

# STOCHASTIC QUANTIZATION AT FINITE CHEMICAL POTENTIAL

Gert Aarts

with I.-O. Stamatescu

arXiv:0807.1597 [hep-lat]

Swansea University



Swansea University  
Prifysgol Abertawe

# INTRODUCTION

## QCD AT NONZERO BARYON DENSITY

QCD at finite  $\mu$ : complex fermion determinant

$$\det M(\mu) = [\det M(-\mu)]^*$$

partition function: 
$$Z = \int DU e^{-S_B(U)} \det M$$

importance sampling not possible

- reweighting
- Taylor expansion
- analytical continuation
- density of states
- canonical ensemble
- ...

here:

stochastic quantization

# STOCHASTIC QUANTIZATION

## LANGEVIN DYNAMICS

- alternative nonperturbative numerical approach
- weight = equilibrium distribution of stochastic process

think: *Brownian motion*

particle in a fluid: friction ( $\gamma$ ) and kicks ( $\eta$ )  
Langevin equation:

$$\frac{d}{dt}\vec{v}(t) = -\gamma\vec{v}(t) + \vec{\eta}(t) \quad \langle \eta_i(t)\eta_j(t') \rangle = 2kT\gamma\delta_{ij}\delta(t-t')$$

equilibrium solution/noise average:

$$\lim_{t \rightarrow \infty} \frac{1}{2} \langle v_i(t)v_j(t) \rangle = \frac{1}{2} \delta_{ij} kT$$

# STOCHASTIC QUANTIZATION

## LANGEVIN DYNAMICS

apply to field theory (Parisi and Wu '81)

$$\frac{\partial \phi(x, \theta)}{\partial \theta} = -\frac{\delta S[\phi]}{\delta \phi(x, \theta)} + \eta(x, \theta)$$

Gaussian noise

$$\langle \eta(x, \theta) \rangle = 0 \quad \langle \eta(x, \theta) \eta(x', \theta') \rangle = 2\delta(x - x')\delta(\theta - \theta')$$

corresponding Fokker-Planck equation

$$\frac{\partial P[\phi, \theta]}{\partial \theta} = \int d^d x \frac{\delta}{\delta \phi(x, \theta)} \left( \frac{\delta}{\delta \phi(x, \theta)} + \frac{\delta S[\phi]}{\delta \phi(x, \theta)} \right) P[\phi, \theta]$$

stationary solution:  $P[\phi] \sim e^{-S}$

# STOCHASTIC QUANTIZATION

## LANGEVIN DYNAMICS

- real action: formal proofs of convergence  
(but can also use importance sampling)
- complex action: no formal proofs available  
(but other methods in serious trouble)

force  $\delta S/\delta\phi$  complex:

complex Langevin dynamics

example: real scalar field

$$\phi \rightarrow \text{Re } \phi + i\text{Im } \phi$$

$$\frac{\partial \text{Re } \phi}{\partial \theta} = -\text{Re} \frac{\delta S}{\delta \phi} + \eta$$

$$\frac{\partial \text{Im } \phi}{\partial \theta} = -\text{Im} \frac{\delta S}{\delta \phi}$$

observables: analytic extension

$$\langle O(\phi) \rangle \rightarrow \langle O(\text{Re } \phi + i\text{Im } \phi) \rangle$$

# (PRE)HISTORY

- Parisi and Wu '81
- Damgaard and Hüffel, Physics Reports '87

application to finite  $\mu$ :

effective three-dimensional spin models

- Karsch and Wyld '85
- Ilgenfritz '86
- Bilic, Gausterer, Sanielevici '88

# FINITE CHEMICAL POTENTIAL

WHAT WE DID

three models of the form

$$Z = \int DU e^{-S_B} \det M \qquad \det M(\mu) = [\det M(-\mu)]^*$$

- QCD in hopping expansion
- SU(3) one link model
- U(1) one link model

observables:

- (conjugate) Polyakov loops
- density
- phase of determinant

# THREE MODELS

## I: QCD IN HOPPING EXPANSION

fermion matrix:

$$M = 1 - \kappa \sum_{i=1}^3 \text{space} - \kappa \left( e^{\mu} \Gamma_{+4} U_{x,4} T_4 + e^{-\mu} \Gamma_{-4} U_{x,4}^{-1} T_{-4} \right)$$

hopping expansion:

$$\begin{aligned} \det M &\approx \det \left[ 1 - \kappa \left( e^{\mu} \Gamma_{+4} U_{x,4} T_4 + e^{-\mu} \Gamma_{-4} U_{x,4}^{-1} T_{-4} \right) \right] \\ &= \prod_{\mathbf{x}} \det \left( 1 + h e^{\mu/T} \mathcal{P}_{\mathbf{x}} \right)^2 \det \left( 1 + h e^{-\mu/T} \mathcal{P}_{\mathbf{x}}^{-1} \right)^2 \end{aligned}$$

with  $h = (2\kappa)^{N_{\tau}}$  and the (conjugate) Polyakov loops  $\mathcal{P}_{\mathbf{x}}^{(-1)}$

full gauge dynamics included



# THREE MODELS

## II: SU(3) ONE LINK MODEL

$$Z = \int dU e^{-S_B} \det M \quad \text{link } U \in \text{SU}(3)$$

$$S_B = -\frac{\beta}{6} (\text{Tr } U + \text{Tr } U^{-1})$$

determinant:

$$\begin{aligned} \det M &= \det [1 + \kappa (e^\mu \sigma_+ U + e^{-\mu} \sigma_- U^{-1})] \\ &= \det (1 + \kappa e^\mu U) \det (1 + \kappa e^{-\mu} U^{-1}) \end{aligned}$$

with  $\sigma_\pm = (\mathbb{1} \pm \sigma_3)/2$

- det in colour space remaining
- exact evaluation by integrating over the Haar measure

# THREE MODELS

## III: U(1) ONE LINK MODEL

U(1) model: link  $U = e^{ix}$  with  $-\pi < x \leq \pi$

$$S_B = -\frac{\beta}{2} (U + U^{-1}) = -\beta \cos x$$

determinant:

$$\det M = 1 + \frac{1}{2} \kappa [e^\mu U + e^{-\mu} U^{-1}] = 1 + \kappa \cos(x - i\mu)$$

partition function:

$$Z = \int_{-\pi}^{\pi} \frac{dx}{2\pi} e^{\beta \cos x} [1 + \kappa \cos(x - i\mu)]$$

- all observables can be computed analytically

# COMPLEX LANGEVIN DYNAMICS

Langevin update:

$$U(\theta + \epsilon) = R(\theta) U(\theta) \quad R = \exp \left[ i\lambda_a \left( \epsilon K_a + \sqrt{\epsilon} \eta_a \right) \right]$$

● drift term

$$K_a = -D_a S_{\text{eff}} \quad S_{\text{eff}} = S_B + S_F \quad S_F = -\ln \det M$$

