

# The density-of-states approach for dense matter Monte-Carlo simulations

*International Workshop on the Sign Problem in QCD and beyond  
GSI, Darmstadt, 18 -12 Feb 2014*

Kurt Langfeld

*School of Comp. and Mathematics & Mathematical  
Sciences Research Centre  
Univ. of Plymouth, UK*

*with:*

*Biagio Lucini, Swansea*

*Roberto Pellegrini, Turin*

*Antonio Rago, Plymouth*

*Jan Pawłowski, Heidelberg*



# Overlap and Sign Problems

---

- Consider a theory with complex action:

$$Z(\mu) = \int \mathcal{D}\phi \exp\{i\mu S_I[\phi]\} \exp\{S_R[\phi, \mu]\}$$



# Overlap and Sign Problems

---

- Consider a theory with complex action:

$$Z(\mu) = \int \mathcal{D}\phi \exp\{i\mu S_I[\phi]\} \exp\{S_R[\phi, \mu]\}$$

- **sign problem:** complex/negative integrand  $\Rightarrow$   
no importance sampling with respect to the action



# Overlap and Sign Problems

---

- Consider a theory with complex action:

$$Z(\mu) = \int \mathcal{D}\phi \exp\{i\mu S_I[\phi]\} \exp\{S_R[\phi, \mu]\}$$

- **sign problem:** complex/negative integrand  $\Rightarrow$   
no importance sampling with respect to the action
- Let us *drop* it:

$$Z_{\text{mod}}(\mu) = \int \mathcal{D}\phi \exp\{S_R[\phi, \mu]\}$$



# Overlap and Sign Problems

- Consider a theory with complex action:

$$Z(\mu) = \int \mathcal{D}\phi \exp\{i\mu S_I[\phi]\} \exp\{S_R[\phi, \mu]\}$$

- sign problem: complex/negative integrand  $\Rightarrow$   
no importance sampling with respect to the action
- Let us *drop* it:

$$Z_{\text{mod}}(\mu) = \int \mathcal{D}\phi \exp\{S_R[\phi, \mu]\}$$

- How big is the error?  
 $\Rightarrow$  apparently small for small chemical potential  $\mu$



# Overlap and Sign Problems

---

- Quantifying the problem:

We have:  $Z(\mu), Z_{\text{mod}}(\mu) > 0$

$$O(\mu) := \frac{Z(\mu)}{Z_{\text{mod}}(\mu)}, \quad Z(\mu) = O(\mu) Z_{\text{mod}}(\mu)$$

# Overlap and Sign Problems

- Quantifying the problem:

We have:  $Z(\mu), Z_{\text{mod}}(\mu) > 0$

$$O(\mu) := \frac{Z(\mu)}{Z_{\text{mod}}(\mu)}, \quad Z(\mu) = O(\mu) Z_{\text{mod}}(\mu)$$

- Density:

$$\rho(\mu) = \Delta\rho(\mu) + \rho_{\text{mod}}(\mu),$$

$$\rho = \frac{1}{V} \frac{d}{d\mu} \ln Z(\mu):$$

full density

$$\Delta\rho = \frac{1}{V} \frac{d}{d\mu} \ln O(\mu):$$

overlap contribution

$$\rho_{\text{mod}} = \frac{1}{V} \frac{d}{d\mu} \ln Z_{\text{mod}}(\mu):$$

easy to calculate



# Overlap and Sign Problems

---

- How important is the overlap  $O(\mu)$ ? [physics grounds]

$$|\det_{\mu}[U]|^2 = \det_{\mu}[U] \det_{-\mu}[U]$$

acts like a isospin chemical potential!  $\Rightarrow$   $\pi$ -condensate



# Overlap and Sign Problems

- How important is the overlap  $O(\mu)$ ? [physics grounds]

$$|\det_{\mu}[U]|^2 = \det_{\mu}[U] \det_{-\mu}[U]$$

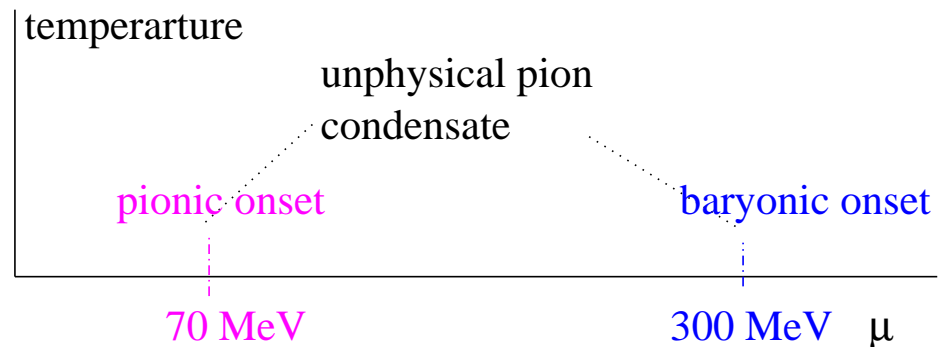
acts like a isospin chemical potential!  $\Rightarrow \pi$ -condensate

- **Impact -**

Pions condense for  $\mu \approx 70 \text{ MeV}$

$O(\mu)$  needs to remove pion condensation  
and provide a density of baryons for

$\mu \approx 300 \text{ MeV}$





# Overlap and Sign Problems

---

- Small chemical potentials  $\mu$ :

$$O(\mu) \rightarrow 1 \text{ for } \mu \rightarrow 0$$

but is *small chemical potentials* good enough?



