi = (\nabla_{x,i}\mathbf{D}_{\uparrow})^{\dagger}\mathbf{C}\mathbf{D}_{\downarrow} + \mathbf{D}_{\uparrow}^{\dagger}\mathbf{C}(\nabla_{x,i}\mathbf{D}_{\downarrow})$$
(5)
$$\Delta_{i}\Psi = (\Delta_{i}\mathbf{D}_{\uparrow})^{\dagger}\mathbf{C}\mathbf{D}_{\downarrow} + \mathbf{D}_{\uparrow}^{\dagger}\mathbf{C}(\Delta_{i}\mathbf{D}_{\downarrow}) + 2[$$
(6)
$$(\nabla_{x,i}\mathbf{D}_{\uparrow})^{\dagger}\mathbf{C}(\nabla_{x,i}\mathbf{D}_{\downarrow}) +$$
$$(\nabla_{y,i}\mathbf{D}_{\uparrow})^{\dagger}\mathbf{C}(\nabla_{y,i}\mathbf{D}_{\downarrow}) +$$
$$(\nabla_{z,i}\mathbf{D}_{\uparrow})^{\dagger}\mathbf{C}(\nabla_{z,i}\mathbf{D}_{\downarrow})]$$

In the expression of the Laplacian of the wave function (Eq.(6)), the gradient terms $\nabla_i \mathbf{D}_{\uparrow}$ vanish when i is a \downarrow electron. Similarly, the terms $\nabla_i \mathbf{D}_{\downarrow}$ vanish when i is an \uparrow electron. As a consequence, the cross-terms involving both the gradients $\nabla_i \mathbf{D}_{\uparrow}$ and $\nabla_i \mathbf{D}_{\downarrow}$ are always zero, and the $3N_{\text{elec}}$ components of the gradient and Laplacian can be computed using the same instructions with different input data. Hence we define $\tilde{\nabla}_i$ as a four-element vector $[\nabla_x, \nabla_y, \nabla_z, \Delta]$, and one only needs to implement

$$\tilde{\nabla}_i \Psi = (\tilde{\nabla}_i \mathbf{D}_{\uparrow})^{\dagger} \mathbf{C} \mathbf{D}_{\downarrow} + \mathbf{D}_{\uparrow}^{\dagger} \mathbf{C} (\tilde{\nabla}_i \mathbf{D}_{\downarrow})$$
(7)

The gradients and the Laplacian of the wave function are computed together using Eq.(7) in an array of dimension $4 \times N_{\text{elec}}$, using the arrays $\tilde{\nabla} \mathbf{D}^{\uparrow}$ and $\tilde{\nabla} \mathbf{D}^{\downarrow}$, dimensioned respectively as $4 \times N_{\text{elec}}^{\uparrow} \times N_{\text{det}}^{\uparrow}$ and $4 \times N_{\text{elec}}^{\downarrow} \times N_{\text{det}}^{\downarrow}$. The computation of all the four components of $\tilde{\nabla} \Psi$ can be performed simultaneously using Single Instruction Multiple Data (SIMD) vector instructions. Indeed, modern x86 CPUs can use vector operations on 256- or 512 bitwide vectors, which correspond to 4 or 8 double precision elements, if the arrays are properly aligned in memory. Hence we aligned the arrays on 512-bit boundaries using compiler directives.

The $\tilde{\nabla} \mathbf{D}_{j}^{\uparrow}$ are computed using the array $\tilde{\nabla} \Phi$ and the inverse Slater matrix:

$$\tilde{\nabla}_i \mathbf{D}_j^{\uparrow} = \sum_k [\mathbf{S}^{\uparrow^{-1}}]_{ik} \tilde{\nabla} \Phi_{kj}^{\uparrow} \tag{8}$$

The innermost loop is the loop over the 4 components (gradients and Laplacian) of $\tilde{\nabla}$, so we unroll twice the loop over k to enable vector instructions also on the AVX-512 micro-architecture which requires 8 double precision elements.

As in the case of the calculation of the determinants, the scaling of this step is $\mathcal{O}(N_{\rm elec}^{\uparrow 2} \times N_{\rm det}^{\uparrow})$. The calculation of the derivatives of the total wave

The calculation of the derivatives of the total wave function is then performed using two dense matrix-vector products: $(\nabla \mathbf{D}_{\uparrow})^{\dagger} \cdot (\mathbf{C} \mathbf{D}_{\downarrow})$ and $(\mathbf{D}_{\uparrow}^{\dagger} \mathbf{C}) \cdot (\nabla \mathbf{D}_{\downarrow})$, as detailed in the next subsection.