● noise

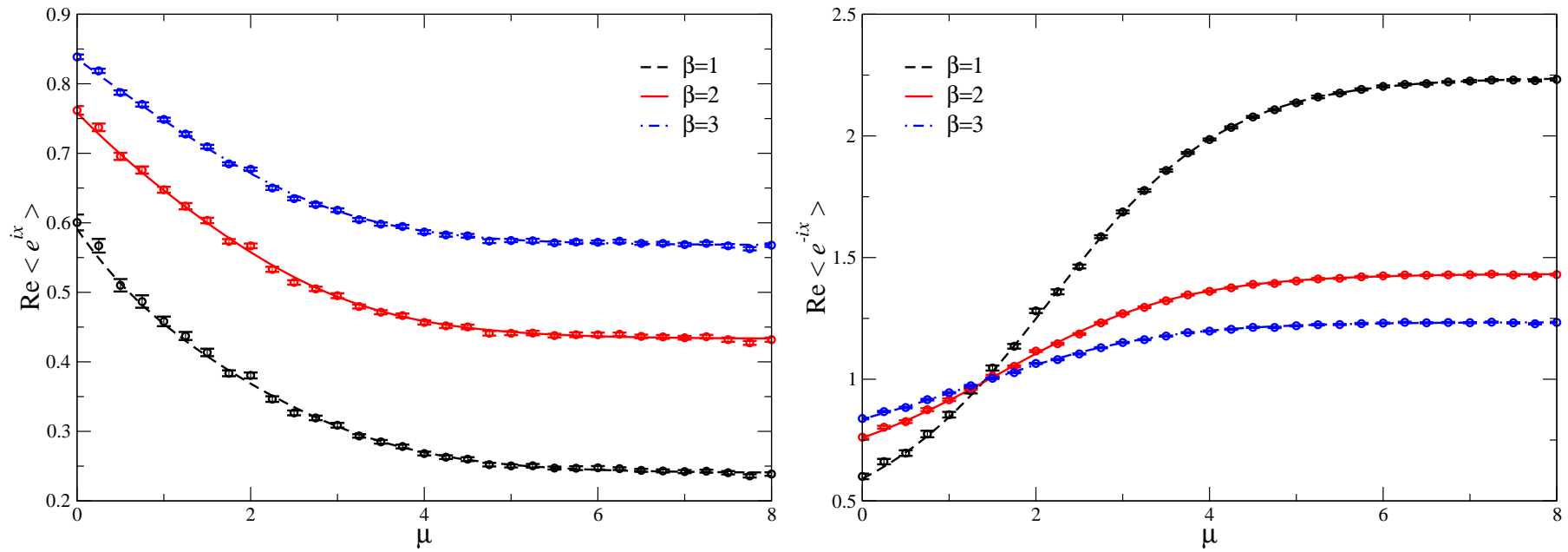
$$\langle \eta_a \rangle = 0 \quad \langle \eta_a \eta_b \rangle = 2\delta_{ab}$$

real action:  $\Rightarrow K^\dagger = K \Leftrightarrow U \in \text{SU}(3)$

complex action:  $\Rightarrow K^\dagger \neq K \Leftrightarrow U \in \text{SL}(3, \mathbb{C})$

# (CONJUGATE) POLYAKOV LOOPS

## U(1) ONE LINK MODEL

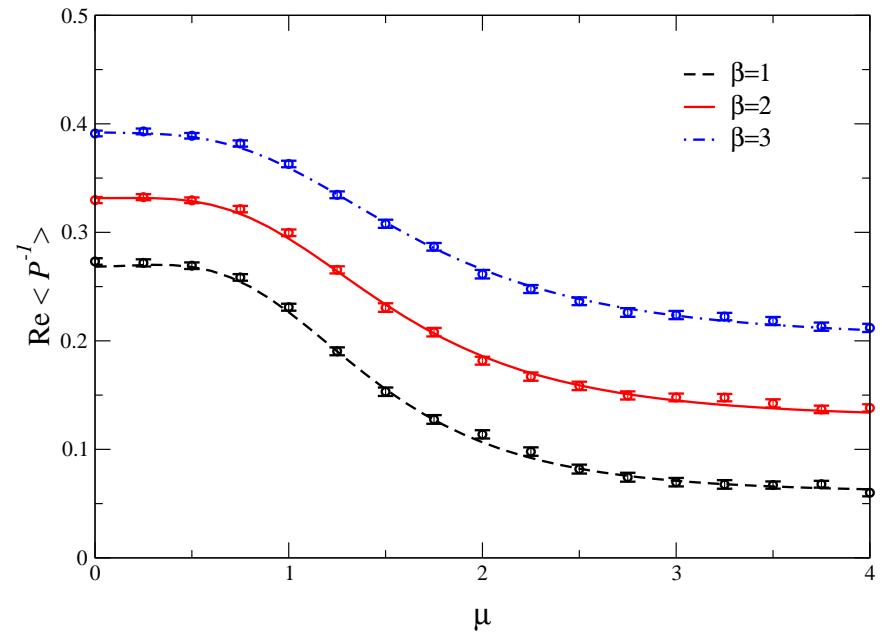
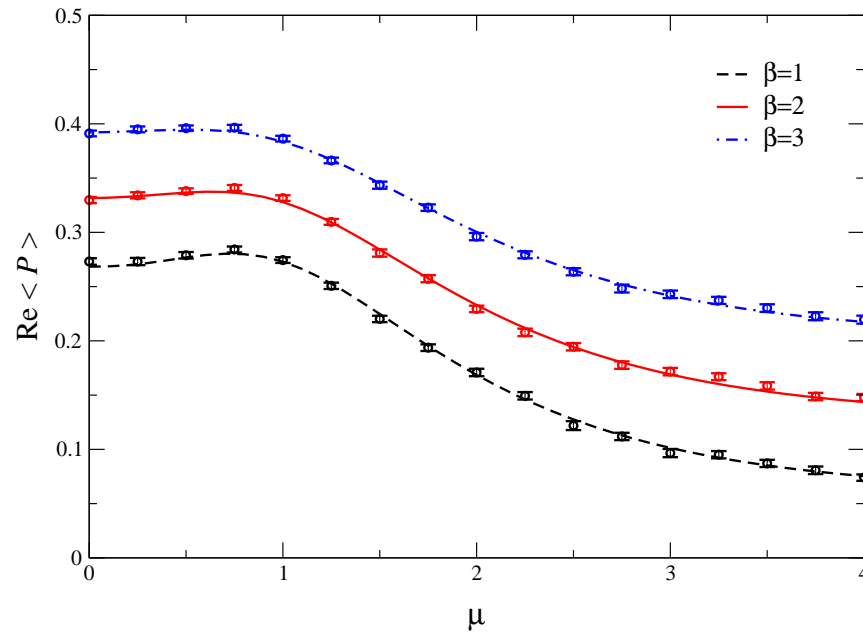


- data points: complex Langevin  
stepsize  $\epsilon = 5 \times 10^{-5}$ ,  $5 \times 10^7$  time steps
- lines: exact results

