Going with the flow

a solution to your sign problems

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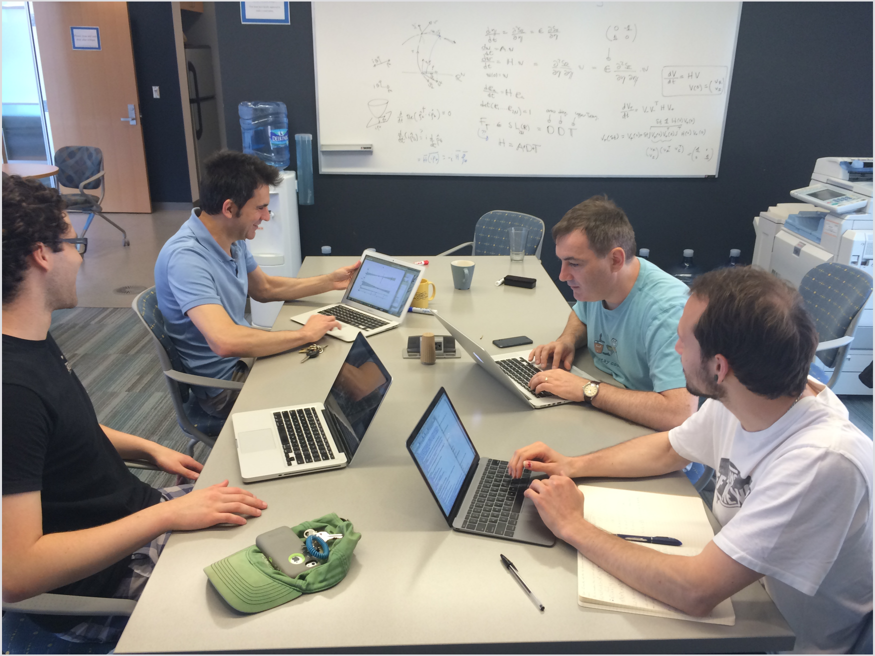
Quark Matter 2017

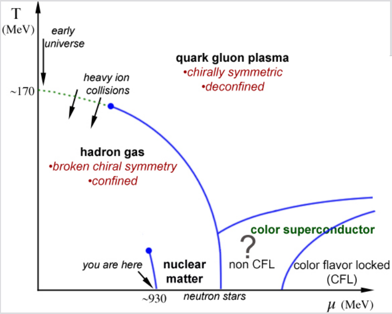
with A. Alexandru, P. Bedaque, G. Ridgway, N. Warrington

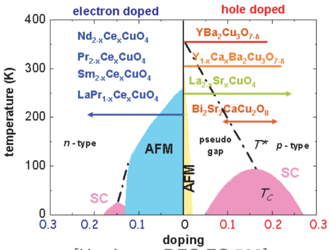
based on: 1510.03258, 1512.08764, 1604.00956, 1605.08040, 1606.02742



Motivations:

- many body systems with finite density:
  QCD, strongly correlated electrons, Hubbard model, ...





[Hartinger, DFG FG 538]

- real time physics: transport coefficients, out of equilibrium physics, thermalization, quantum chaos, ...

Monte-Carlo method and the sign problem

a robust method to study strongly coupled QFTs

$$\langle \mathcal{O} \rangle = \frac{1}{Z} \int D\phi \; e^{-S[\phi]} \mathcal{O}[\phi] \quad \Rightarrow \quad \langle \mathcal{O} \rangle = \frac{1}{\mathcal{N}} \sum_a \mathcal{O}[\phi^{(a)}]$$

$\phi^{(a)}$ sampled according to the distribution $P[\phi] = e^{-S[\phi]}/Z$

what if S is complex ? as in...