D. Computation of the intermediate vectors and Ψ

An important point is that the two matrix-vector products $\mathbf{D}_{\uparrow}^{\dagger}\mathbf{C}$ and \mathbf{CD}_{\downarrow} need to be performed only once, and the resulting vectors are used for the computation of Ψ and $\tilde{\nabla}\Psi$. As this step consists in two sparse matrix/dense vector product, it has inevitably a low arithmetic intensity (small number of floating point operations per data loaded or stored) and the execution speed is limited by data access. It is therefore critical to optimize for this step the data movement from the main memory to the CPU cores. As the same matrix \mathbf{C} is used in both products, the two products can be computed simultaneously:

do k=1,det_num
 i = C_rows(k)
 j = C_columns(k)
 Da_C(j) = Da_C(j) + C(k)*Da(i)
 C_Db(i) = C_Db(i) + C(k)*Db(j)
enddo

In this way, the three arrays corresponding to the **C** matrix are streamed from the main memory through the CPU registers only once. The data relative to the matrix **C** can be moved from the main memory with a very low latency as the hardware prefetchers of x86 CPUs are very efficient on unit stride access patterns. Also, the ordering of the arrays of the **C** matrix in the pre-processing phase (see subsection about pre-processing) maximizes the probability of Da_C(j) and Db(j) to be in already in the CPU registers as the column index j is very likely to be constant from one iteration to the next. Da(i) and C_Db(i) are likely to be in a low-level cache (L1 or L2) as the arrays are always small, dimensioned by N_{det}^{\uparrow} and N_{det}^{\downarrow} (typically 25 KiB for a wave function with a million of Slater determinants).

The asymptotic computational cost of this step is $\mathcal{O}(N_{det})$. It is the only place in our approach where the cost is proportional to the full number of determinants. However, thanks to the implementation just presented, the prefactor is so small that we have never observed that it is a time-limiting step : in the regime where Ψ has one million of determinant products, this step takes only 10% of the total computational time.

We chose the convention that the number of \uparrow electrons is greater or equal to the number of \downarrow electrons. As a consequence the general case is that $N_{det}^{\uparrow} \geq N_{det}^{\downarrow}$ so we choose to compute the value of Ψ using the dot product $(\mathbf{D}_{\uparrow}\mathbf{C}) \cdot \mathbf{D}_{\downarrow}$ as it involves only N_{det}^{\downarrow} operations.

III. IMPROVED TRUNCATION SCHEME

In practice, to avoid to handle too many products of determinants in the CI wavefunction, Eq.(1), some sort of truncation scheme is to be introduced. In standard QMC implementations, it is usually done either by introducing a threshold parameter for the absolute value of the coefficients c_k or by taking the smallest number of products of determinants contributing to a given percentage of the norm of the wavefunction. Note that truncating coefficients of Configuration State Functions (CSFs) can also be considered as an improvement as it does not break the property of the wave function to be an eigenstate of S^2 .

In the preceding section, it has been shown how to compute as efficiently as possible the derivatives of the trial wavefunction for a given number of products of spin-specific determinants, N_{det} . A remarkable result is that the bulk of the computational effort may be reduced to the calculation of \uparrow - and \downarrow -determinants. Accordingly, to remove a product of determinants whose spin-specific determinants are already present in other products will not change the computational cost. A natural idea is thus to truncate the wavefunction by removing *independently* \uparrow - and \downarrow - determinants.

To do this, we decompose the norm of the wave function as

$$\mathcal{N} = \sum_{i=1}^{N_{\text{det}}^{\uparrow}} \sum_{j=1}^{N_{\text{det}}^{\downarrow}} C_{ij}^{2} = \sum_{i=1}^{N_{\text{det}}^{\uparrow}} \mathcal{N}_{i}^{\uparrow} = \sum_{j=1}^{N_{\text{det}}^{\downarrow}} \mathcal{N}_{j}^{\downarrow}$$
(9)

where $\mathcal{N}_i^{\uparrow} = \sum_{j=1}^{N_{det}^{\downarrow}} C_{ij}^2$ and $\mathcal{N}_j^{\downarrow} = \sum_{i=1}^{N_{det}^{\uparrow}} C_{ij}^2$ are the contributions to the norm of determinants D_i^{\uparrow} and D_i^{\downarrow} . We approximate the wave function by removing spin-specific determinants whose contribution to the norm are less than a σ -dependent threshold ϵ_{σ} chosen by the user (remove D_k^{σ} such $\mathcal{N}_k^{\sigma} \leq \epsilon_{\sigma}$).