excellent agreement for all  $\mu$

# (CONJUGATE) POLYAKOV LOOPS

## SU(3) ONE LINK MODEL

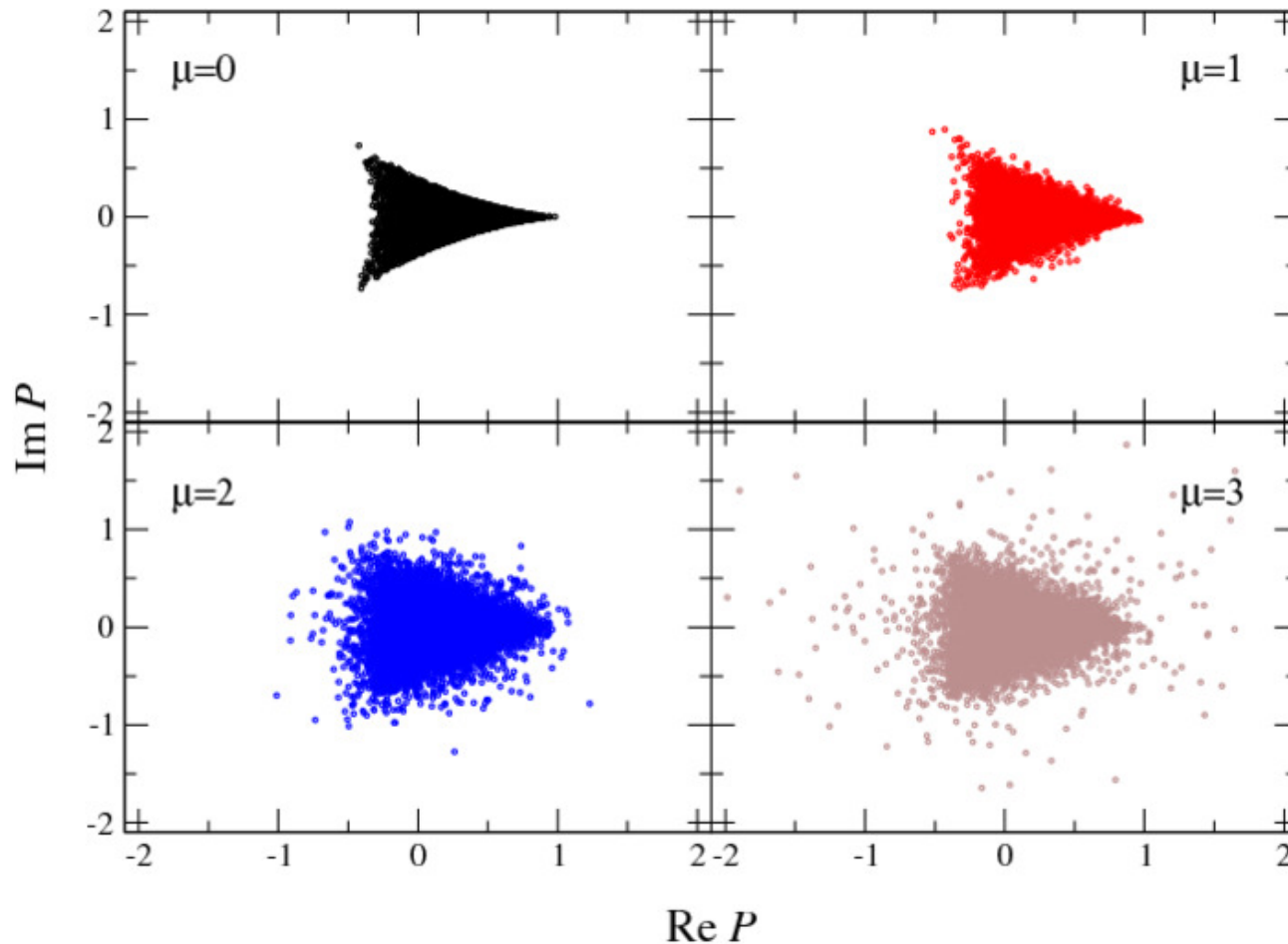


- data points: complex Langevin  
stepsize  $\epsilon = 5 \times 10^{-5}$ ,  $5 \times 10^7$  time steps
- lines: exact results

excellent agreement for all  $\mu$

# (CONJUGATE) POLYAKOV LOOPS

SU(3) ONE LINK MODEL

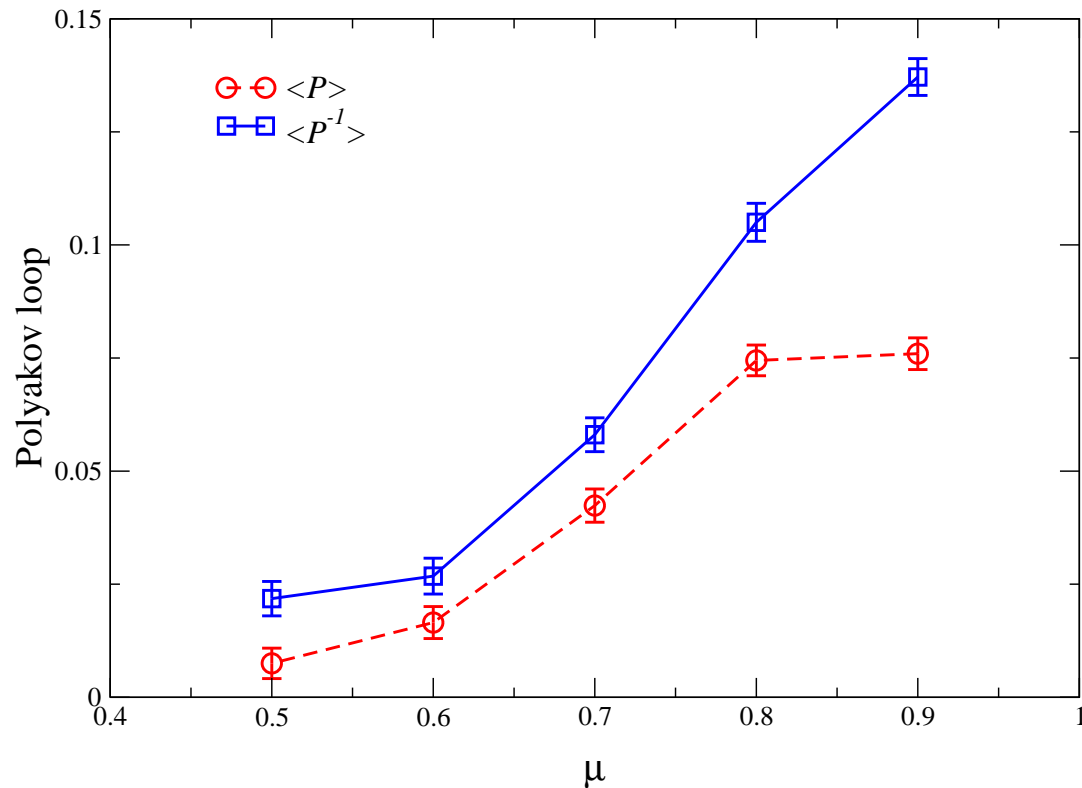


scatter plot of  $P$  during Langevin evolution

# (CONJUGATE) POLYAKOV LOOPS

QCD IN HOPPING EXPANSION

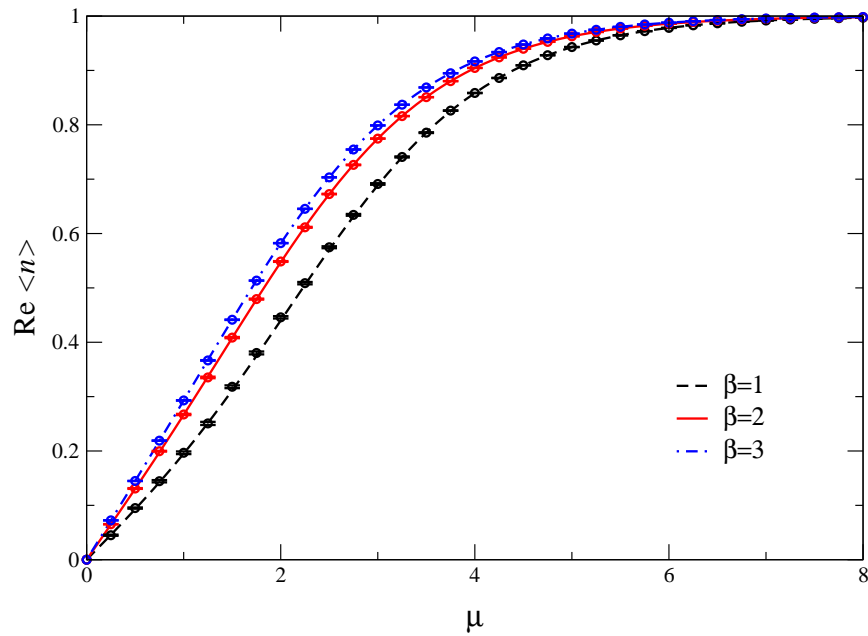
first results on  $4^4$  lattice at  $\beta = 5.6$ ,  $\kappa = 0.12$ ,  $N_f = 3$