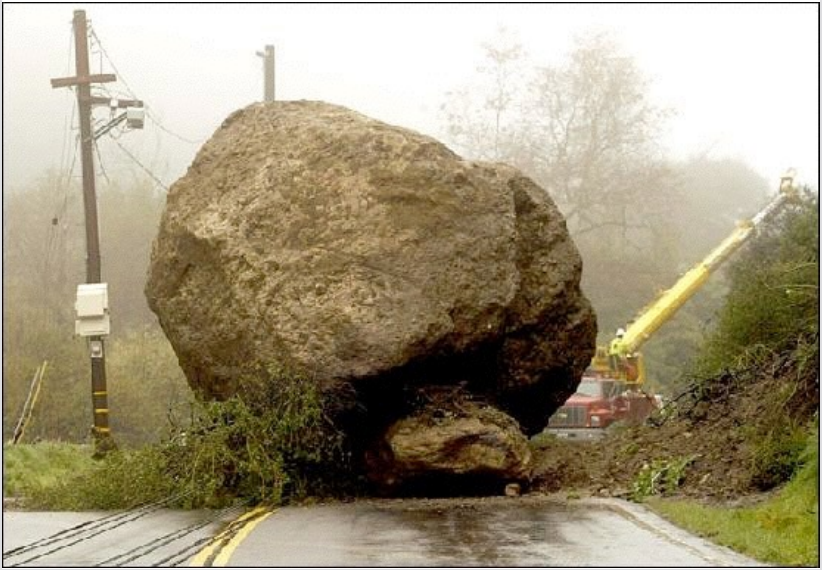
- many body systems with non-zero density: QCD, nuclear matter, Hubbard model, graphene, ...
- real time dynamics: transport coefficients, out-of-equilibrium physics, thermalization, ...
- QCD with non-zero θ

Monte-Carlo method and the sign problem

"reweighting"

$$
\begin{aligned}
\langle \mathcal{O} \rangle &= \frac{\int D\phi\ e^{-S_R[\phi]} e^{-iS_I[\phi]} \mathcal{O}[\phi]}{\int D\phi\ e^{-S_R[\phi]} e^{-iS_I[\phi]}} \\
&= \frac{\int D\phi\ e^{-S_R} e^{-iS_I} \mathcal{O}}{\int D\phi\ e^{-S_R}} \frac{\int D\phi\ e^{-S_R}}{\int D\phi\ e^{-S_R} e^{-iS_I}} \\
&= \frac{\langle \mathcal{O}\, e^{-iS_I} \rangle_{S_R}}{\langle e^{-iS_I} \rangle_{S_R}}
\end{aligned}
$$

- S_I grows with the volume $(\beta L^3) \rightarrow$ large fluctuations
- needs exponentially large resources $\Rightarrow$ ~~reweighting~~



Main idea of this talk:

complexify the fields

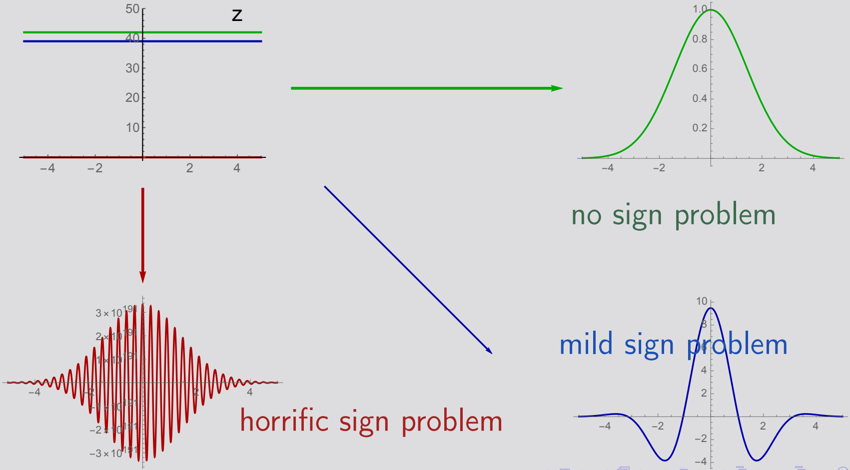
deform the integration domain such that $\mathbb{I}\mathrm{m}(S[\phi])$ varies mildly on the new domain $\Rightarrow$ reweighing ✓

[Alexandru, GB, Bedaque, Ridgway, Warrington]

- based on Picard-Lefschetz theory (complex Morse theory)
- new domain: generalization of the *Lefschetz thimble* [“multi-dimensional stationary phase contour“ $\mathbb{I}\mathrm{m}(S[\phi])=$ constant]
  [Cristoforetti et. al.; Aarts et. al.; Fujii, et. al. ; Tanizaki et. al. Alexandru, GB, Bedaque, Ridgway, Warrington; Makri, Miller, Chang (chemical physics)]
- similar ideas [Complex Langevin: Aarts, Berges, Sexty, Stamatescu; Nishimura, Ito, Nagata, Shimasaki, ...] [de Forcrand; Lombardo,Splittorff,Verbaarschot,...]