As we shall see in the next section, this alternative truncated scheme allows to keep more determinants in the CI expansion at the same computational cost.

$N_{\rm det}$	$N_{\rm det}^{\uparrow}$	$N_{\rm det}^{\downarrow}$	$N_{\rm MOs}$	RAM (MiB)	CPU time (ms)
1	1	1	9	6.12	0.0179
10	7	7	16	6.20	0.0470
100	40	32	18	6.24	0.1765
1 000	250	186	19	6.42	0.9932
10 000	1 143	748	19	7.35	4.5962
100 000	$5\ 441$	3 756	19	13.20	20.5972
1 000 000	21 068	14 516	19	45.84	83.1611

TABLE II: Number of determinants $(N_{det}, N_{det}^{\uparrow} \text{ and } N_{det}^{\downarrow})$, number of occupied molecular orbitals (N_{MOS}) , amount of memory per core and CPU time per per core per Monte Carlo step (*without* Sherman-Morrison updates). The cc-pVDZ basis set is used.

IV. RESULTS

The chlorine atom (17 electrons) was chosen as a benchmark. The cc-pVDZ and cc-pVTZ basis sets[17] expressed in Cartesian coordinates (respectively 19 and 39 molecular orbitals) have been used. Timings were measured as the total CPU time needed for one walker to realize one Monte Carlo step (all electrons are moved). It includes the calculation of the wave function, the drift vector and the local energy. The benchmarks were run on a single-socket desktop computer, with an $Intel^{\mathbb{R}}$ Xeon[®] E3-1271 v3 quad-core processor at 3.60 GHz with the Turbo feature disabled. QMC=Chem was compiled with the Intel[®] Fortran Compiler version 15.0.2 with options to generate code optimized for the AVX2 microarchitecture, and linked with the Intel[®] Math Kernel Library (MKL). The calculation of the FN-DMC energies were performed using 800 cores on the Curie machine (TGCC/CEA/Genci). The total computational time we used to generate Figure 2 was 182 500 CPU hours.

Perturbatively selected configuration interaction wave functions of CIPSI type (Configuration Interaction using a Perturbative Selection done Iteratively, see ref.[3]) in the Full-CI space were prepared with our code (Quantum Package[18]) from one to one million determinants.

To illustrate the fact that the bilinear representation of Eq.(2) gives rise to an $\mathcal{O}(\sqrt{N_{\text{det}}})$ scaling in this case, we have measured the CPU time needed to realize one Monte Carlo step. All the determinants are computed with the cubic algorithm (no Sherman-Morrison updates). However, results obtained with SM updates show exactly the same behavior. The timings are given in table II, together with the number of \uparrow and \downarrow unique determinants, the number of occupied molecular orbitals, and the amount of RAM needed per CPU core. The computational cost compared to a single-determinant calculation is given in figure 1.

From the data of table II one can observe a CPU time scaling almost perfectly linearly with $N_{det}^{\uparrow} + N_{det}^{\downarrow}$. Indeed, fitting the data with a law of the form cN_{det}^{γ} , the value of γ obtained is 1.02. Now, regarding the scaling obtained with respect to the total number of determinant



FIG. 1: Computational cost with respect to the number of determinants, normalized to the cost of a single-determinant calculation. Results are given with and without Sherman-Morrison updates.

$N_{\rm det}$	$N_{\rm det}^{\uparrow}$	$N_{\rm det}^{\downarrow}$	$N_{\rm inv}$	$N_{\rm subst}$	CPU time(ms)
1	1	1	2.0	0	0.0179
10	7	7	2.0	29	0.0237
100	40	32	2.1	130	0.0428
1 000	250	186	2.6	925	0.1643
10000	1 143	748	5.1	$4\ 283$	0.6808
100 000	$5\ 441$	3 756	17.7	19049	3.2794
$1\ 000\ 000$	$21\ 068$	$14\ 516$	54.7	$63 \ 325$	12.8688

TABLE III: Number of determinants $(N_{\text{det}}, N_{\text{det}}^{\uparrow} \text{ and } N_{\text{det}}^{\downarrow})$, average number of matrix inversions in $\mathcal{O}(N^3)$ (N_{inv}) , average number of Sherman-Morrison column substitutions (N_{subst}) and CPU time per core per Monte Carlo step.

products, we found in all cases (tables II,III and for the two spin sectors) an exponent γ around 0.6. This value is slightly higher than the expected $\gamma = 0.5$ due to the sparsity of the **C** matrix: among all possible determinant products, many have a zero coefficient and those are not counted in N_{det} .