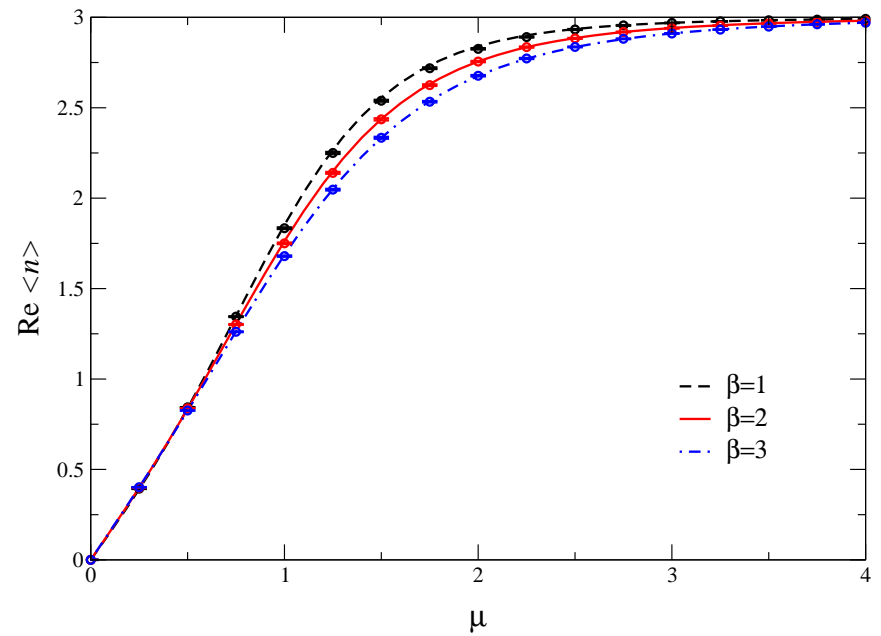
low-density “confining” phase  $\Rightarrow$  high-density “deconfining” phase

# DENSITY

U(1) ONE LINK MODEL



SU(3) ONE LINK MODEL



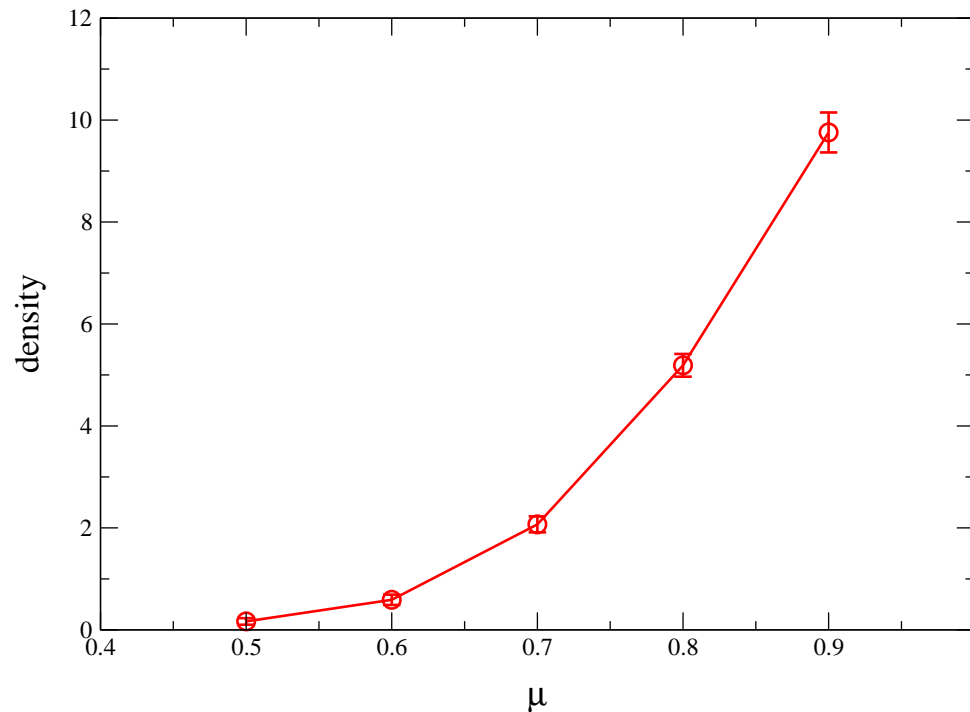
- linear increase at small  $\mu$
- saturation at large  $\mu$