Solving the sign problem: an example

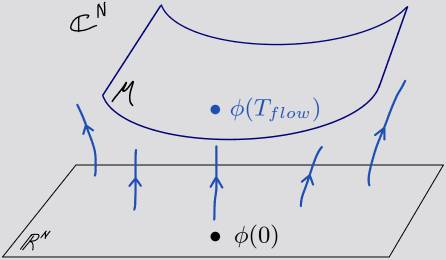
$$\int_{-\infty}^{\infty} e^{-\frac{1}{4}(z+42i)^2}\, dz = 2\sqrt{\pi}$$



Higher dimensions: QFT

holomorphic gradient flow

$$\frac{d\phi_a}{d\tau} = \overline{\frac{\partial S}{\partial \phi_a}}, \quad \phi_a \equiv x_a + i y_a \begin{cases} \frac{dx_a}{d\tau} = \frac{\partial S_R}{\partial x_a} = \frac{\partial S_I}{\partial y_a} \\ \frac{dy_a}{d\tau} = \frac{\partial S_R}{\partial y_a} = -\frac{\partial S_I}{\partial x_a} \end{cases}$$

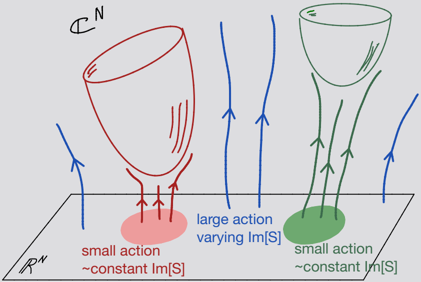


- *gradient flow:*
  increases S_R
  $\Rightarrow$ integral is well defined
- *Hamiltonian flow:*
  preserves S_I

- defines a class of alternative manifolds $\mathcal{M}$ parameterized by the "flow time" T_{flow} with identical path integrals

Higher dimensions: QFT

holomorphic gradient flow: $\frac{d\phi_a}{d\tau} = \overline{\frac{\partial S}{\partial \phi_a}}$



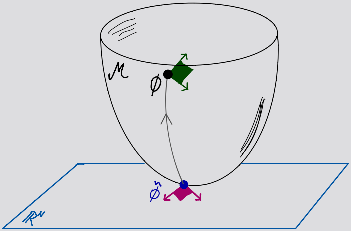
- flow $\rightarrow$ only small regions where S_I varies little contribute significantly to the integral: milder sign problem ☺
- too much flow $\rightarrow$ isolated pockets, harder to sample ☹
- adjust T_{flow} to find the best manifold $\mathcal{M}$

Monte-Carlo on $\mathcal{M}$

Metropolis algorithm on $\mathcal{M}$: [Alexandru, GB, Bedaque, Ridgway, Warrington]

- parameterize $\mathcal{M}$ with the points on $\mathbb{R}^N$
- accept / reject w.r.t. $S_{eff} = \mathbb{R}\mathrm{e}[S[\phi(\tilde{\phi})] - \log\det J]$
- reweight the remaining phase: $\mathbb{I}\mathrm{m}[S[\phi(\tilde{\phi})] - \log\det J]$

$$\langle \mathcal{O} \rangle = \frac{\int d\phi_i \, \mathcal{O} e^{-S(\phi)}}{\int d\phi_i \, e^{-S(\phi)}} = \frac{\int d\tilde{\phi}_i \, \mathcal{O} \; \overbrace{det\left(\frac{\partial \phi_i}{\partial \tilde{\phi}_i}\right)}^{J=\text{volume elm.}} e^{-S[\phi(\tilde{\phi})]}}{\int d\tilde{\phi}_i \, det\left(\frac{\partial \phi_i}{\partial \tilde{\phi}_i}\right) \; e^{-S[\phi(\tilde{\phi})]}}$$



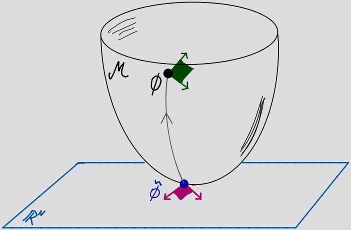
$$\frac{dJ_{ij}}{d\tau} = \overline{\frac{\partial^2 S}{\partial z_i \partial z_k} J_{kj}}$$

Monte-Carlo on $\mathcal{M}$

Metropolis algorithm on $\mathcal{M}$: [Alexandru, GB, Bedaque, Ridgway, Warrington]