A. Speedup due to Sherman-Morrison updates

Now, including the Sherman-Morrison updates, a speedup of $6 - 7 \times$ is obtained. According to the documentation of the MKL library, the full matrix inversion (dgetrf followed by dgetri) uses approximately $2n^3$ floating-point (FP) operations for an $n \times n$ matrix, whereas one Sherman-Morrison column substitution in our implementation uses $5n^2 + 2n + 3$ FP operations. From the data of table III, the average number of Sherman-Morrison updates per determinant ranges between 1.7 and 2.5. From these results, one can conclude that our implementation of column substitutions has an efficiency higher than the efficiency of the matrix inversion using the MKL library for such small matrices: for

Excitation	$D^{\uparrow}D^{\downarrow}$	D^{\uparrow}	D^{\downarrow}
0	1	1	1
1	38	90	88
2	$2\ 177$	1603	1520
3	$43 \ 729$	7811	6507
4	308 045	8581	5071
5	351 182	2090	579
6	$291 \ 481$	77	0
7	3 067	0	0
8	280	0	0

TABLE IV: In the 1 000 000-determinant wave function, the number of determinants resulting from excitation operators of degree 0 to 8 applied on the Hartree-Fock reference $(D_1^{\uparrow}D_1^{\downarrow}, D_1^{\uparrow})$ or D_1^{\downarrow}).

an 9×9 matrix, two column substitution involve 1.71 times less FP operations than the full matrix inversion, which is four times less than the speedup we measure.

The average number of substitutions is lower than what one would have obtained with a fixed reference determinant. For instance, if the Hartree-Fock \uparrow and \downarrow determinants had been taken as a fixed reference and assuming all substitutions were successful (with a determinant ratio greater than 10^{-3} in absolute value), the average number of Sherman-Morrison substitutions would have been equal to 3.46 according to the data of table IV where we have measured an average of 1.78 for the same wave function with our implementation.

The average number of matrix inversions per step is at least two since one determinant has to be computed for each spin. Then, the probability of using the $\mathcal{O}(N^3)$ algorithm instead of the Sherman-Morrison updates to reduce the propagation of numerical errors stays very low below 0.17 %. We have checked that for a given set of electron coordinates the local energies computed with and without the Sherman-Morrison updates differ by no more than $2 \, 10^{-5}$ atomic units on all the wave functions. These data confirm that the numerical stability of the Sherman-Morrison updates can be controlled without affecting significantly the computational time.

B. Use of the improved truncation scheme

We have generated a wave function for the chlorine atom using the cc-pVTZ basis set with one million determinants. The determinants are generated with the CIPSI algorithm in the FCI space with 2 frozen electrons in the 1s orbital (2 MOs always doubly occupied, and 15 active electrons in 37 MOs). This wavefunction has been truncated using a standard truncation scheme based on the absolute value of the CI coefficients (products of determinants in Eq.(1) with $|c_k| \leq \epsilon$ are removed) and using the contribution of spin-specific determinants to the norm of the wavefunction as proposed in the preceding section.

Threshold ϵ	$N_{\rm det}$	$N_{\rm det}^{\uparrow}$	$N_{\rm det}^{\downarrow}$	CPU time(ms)
$ c_k > \epsilon$				
0.96	1	1	1	0.02450
0.0404	10	8	8	0.03080
0.0103	100	53	35	0.05888
2.0210^{-2}	110	54	37	0.06004
10^{-2}	1000	254	168	0.1745
2.5310^{-3}	2003	496	335	0.3364
10^{-3}	10000	1700	994	0.9732
10^{-4}	30198	3668	1853	1.920
3.5510^{-5}	100000	9256	4524	4.912
10^{-5}	348718	24758	12511	14.20
10^{-6}	993811	52291	26775	31.11
0.0	1000000	52433	26833	31.92
				