# Overlap and Sign Problems

---

- Small chemical potentials  $\mu$ :

$$O(\mu) \rightarrow 1 \text{ for } \mu \rightarrow 0$$

but is *small chemical potentials* good enough?

- We have  $O(\mu) \leq 1$ , but....

$F$  : free energy,  $\Delta f$  : difference in free energy density

$$O(\mu) = \exp\{-[F(\mu) - F_{\text{mod}}(\mu)]\} = \exp\{-\Delta f V\} \ll 1$$

$V$  : volume



# Overlap and Sign Problems

- Small chemical potentials  $\mu$ :

$$O(\mu) \rightarrow 1 \text{ for } \mu \rightarrow 0$$

but is *small chemical potentials* good enough?

- We have  $O(\mu) \leq 1$ , but....

$F$  : free energy,  $\Delta f$  : difference in free energy density

$$O(\mu) = \exp\{-[F(\mu) - F_{\text{mod}}(\mu)]\} = \exp\{-\Delta f V\} \ll 1$$

$V$  : volume

**overlap problem !**



## *Possible “solutions”*

---

- **Re-weighting** approach: [Fodor, Katz, since 2000]  
(eventually restricted to high  $T$ )



## Possible “solutions”

---

- Re-weighting approach: [Fodor, Katz, since 2000]  
(eventually restricted to high  $T$ )
- Complex Langevin simulations  
[Parisi, 1983] [Karsch, Wyld, 1985] [Ambjorn, Yang, 1986]  
recently [Aarts, Seiler, Stamatescu, 2009 -- present]



## Possible “solutions”

---

- Re-weighting approach: [Fodor, Katz, since 2000]  
(eventually restricted to high  $T$ )
- Complex Langevin simulations  
[Parisi, 1983] [Karsch, Wyld, 1985] [Ambjorn, Yang, 1986]  
recently [Aarts, Seiler, Stamatescu, 2009 -- present]
- Strong coupling expansion  
Nuclear Physics [deForcrand, Fromm, 2010] [Philipsen et al, 2011]



## Possible “solutions”

---

- Re-weighting approach: [Fodor, Katz, since 2000]  
(eventually restricted to high  $T$ )
- Complex Langevin simulations  
[Parisi, 1983] [Karsch, Wyld, 1985] [Ambjorn, Yang, 1986]  
recently [Aarts, Seiler, Stamatescu, 2009 -- present]
- Strong coupling expansion  
Nuclear Physics [deForcrand, Fromm, 2010] [Philipsen et al, 2011]
- Worm algorithms  
[Prokof'ev, Svistuno, 2001] [Chandrasekharan 2010] [Gattringer, Evertz, 2011]





# Possible “solutions”

---

- **Re-weighting** approach: [Fodor, Katz, since 2000]  
(eventually restricted to high  $T$ )
- **Complex Langevin simulations**  
[Parisi, 1983] [Karsch, Wyld, 1985] [Ambjorn, Yang, 1986]  
recently [Aarts, Seiler, Stamatescu, 2009 -- present]
- **Strong coupling expansion**  
Nuclear Physics [deForcrand, Fromm, 2010] [Philipsen et al, 2011]
- **Worm algorithms**  
[Prokof'ev, Svistuno, 2001] [Chandrasekharan 2010] [Gattringer, Evertz, 2011]
- **The density-of-states approach (LLR-algorithm)**  
[Langfeld, Lucini, Rago, PRL 109 (2012) 111601]



## *Density-of-States approach*

---

- Monte Carlo with respect to the density of states  
⇒ positive measure (even for complex action systems)



## Density-of-States approach

---

- Monte Carlo with respect to the density of states  
⇒ positive measure (even for complex action systems)
- Pros:  $\Delta$  does not rely on a reformulation  
[aiming at a *universal* solution]



# Density-of-States approach

---

- Monte Carlo with respect to the density of states  
⇒ positive measure (even for complex action systems)
- Pros:  $\Delta$  does not rely on a reformulation  
[aiming at a *universal* solution]
- Cons:  $\Delta$  does it work?  
[need an *exponential* error suppression]