excellent agreement for all  $\mu$



# DENSITY

## QCD IN HOPPING EXPANSION

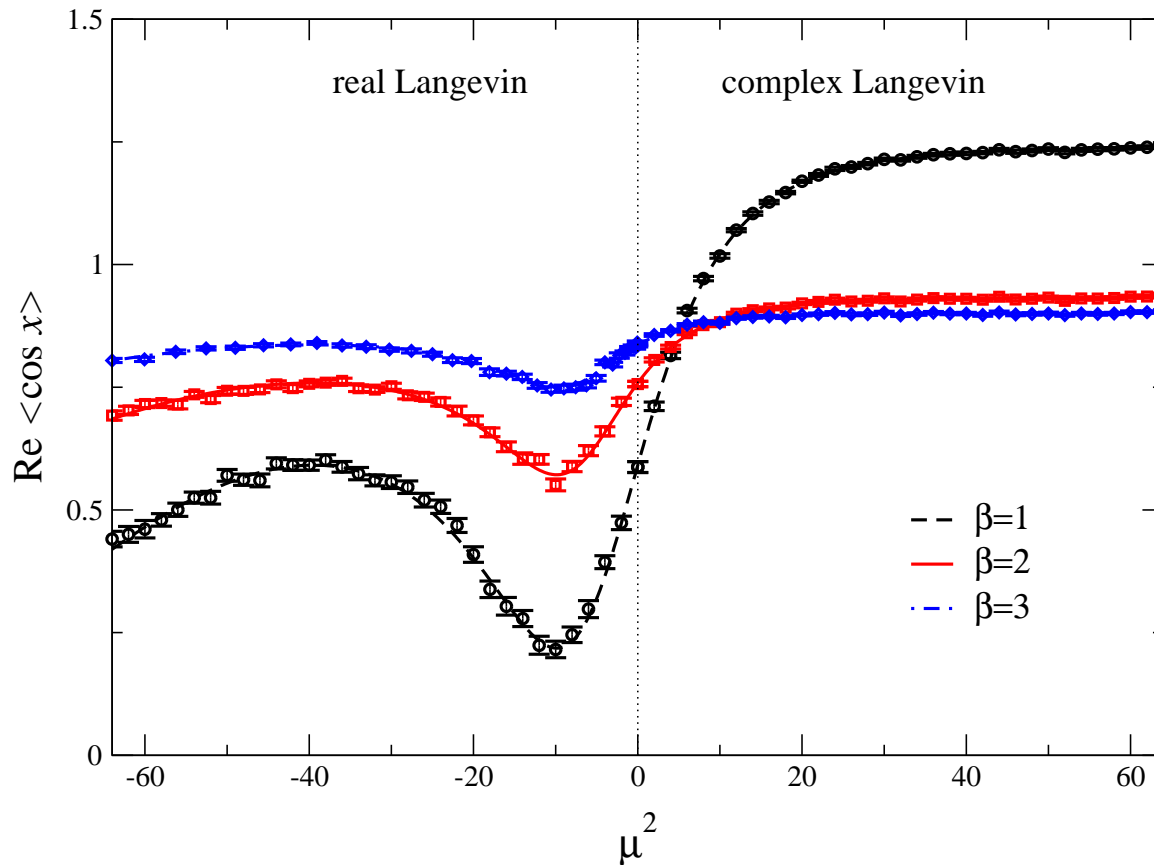


first results on  $4^4$  lattice at  $\beta = 5.6$ ,  $\kappa = 0.12$ ,  $N_f = 3$

low-density phase  $\Rightarrow$  high-density phase

# REAL VS. COMPLEX LANGEVIN

U(1) ONE LINK MODEL



plaquette as a function of  $\mu^2$

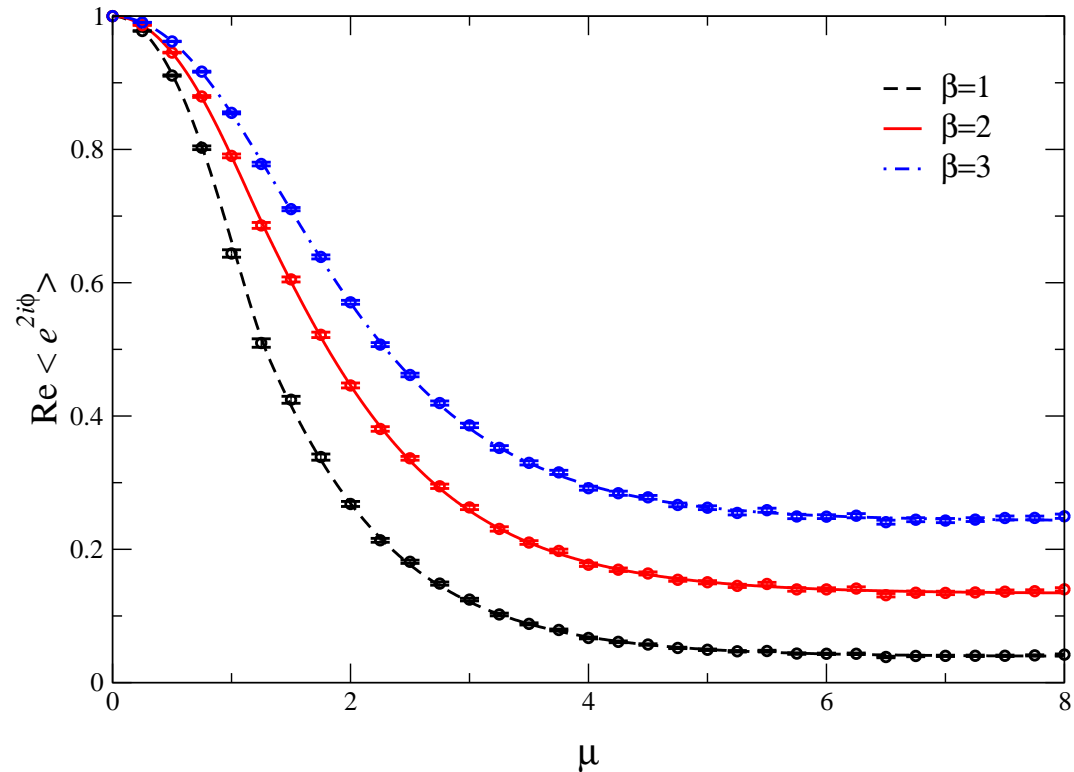
$\mu^2 < 0$ : imaginary chemical potential  $\Leftrightarrow$  real action

# SIGN PROBLEM

## U(1) ONE LINK MODEL

$$\det M(\mu) = [\det M(-\mu)]^* = |\det M(\mu)| e^{i\phi}$$

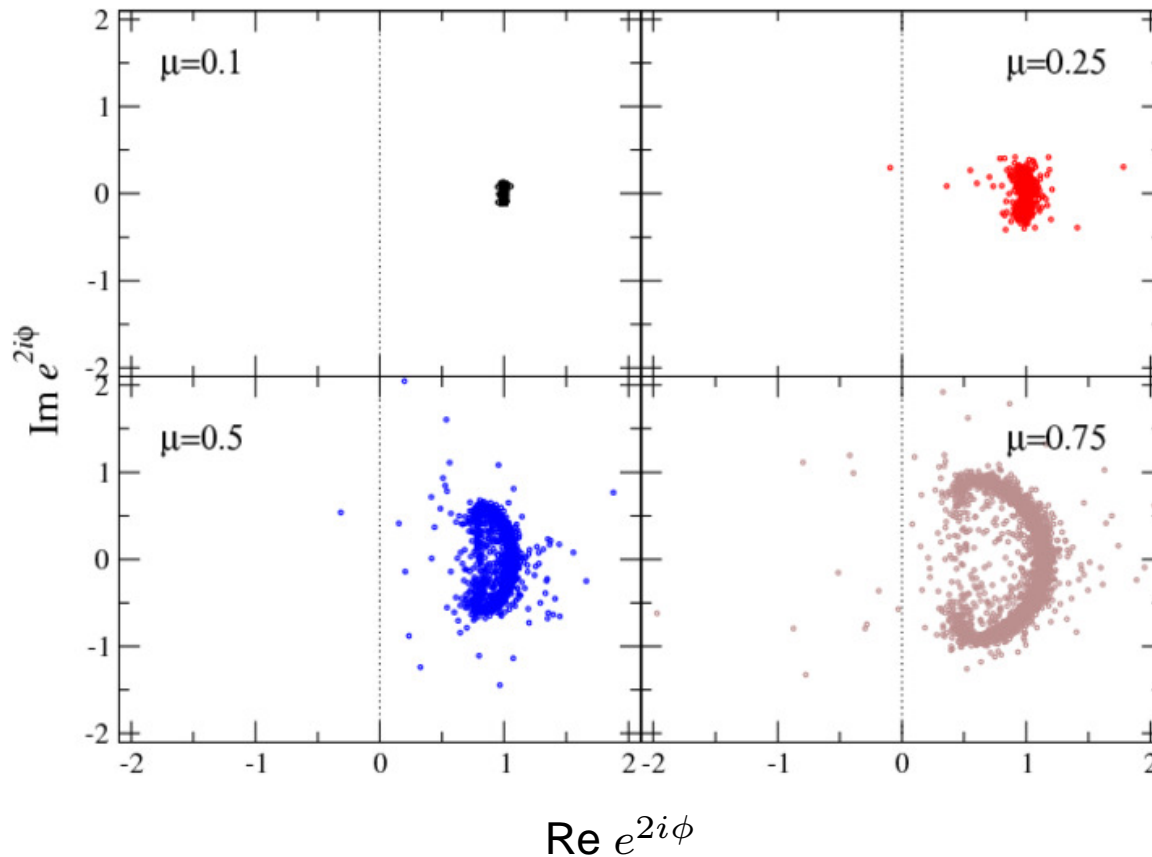
average phase factor:  $\langle e^{2i\phi} \rangle = \left\langle \frac{\det M(\mu)}{\det M(-\mu)} \right\rangle$