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$	$N_{\rm det}$	$N_{\rm det}$	$N_{\text{det}}^{\downarrow}$	CPU time(ms)
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon \; ; \; \mathcal{N}_{j}^{\downarrow} > \epsilon$	$N_{\rm det}$	$N_{\rm det}^{+}$	$N_{\rm det}^{\star}$	CPU time(ms)
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2}	N _{det}	N_{det}^{+}	N_{det}^{\downarrow}	CPU time(ms) 0.02450
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon \; ; \; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3}	N_{det} 1 3	N_{det}^{\dagger} 1 3	N_{det}^{*} 1 2	CPU time(ms) 0.02450 0.02688
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3}	N _{det} 1 3 86	N_{det}^{\dagger} 1 3 21	$ \begin{array}{c} N_{\text{det}}^{\downarrow}\\ 1\\ 2\\ 17 \end{array} $	CPU time(ms) 0.02450 0.02688 0.03899
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 5.10^{-4}	N _{det} 1 3 86 214	$\begin{array}{c} N_{\rm det}^{\scriptscriptstyle \parallel} \\ \hline 1 \\ 3 \\ 21 \\ 29 \end{array}$	$ \begin{array}{c} N_{\text{det}}^{\downarrow} \\ 1 \\ 2 \\ 17 \\ 28 \end{array} $	CPU time(ms) 0.02450 0.02688 0.03899 0.04636
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4}	N _{det} 1 3 86 214 1361	$N_{ m det}^{ m i}$ 1 3 21 29 93	$N_{\text{det}}^{\downarrow}$ 1 2 17 28 74	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5}	N _{det} 1 3 86 214 1361 2424	$N_{ m det}^{ m i}$ 1 3 21 29 93 120	$N_{ m det}^{\star}$ 1 2 17 28 74 89	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-5}	N_{det} 1 3 86 214 1361 2424 9485	$N_{ m det}^{ m I}$ 1 3 21 29 93 120 234		CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-6}	N_{det} 1 3 86 214 1361 2424 9485 54016	$N_{ m det}^{ m I}$ 1 3 21 29 93 120 234 772	$\begin{array}{c} N_{\rm det}^{+} \\ 1 \\ 2 \\ 17 \\ 28 \\ 74 \\ 89 \\ 166 \\ 523 \end{array}$	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855 0.5960
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-5} 10^{-6} 10^{-7}	$N_{\rm det}$ 1 3 86 214 1361 2424 9485 54016 207995	N_{det}^{\dagger} 1 3 21 29 93 120 234 772 2279	N_{det}^{+} 1 2 17 28 74 89 166 523 1389	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855 0.5960 1.740
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon$; $\mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-5} 10^{-6} 10^{-7} 10^{-8}	$\begin{array}{c} N_{\rm det} \\ 1 \\ 3 \\ 86 \\ 214 \\ 1361 \\ 2424 \\ 9485 \\ 54016 \\ 207995 \\ 459069 \end{array}$	N_{det}^{\dagger} 1 3 21 29 93 120 234 772 2279 5797	N_{det}^{+} 1 2 17 28 74 89 166 523 1389 3291	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855 0.5960 1.740 4.196
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-5} 10^{-6} 10^{-7} 10^{-8} 10^{-9}	$\begin{array}{c} N_{\rm det} \\ 1 \\ 3 \\ 86 \\ 214 \\ 1361 \\ 2424 \\ 9485 \\ 54016 \\ 207995 \\ 459069 \\ 748835 \end{array}$	N_{det}^{\dagger} 1 3 21 29 93 120 234 772 2279 5797 14456	$N_{ m det}^4$ 1 2 17 28 74 89 166 523 1389 3291 8054	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855 0.5960 1.740 4.196 9.724
Threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = \epsilon$ $\mathcal{N}_{i}^{\uparrow} > \epsilon ; \mathcal{N}_{j}^{\downarrow} > \epsilon$ 10^{-2} 5.10^{-3} 10^{-3} 5.10^{-4} 10^{-4} 5.10^{-5} 10^{-5} 10^{-6} 10^{-7} 10^{-8} 10^{-10}	$\begin{array}{c} N_{\rm det} \\ 1 \\ 3 \\ 86 \\ 214 \\ 1361 \\ 2424 \\ 9485 \\ 54016 \\ 207995 \\ 459069 \\ 748835 \\ 926299 \end{array}$	N _{det} 1 3 21 29 93 120 234 772 2279 5797 14456 30320	N_{det}^{+} 1 2 17 28 74 89 166 523 1389 3291 8054 16571	CPU time(ms) 0.02450 0.02688 0.03899 0.04636 0.08808 0.1054 0.1855 0.5960 1.740 4.196 9.724 19.18

TABLE V: Number of determinants, number of spin-specific determinants and computational cost as a function of the truncation threshold with two different truncation approaches. The cc-pVTZ basis sets is used.