- parameterize $\mathcal{M}$ with the points on $\mathbb{R}^N$
- accept / reject w.r.t. $S_{eff} = \mathbb{R}\mathrm{e}[S[\phi(\tilde{\phi})] - \log\det J]$
- reweight the remaining phase: $\mathbb{I}\mathrm{m}[S[\phi(\tilde{\phi})] - \log\det J]$

$$\langle \mathcal{O} \rangle = \frac{\left\langle \mathcal{O}\, e^{-i\,\mathbb{I}\mathrm{m}(S - \log\det J)} \right\rangle_{S_{eff}}}{\left\langle e^{-i\,\mathbb{I}\mathrm{m}(S - \log\det J)} \right\rangle_{S_{eff}}}$$



$$\frac{dJ_{ij}}{d\tau} = \overline{\frac{\partial^2 S}{\partial z_i \partial z_k} J_{kj}}$$

Results

real time physics

- 0+1d anharmonic oscillator

finite density QFT

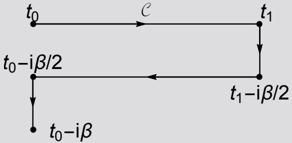
- 2d Thirring model
- 4d interacting Bose gas

Real time physics

Motivation: compute out-of-equilibrium correlators, transport coefficients non-perturbatively from first principles

main object:
$$\langle \mathcal{O}_1(t)\mathcal{O}_2(0)\rangle = Tr[\mathcal{O}_1(t)\mathcal{O}_2(0)\, e^{-\beta H}] = Tr[e^{-iHt}\mathcal{O}_1(0)e^{iHt}\mathcal{O}_2(0)e^{-\beta H}]$$

path integral representation: closed time contour [Schwinger, Keldsyh]



$t_0 \sim t_0 - i\beta$

$$S_{SK}[\phi] = \int_{\mathcal{C}} dt\, L[\phi]$$

$$\langle \mathcal{O}_1(t)\mathcal{O}_2(t')\rangle = \frac{1}{Z}\int \mathcal{D}\phi\, e^{iS_{SK}[\phi]}\mathcal{O}_1(t)\mathcal{O}_2(t')$$

$\langle e^{i\mathbb{R}\mathrm{e}[S_{SK}]}\rangle = 0$ for $x \in \mathbb{R}^N$: reweighting is not possible even with infinite statistics $\Rightarrow$ the ultimate sign problem!

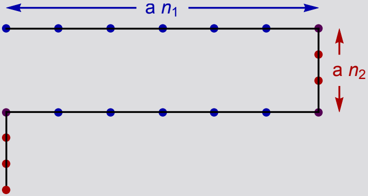
Real time physics

(1605.08040, Phys. Rev. Lett. 117, 081602)

$$L = \frac{1}{2}\dot{x}^2 + \frac{1}{2}x^2 + \frac{\lambda}{4!}x^4$$

discretization:

- lattice spacing: a,
  # of points: $N = 2(n1 + n_2)$
- real time extent: $2n_1 a$
  imaginary time extent: $2n_2 a$
  (will take $n_1 = 10, n_2 = 2$)

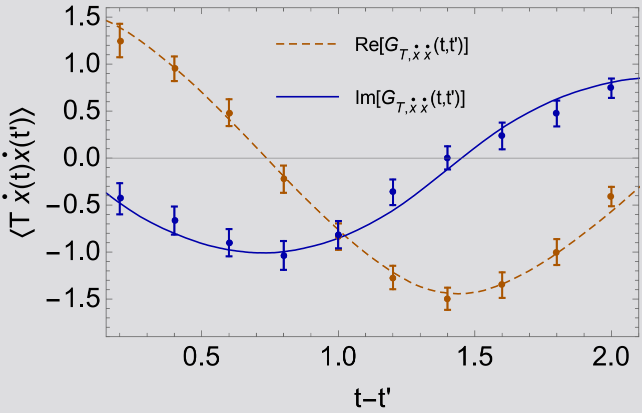


$$S = -i\sum_{i=0}^{N}\Delta t_i\left[\frac{1}{2}\left(\frac{x_{i+1}-x_i}{\Delta t_i}\right)^2 - V(x_i)\right]$$

$$\langle\mathcal{O}\rangle = \frac{\int dx_i\, e^{-S[x]}\,\mathcal{O}[x]}{\int dx_i\, e^{-S[x]}}$$

Real time physics

- consider $G(t, t') = \langle \mathrm{T}\, \dot{x}(t)\dot{x}(t') \rangle$
- response to an external force, analogue of conductivity