# SIGN PROBLEM

## U(1) ONE LINK MODEL

$$\det M(\mu) = [\det M(-\mu)]^* = |\det M(\mu)| e^{i\phi}$$

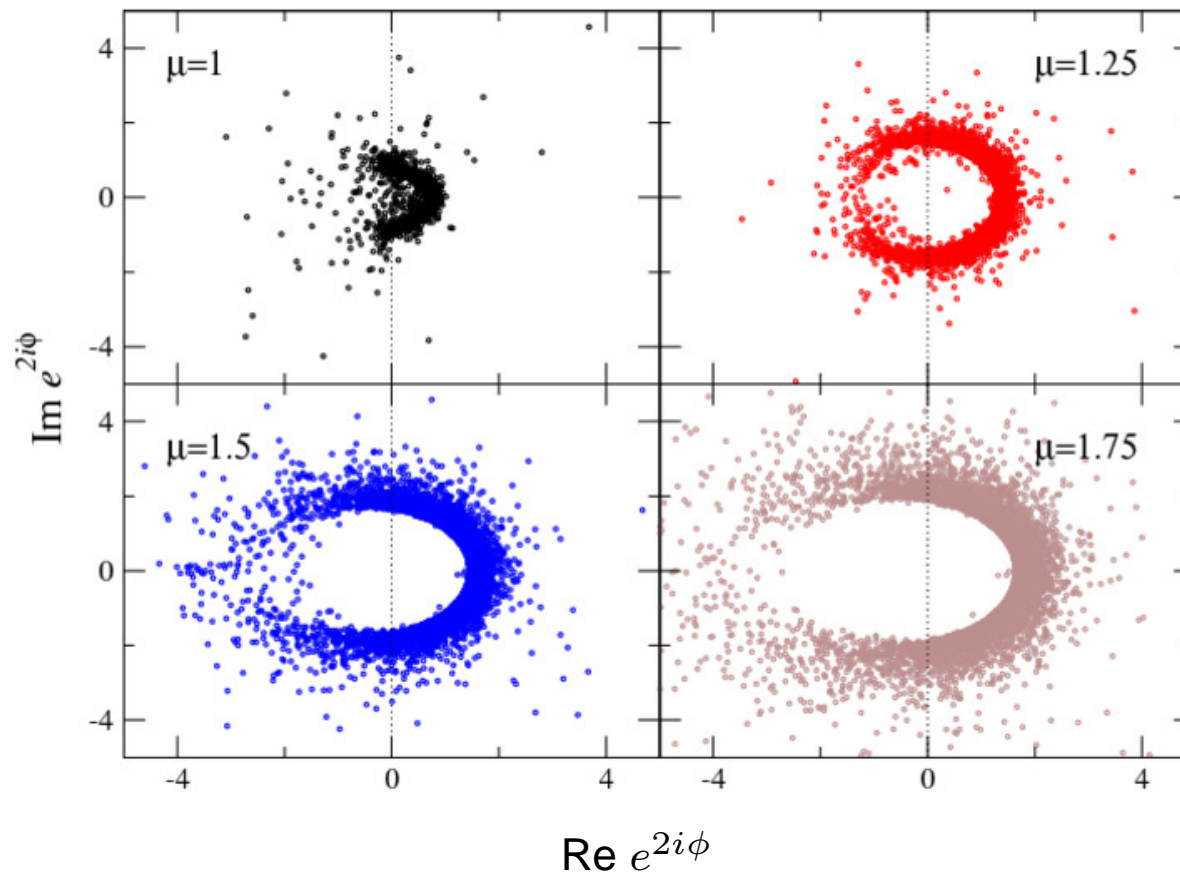


scatter plot of  $e^{2i\phi}$  during Langevin evolution

# SIGN PROBLEM

## U(1) ONE LINK MODEL

$$\det M(\mu) = [\det M(-\mu)]^* = |\det M(\mu)| e^{i\phi}$$

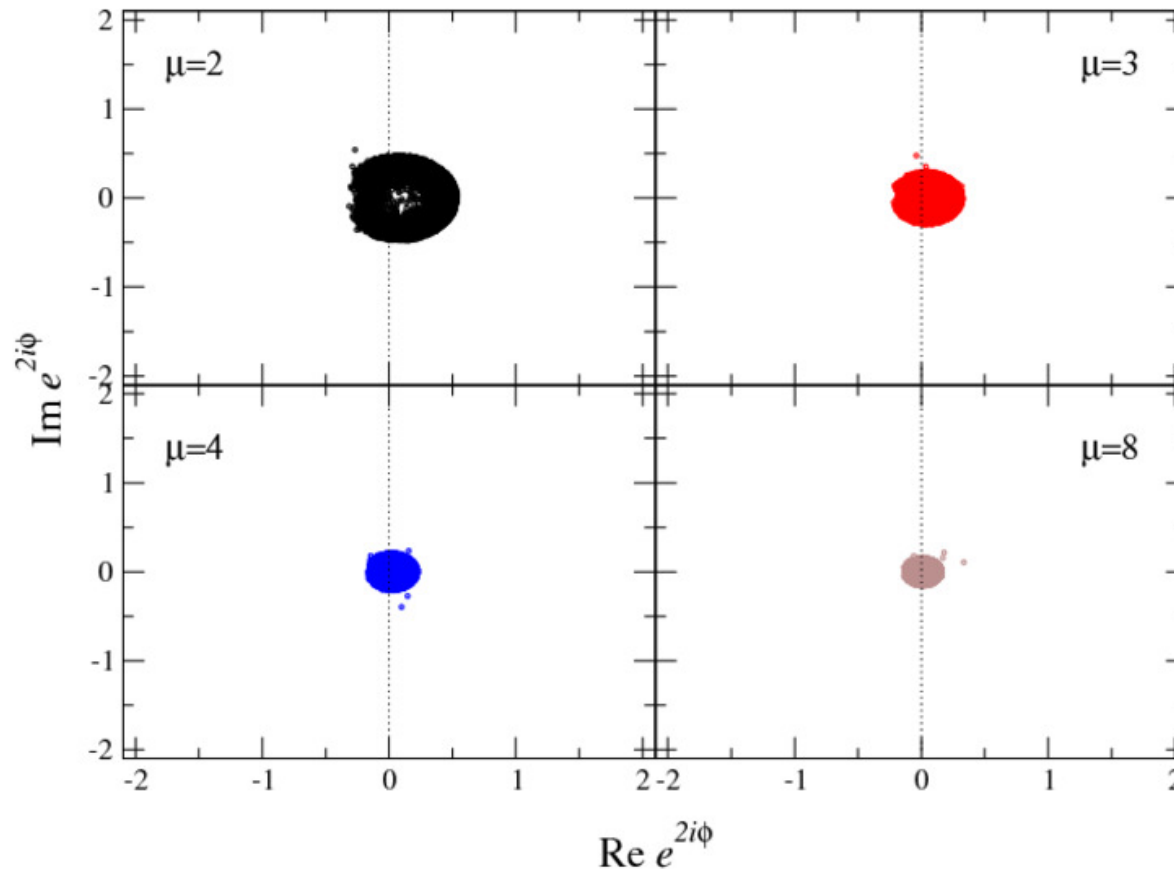


scatter plot of  $e^{2i\phi}$  during Langevin evolution

# SIGN PROBLEM

## U(1) ONE LINK MODEL

$$\det M(\mu) = [\det M(-\mu)]^* = |\det M(\mu)| e^{i\phi}$$

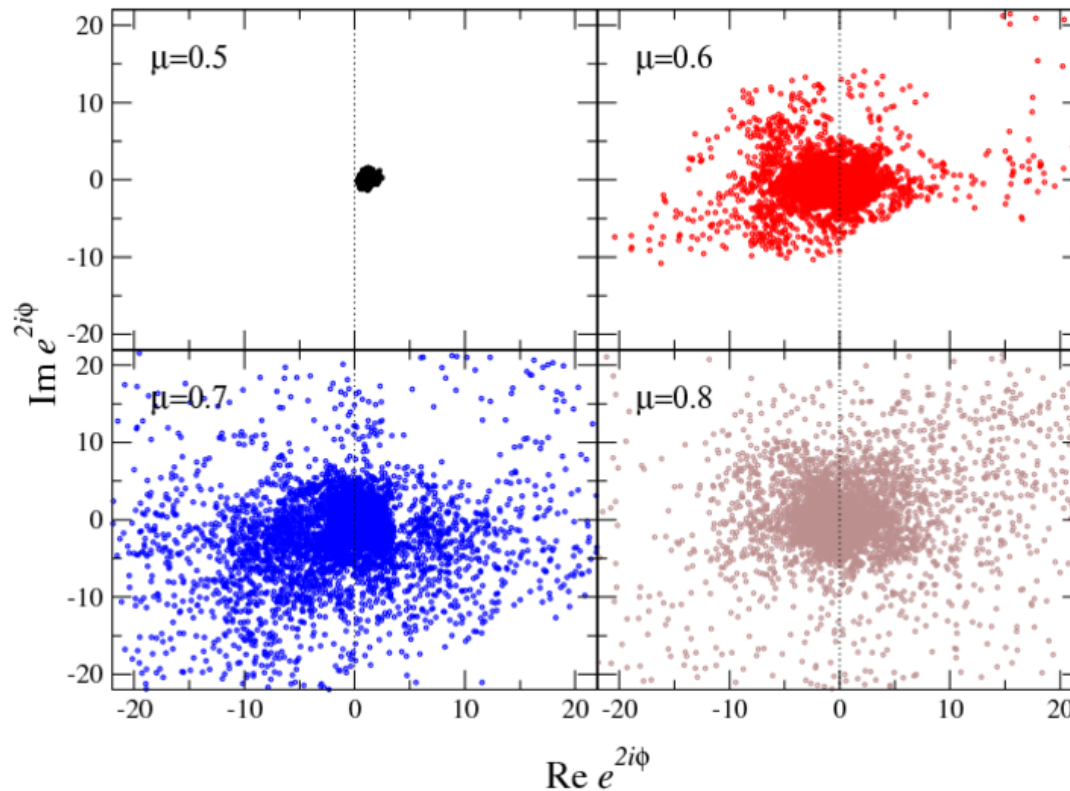


scatter plot of  $e^{2i\phi}$  during Langevin evolution