The wave functions obtained after truncation as well as the computational time in milliseconds per Monte Carlo step are detailed in table V.

As it should be the timings in the case of one single or all determinants are identical in both cases. Choosing ϵ large enough, only one determinant is kept. By decreasing the threshold the number of determinants increases, but with a marked difference between the two truncation schemes. For a given total number of determinants N_{det} , the proposed scheme contains much less spin-specific determinants than in the standard case. For example, for $N_{det} \sim 100$ there are about two times less σ -determinants. For $N_{det} \sim 2~000$ the factor is about 5 and close to $N_{det} \sim 10~000$ a factor 7 is observed. Furthermore, the gains in CPU times evolve with the same factor since the computational time is proportional to the number of spin-specific determinants (not N_{det}).

On figure 2, we can see that the FN-DMC energy is converged within the error bars with a threshold of 10^{-6}



FIG. 2: Total FN-DMC energy of the chlorine atom with truncated near-Full-CI/cc-pVTZ wave functions. Spinspecific determinants with a contribution to the norm less than the threshold are removed.

Threshold	Energy (a.u.)	CPU time (hours)
10^{-2}	-460.0776(08)	15 820
510^{-3}	-460.0800(10)	14 521
10^{-3}	-460.0937(11)	14 522
10^{-4}	-460.1045(12)	19 109
10^{-5}	-460.1092(14)	$22 \ 344$
10^{-6}	-460.1067(17)	47 679
10^{-9}	-460.1113(60)	48 530

TABLE VI: All-electron Fixed-Node DMC energies. The threshold is applied to the contribution of the spin-specific determinants to the norm of the wavefunction.

on the contributions \mathcal{N}_i^{\uparrow} and $\mathcal{N}_j^{\downarrow}$ to the norm of the wave function. Table VI gives the energies of the truncated wave functions, and the CPU time needed to run the calculations.

Figure 3 compares the computational cost obtained with the two truncation approaches. For a fixed computational cost, our truncation strategy keeps a much larger number of determinant products than the standard truncation scheme. Removing spin-specific determinants which contribute to less than 10^{-5} of the norm can make the calculation of a wave function with 9 485 determinants cost only 7.6 more than a single determinant calculation. Note that with such a number the FN-DMC energy is expected to be converged as a function of the number of Slater determinants (see, Fig.2).

V. SOME REMARKS ABOUT COMPARISONS WITH OTHER METHODS

Comparing the *practical* performance of various methods is not easy. A first important aspect to consider is the formal scaling of the computational cost (both in terms of CPU and memory) as a function of the critical parameters: Number of electrons, molecular orbitals, and



FIG. 3: Computational cost with respect to the number of determinants, normalized to the cost of a single-determinant calculation. The truncation is applied to the absolute value of the CI coefficients or to the contribution to the norm of the spin-specific determinants. The value of the truncation threshold is given on the figure next to the corresponding points.

determinants. However, some caution is required since the asymptotic regime where such scaling laws are valid is not necessarily reached for the range of values considered. Here, we are in such a situation since a squareroot law for the computational cost as a function of the number of determinants is approximately observed up to about one million of determinants, despite the fact that the theoretical dependence is linear.

A second important aspect – which is in general underestimated – is the importance of optimally exploiting the high-performance capabilities of present-day processors. Such an aspect must be taken into consideration not only when implementing a given algorithm but also, and much more importantly, at the moment of deciding what type of algorithm should be used to achieve the desired calculations (algorithm design step). While describing our algorithm we have mentioned several important features. The use of vector fused-multiply add (FMA) instructions (that is, the calculation of a=a+b*c in one CPU cycle) for the innermost loops is extremely efficient and should be searched for. Using such instructions (present in general-purpose processors), up to eight FMA per CPU cycle can be performed. While computing loops, overheads are also very costly and should be reduced/eliminated. By taking care separately of the various parts of the loop (peeling loop, scalar loop, vector loop, and tail loop) through size-specific and/or hardcoded subroutines, a level of 100% vectorized loops can be reached. Another crucial point is to properly manage the data flow arriving to the processing unit. As known, to be able to move data from the memory to the CPU with a sufficiently high data transfer to keep the CPU busy is a major concern of modern calculations. Then, it is not only important to make maximum use of the low-latency cache memories to store intermediate data but also to maximize prefetching allowing the processor

to anticipate the use of the right data and instructions in advance. To enhance prefetching the algorithm should allow the predictability of the data arrival in the CPU (that is, avoid random access as much as possible). All these various practical aspects are far from being anecdotal since they may allow orders of magnitude in computational savings. We emphasize that in this work we have chosen to make use of Sherman-Morrison (SM) updates, despite the fact that it is not the best approach in terms of formal scaling (for example, the Table method discussed below has a better scaling). However, the massive calculations of scalar products at the heart of repeated uses of SM updates are so ideally adapted to the features of present-day processors just described above, that very high performances can be obtained.