Finite density QFT: 2d Thirring model

(1609.01730)

a theory of interacting fermions

$$S = \int d^2x \bar{\psi}^a \left(\gamma^\mu \partial_\mu + m + \mu\gamma^0\right) \psi^a + \frac{g^2}{2N_f} (\bar{\psi}^a \gamma^\mu \psi^a)(\bar{\psi}^b \gamma_\mu \psi^b)$$

$$\to \frac{N_F}{2g^2} \int d^2x \, A_\mu A_\mu + \ln\det(\partial\!\!\!/ + A\!\!\!/ + \mu\gamma_0 + m)$$

discretization:

$$S_{lat.} = N_F \left(\frac{1}{g^2} \sum_{x,\nu} (1 - \cos A_\nu(x)) - \gamma \log\det D(A) \right)$$

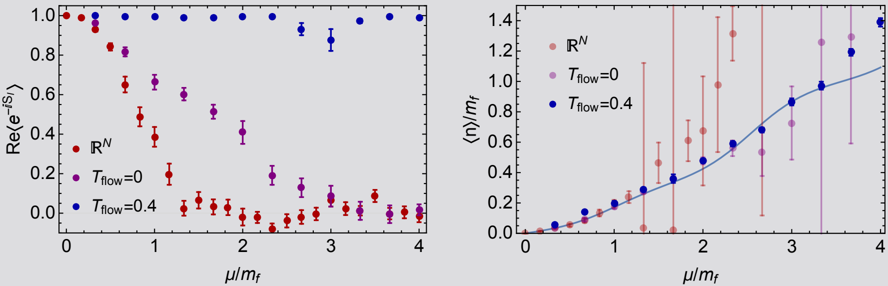
Wilson, $\gamma = 1$:

$$D^W_{xy} = \delta_{xy} - \kappa \sum\nolimits_{\nu=0,1} \left[(1-\gamma_\nu) e^{iA_\nu(x) + \mu\delta_{\nu 0}} \delta_{x+\nu,y} + (1+\gamma_\nu) e^{-iA_\nu(x) - \mu\delta_{\nu 0}} \delta_{x,y+\nu} \right]$$

staggered (Kogut-Susskind), $\gamma = 1/2$:

$$D^{KS}_{xy} = m + \frac{1}{2} \sum_{\nu=0,1} \left[\eta_\nu e^{iA_\nu(x) + \mu\delta_{\nu 0}} \delta_{x+\nu,y} - \eta^\dagger_\nu e^{-iA_\nu(x) - \mu\delta_{\nu 0}} \delta_{x,y+\nu} \right]$$

