Diagrammatic Monte Carlo methods for non-equilibrium systems

Emanuel Gull\textsuperscript{1}, David R. Reichman\textsuperscript{2}, and Andrew J. Millis\textsuperscript{3}

\textsuperscript{1}University of Michigan, Ann Arbor, 450 Church St, Ann Arbor, 48109, USA
\textsuperscript{2}Department of Chemistry, Columbia University, New York, NY 10027
\textsuperscript{3}Department of Physics, Columbia University, New York, NY 10027

‘Diagrammatic’ or ‘continuous-time’ quantum Monte Carlo algorithms are computational methods based on a stochastic sampling of convergent perturbation series. We present some of these methods and their applications and focus on recently developed ‘bold-line’ algorithms for non-equilibrium (Keldysh) diagrammatics that allow numerically exact access to the Kondo regime of interacting quantum impurities.