To give a quantitative illustration of such ideas we present now some comparisons between the timings obtained with our algorithm and those obtained with the Table method of Clark *et al.*,[6] one of the most efficient approach proposed so far. It is clear that making *fair* comparisons between algorithms implemented within different contexts by different people is particularly difficult. Accordingly, the timings given below must be taken with lot of caution and should just be understood as an illustration of the main issues. Ultimately, it is preferable to compare the actual timings obtained for a given application, with a given code, and a given processor. In this spirit, we present in tables II and III our timings (in ms) for an elementary Monte Carlo step (all electrons moved once) in the case of the Cl atom.

We have coded the Table method in the QMC=Chem code. In brief, the approach consists in computing the N_{det}^{σ} determinants, $\text{Det}\mathbf{S}_{k}^{\sigma}$, and their derivatives, from the evaluation of the series of ratios $\operatorname{Det} \mathbf{S}_{k}^{\sigma}/\operatorname{Det} \mathbf{S}_{0}^{\sigma}$, where \mathbf{S}_0^{σ} is the reference Slater matrix. Denoting s the number of particle-hole excitations connecting \mathbf{S}_0^{σ} and \mathbf{S}_k^{σ} the ratio of determinants can be expressed as the determinant of a small sxs matrix whose matrix elements are taken from a larger table of size $N_{\sigma} \mathbf{x} M$ computed in a preliminary step (M =number of virtual orbitals used in the expansion). The main computational costs are the reading of the s^2 elements in the pre-computed table and the computation of the determinants of size s with a s^3 cost, the two steps being performed for each elementary determinant. In theory, the algorithm is attractive since it avoids the repeated computation of SM updates whose cost increases as the square of the number of σ -electrons. However, in practice this advantage can be counterbalanced by the cost of making expensive (partially) random access to the table. It is particularly true in the case where large numbers of electrons and/or basis set are used, a situation where the entire table cannot be stored in the lowest-level cache.

To quantify such aspects, we present now some measurements of the cost of the main steps of both algorithms expressed in number of CPU cycles. The task considered is the calculation of a wavefunction consisting of a total of $N_{\rm det}$ = 926299 determinants and involving

30320 different \uparrow -determinants and 16571 \downarrow -determinants (this is the wavefunction corresponding to the threshold $\epsilon_{\uparrow} = \epsilon_{\downarrow} = 10^{-10}$ in Table V). Note that time measurements are accurate with a precision of about ± 20 cycles. For the processor used here, a CPU cycle time is equal to $t_{\rm CPU} = 0.28$ ns.

Using our optimized SM algorithm, the time spent to the computation of the initial reference inverse matrix and determinant for the 9 \uparrow -electrons and 8 \downarrow electrons is measured to be 8368 and 7730 cycles, respectively. In average (over the all set of different determinants), the cost of updating the inverse Slater matrix and computing the determinant is found to be about 544 and 359 cycles, respectively. The average number of substitutions (and, thus, number of elementary SM step corresponding to one-column substitution) being about $N_{subst} \sim 1.8$, a rough estimate of the total cost is then

$$T_{\rm SM} = [8368 + 7730 + (544N_{\rm det}^{\uparrow} + 359N_{\rm det}^{\downarrow})N_{\rm subst}]t_{\rm CPU} \sim 11.3 {\rm ms}$$

in good qualitative agreement with the total timing of 19.2 ms obtained by direct measurement and reported in Table 5.