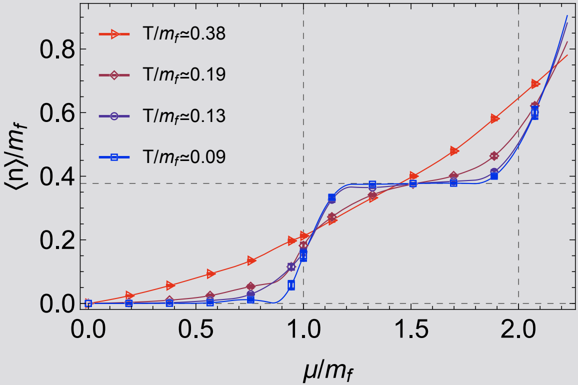
2d Thirring model



Wilson fermions, $N_f = 2$, $N_t \times N_x = 10 \times 10$

2d Thirring model

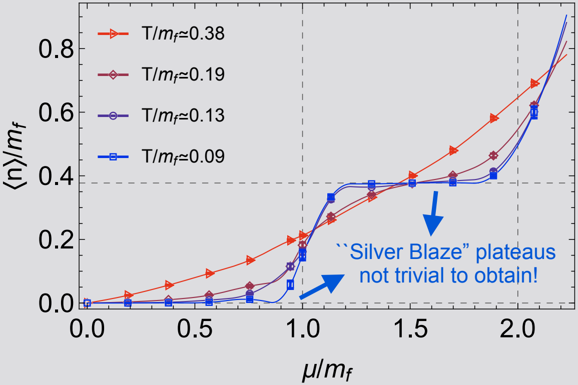
low temperature limit



staggered fermions, $N_f = 2$

2d Thirring model

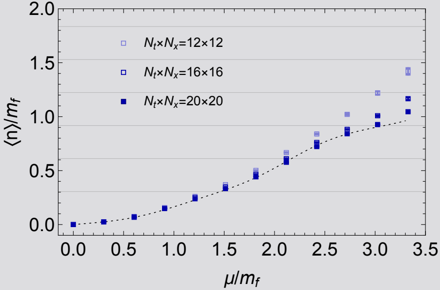
low temperature limit



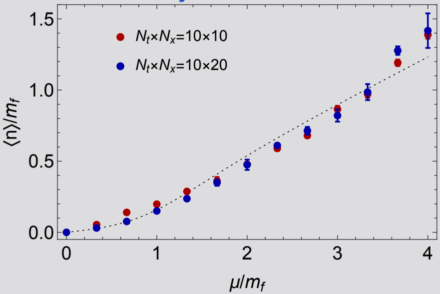
staggered fermions, $N_f = 2$

2d Thirring model

continuum limit



thermodynamic limit



staggered fermions, $N_f = 2$

4d QFT: interacting Bose gas

(1606.02742, Phys.Rev. D93 (2016) no.1, 014504)

complex scalar field: $\phi = \phi^1 + i\phi^2$

$$\mathcal{L} = |\partial_\mu \phi|^2 + (m^2 - \mu^2)|\phi|^2 + \mu\left(\phi^* \partial_0 \phi - \phi \partial_0 \phi^*\right) + \lambda|\phi|^4 + h(\phi^1 + \phi^2)$$

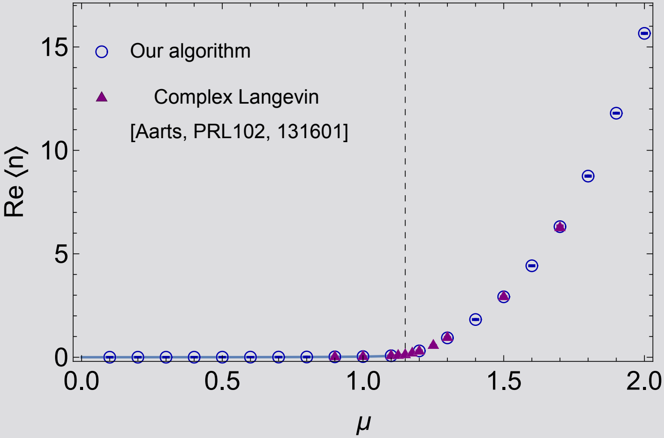
sign problem here!

discretization:

$$S_{lat.} = \sum_x \Bigg[\left(4 + \frac{m^2}{2}\right) \phi_x^a \phi_x^a + \frac{\lambda}{4} (\phi_x^a \phi_x^a)^2 - h(\phi_x^1 + \phi_x^2)$$
$$- \sum_{\nu=1}^{3} \phi_x^a \phi_{x+\hat{\nu}}^a - \cosh\mu \; \phi_x^a \phi_{x+\hat{0}}^a - i \sinh\mu \; \epsilon_{ab} \phi_x^a \phi_{x+\hat{0}}^b \Bigg]$$

sign problem here!

4d QFT: interacting Bose gas



parameters: $m = 1.0, \lambda = 1.0, h = 0.001(1 + 0.1i), V = 4^4$

Conclusions

- if you have a sign problem, complexifying of the fields is good for you
- holomorphic gradient flow: knob to control the sign problem
- QFT (fermionic, bosonic), real time ✓
- chiral symmetry breaking (on the way)

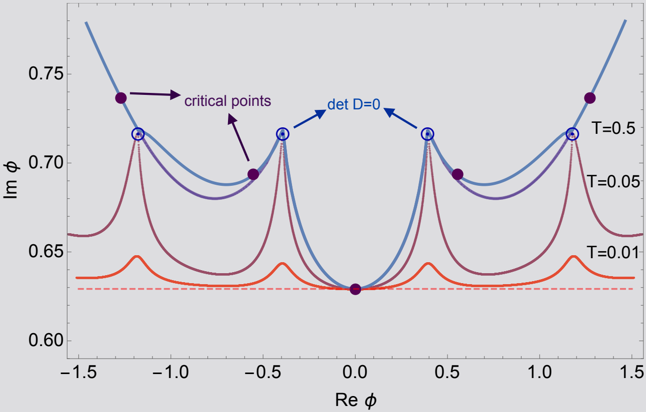
Outlook

- the manifolds can be bumpy: smarter proposals
- det J is costly: estimators, pseudo-fermions
- multimodal distributions: tempered transitions?

  [R. Neal, Statistics and Computing, 6:353 (1996)]
- gauge theories, transport coefficients . . .

2d Thirring model

integration manifolds:



projection: $\phi = \frac{1}{L^2} \sum_x A_0(x)$