# SIGN PROBLEM

## QCD IN HOPPING EXPANSION

average phase factor:  $\langle e^{2i\phi} \rangle = \left\langle \frac{\det M(\mu)}{\det M(-\mu)} \right\rangle$

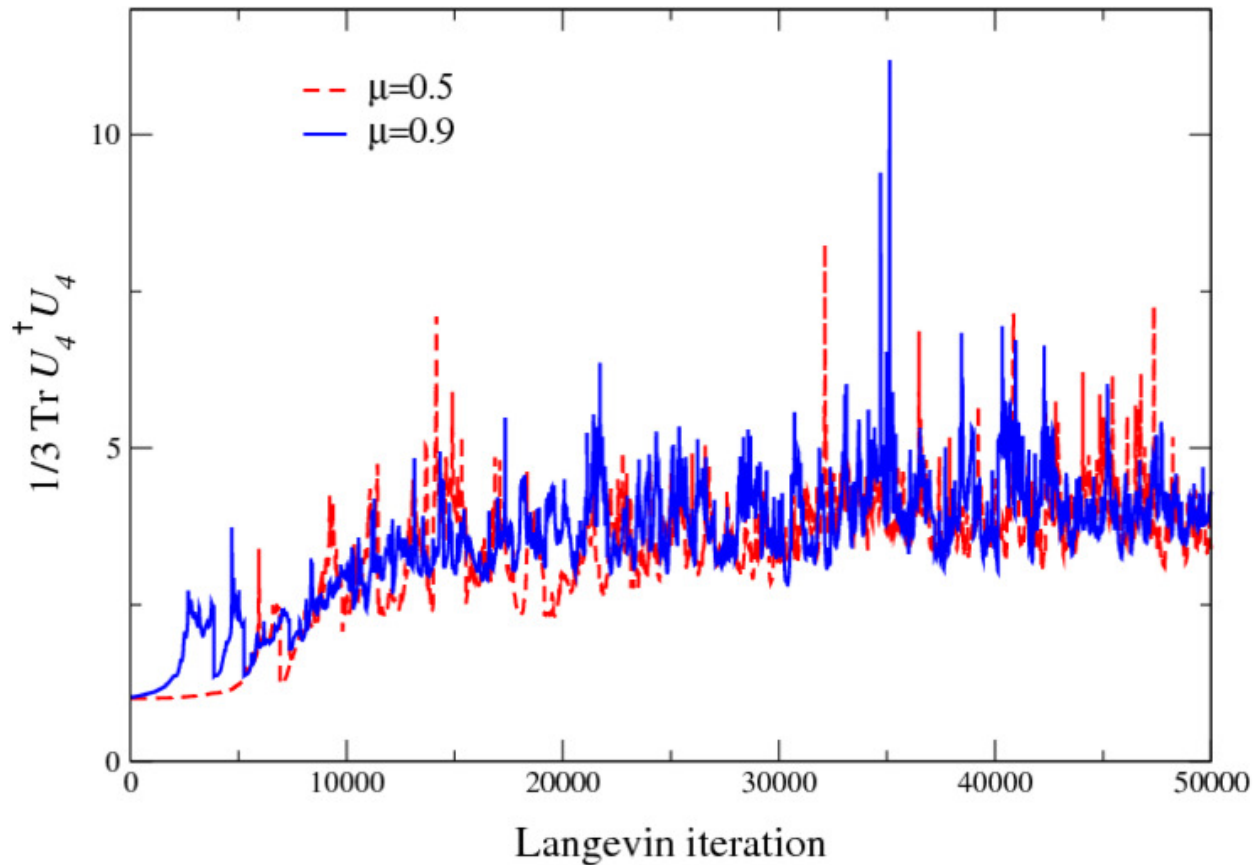


scatter plot of  $e^{2i\phi}$  during Langevin evolution

# $SU(3) \rightarrow SL(3, \mathbb{C})$

QCD IN HOPPING EXPANSION

$$\frac{1}{3} \text{Tr} U^\dagger U \geq 1 \quad = 1 \text{ if } U \in SU(3)$$





# WHY DOES IT (APPARENTLY) WORK?

- one link models: excellent
- precise agreement with exact results
- sign problem not a problem
- well defined distributions
- field theory encouraging

why?