In the case of the Table method the initial step consisting in evaluating the inverse of \mathbf{S}_0^{σ} and its determinant on one hand and constructing the table on the other hand, have been measured to take 16140 and 14574 cycles, respectively (sum of \uparrow and \downarrow contributions). For each ratio to evaluate, reading the table and calculating the determinant of the $s \times s$ matrix using the LAPACK routine dgetrf, are found to take in average 2430 and 2187 cycles, for each spin respectively. An estimate of the cost is thus

$$T_{\text{Tab}} = [16140 + 14574 + (2430N_{\text{det}}^{\uparrow} + 2187N_{\text{det}}^{\downarrow})]t_{\text{CPU}} \sim 30.8 \text{ms}$$

In this case it is seen that the optimized SM algorithm is approximately three times faster than the Table method. Although this schematic comparison should be taken with lot of caution, it nevertheless illustrates that our optimized SM algorithm is a competitive algorithm. It should also be noted that in the present case, the table of the Table method is sufficiently small (518 matrix elements) to be entirely stored in the low-latency L1 cache. For larger numbers of electrons and basis sets, it will be no longer true and important additional times should be lost because of the numerous (partially) random access to higher-level memories.

VI. SUMMARY

The objective of this work was to present in detail our algorithm for computing very efficiently large multideterminant expansions. As illustrated here for the chlorine atom and elsewhere in other applications,[1–4] this algorithm allows to realize converged FN-DMC simulations using a number of determinants superior to what has been presented so far in the literature. For the chlorine atom presented here, FN-DMC calculations using about 750 000 determinants with a computational increase of only ~ 400 compared to a single-determinant calculation have been shown feasible. Several aspects make this algorithm particularly efficient. They include not only algorithmic improvements but also very practical considerations about the way the calculations are implemented on present-day processors. We strongly emphasize that this last aspect is by no way anecdotal and must absolutely be taken into account when an efficient algorithm has to be devised and implemented. Our experience shows that orders of magnitude in efficiency can be gained by taking this aspect into consideration. Here, the choice of using SM updates instead of a more elegant scheme (such as, for example, the Table method of Clark et al.[6] that has a better formal scaling) has been driven by the fact that massive computations of scalar products are ideally suited to modern processors and can be performed extremely efficiently.

As just said, we calculate the determinants and their derivatives using the Sherman-Morrison formula for updating the inverse Slater matrices, as proposed in a number of previous works. In contrast with other implementations, we have found more efficient not to compare the Slater matrix to a common reference (typically, the Hartree-Fock determinant) but instead to perform the Sherman-Morrison updates with respect to the previously computed determinant D_{i-1}^{σ} . To reduce the prefactor associated with this step we have sorted the list of determinants with a suitably chosen order so that with high probability successive determinants in the list differ only by one- or two-column substitution, thus decreasing the average number of substitution performed.

In this work, we have emphasized that multideterminant expansions contain in general a large number of identical spin-specific determinants [for typical configuration interaction-type wavefunctions the number of unique spin-specific determinants N_{det}^{σ} ($\sigma = \uparrow, \downarrow$), having a non-negligible weight in the wavefunction is of order $O(\sqrt{N_{\text{det}}})$]. To have the full benefit of this remark, that is, to get in practice a square-root law over a wide range of numbers of determinants, it is essential to be able to keep negligible the contributions whose cost scales with the total number of determinants. As described in the two sections devoted to the computation of the intermediate vectors and the gradients and Laplacian, the computationally intensive parts of such contributions can be mainly restricted to the calculation of two matrix-vector products, performed only once for the wavefunction and the $6N_{el}$ derivatives. A number of technical details related to the way such a calculation should be efficiently implemented on a modern process have been given.

Finally, by taking advantage of the bilinear form for the multideterminant expansion, Eq.(2), a new truncation scheme has been proposed. Instead of truncating the expansion according to the magnitude of the coefficients of the expansion as usual, we propose to remove spin-specific determinants instead according to their total contribution to the norm of the expansion. In this way, more determinants can be handled for a price corresponding to shorter expansions.

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- [10] This general result can be illustrated in the particular case of the chlorine atom considered here. Using our perturbatively selected CI wavefunction including up to onemillion of determinants (cc-pVDZ basis set), the number of unique spin-specific determinants N_{det}^{σ} (see, table II) is observed to scale roughly as the square root of the total number of determinants for both spins. Indeed, a least-square fit of the data using a law of the form cN_{det}^{γ} leads to about $\gamma = 0.6$ for both spin sectors. Let us now consider a CISD calculation in the same basis set. Using a value of 10^{-9} as threshold for the coefficients, the total contribution corresponding to the HF, single-, and double-excitations are found to be about 0.936, 0.002, and 0.062, respectively. Among all double excitations present in the expansion, those involving two electrons of opposite spins contribute for a total of about 0.050, while spin-like excitations contribute only for 0.008 and 0.004 for the \uparrow and \downarrow sector, respectively.
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