- classical flow
- Fokker-Planck equation

in U(1) model

# CLASSICAL FLOW

## U(1) ONE LINK MODEL

$$\text{link } U = e^{ix}$$

$$\text{complexification } x \rightarrow z = x + iy$$

$$\text{Langevin dynamics:} \quad \dot{x} = K_x + \eta \quad \dot{y} = K_y$$

$$\text{classical forces:} \quad K_x = -\text{Re} \frac{\partial S}{\partial x} \Big|_{x \rightarrow z} \quad K_y = -\text{Im} \frac{\partial S}{\partial x} \Big|_{x \rightarrow z}$$

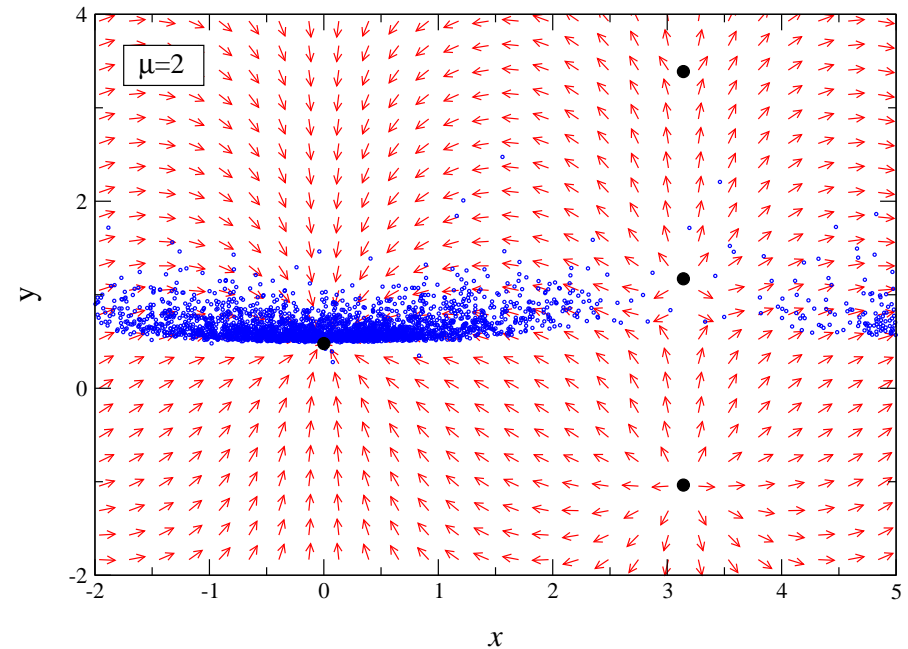
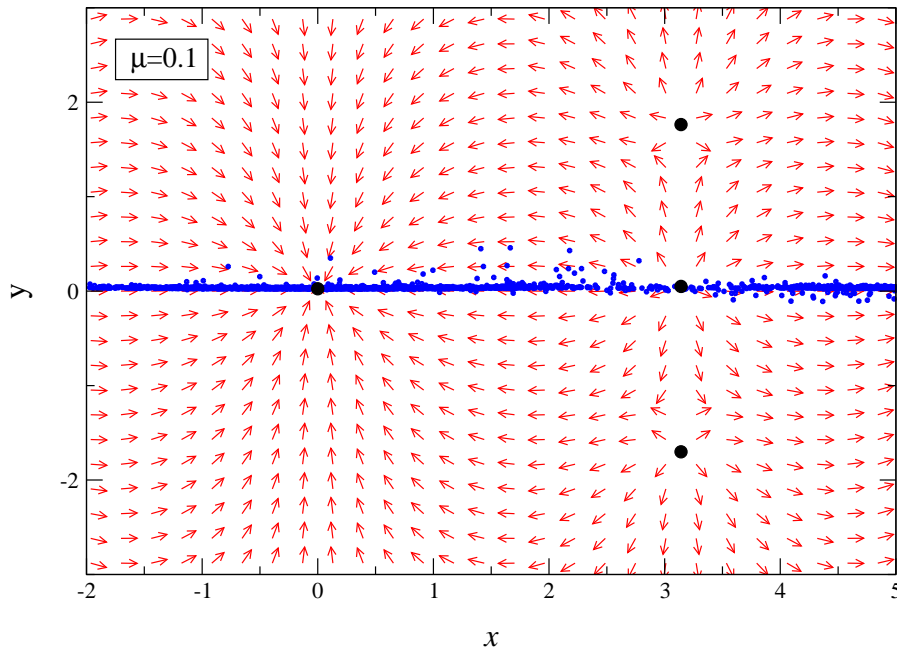
- classical fixed points:  $K_x = K_y = 0$
- one stable fixed point at  $x = 0, y = y_s(\mu)$
- unstable fixed points at  $x = \pi, y = y_u(\mu)$

structure is independent of  $\mu$ !

# CLASSICAL FLOW

## U(1) ONE LINK MODEL

### flow diagrams and Langevin evolution



- black dots: classical fixed points
- $\mu = 0$ : dynamics only in  $x$  direction
- $\mu > 0$ : spread in  $y$  direction

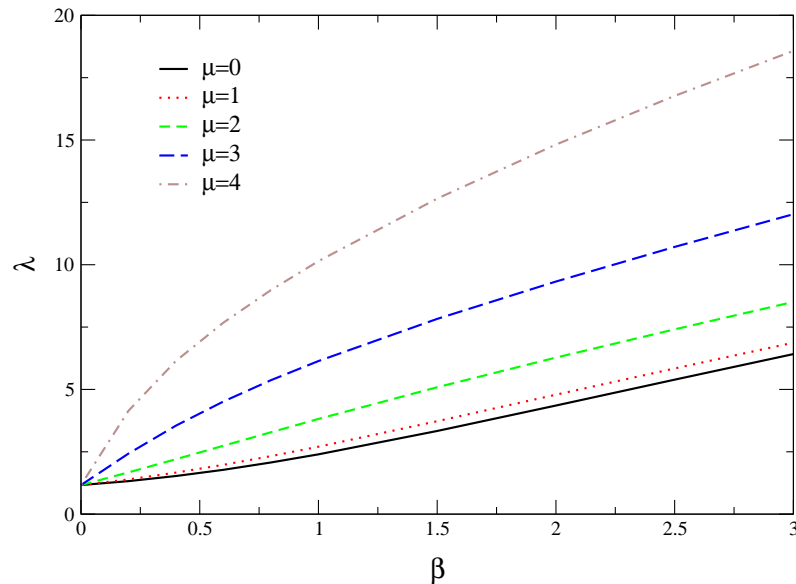
# COMPLEX FOKKER-PLANCK EQUATION

U(1) ONE LINK MODEL

complex Fokker-Planck equation:

$$\frac{\partial P(x, \theta)}{\partial \theta} = \frac{\partial}{\partial x} \left( \frac{\partial}{\partial x} + \frac{\partial S}{\partial x} \right) P(x, \theta)$$

all eigenvalues are real  $\Leftrightarrow \det M(\mu) = [\det M(-\mu)]^*$



smallest nonzero eigenvalue

all eigenvalues  $\geq 0$

open question: real Fokker-Planck equation for  $\rho(x, y, \theta)$

# SUMMARY

finite chemical potential: complex action  
stochastic quantization and complex Langevin dynamics

- one link models: excellent
- field theory: encouraging

detailed study of

- (sign problem and) phase of the determinant

why? partly understood in simple models

- classical flow qualitatively unchanged
- complex FP equation: eigenvalues  $\geq 0$

to do: more field theory