# Density-of-States approach

---

- Monte Carlo with respect to the density of states  
⇒ positive measure (even for complex action systems)
- Pros:  $\Delta$  does not rely on a reformulation  
[aiming at a *universal* solution]
- Cons:  $\Delta$  does it work?  
[need an *exponential* error suppression]
- LLR-algorithm has all prerequisites...  
[Langfeld, Lucini, Rago, PRL 109 (2012) 111601]  
⇒ generically solves overlap problems  
but is it good enough? [potentially theory dependent]



## *The density of states - SU(3) versus SU(2)*

---

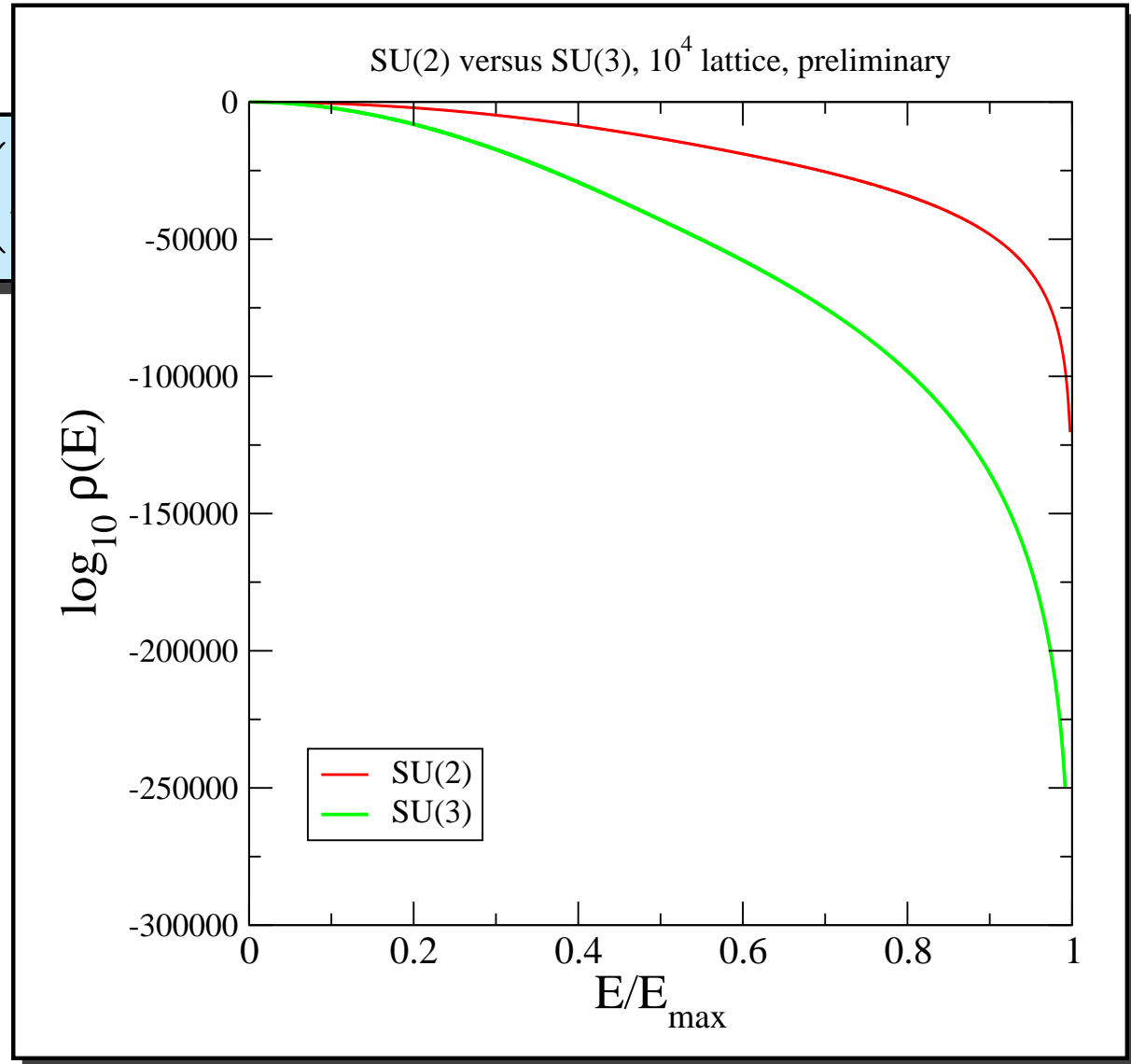
- Definition:

$$\rho(E) = \int \mathcal{D}\phi \delta(E - S[\phi])$$

# The density of states - SU(3) versus SU(2)

- Definition:

$$\rho(E) = \int \mathcal{D}\phi \delta(E - H[\phi])$$





# *The density of states - compact U(1)*

---

- study phase transition in U(1):

△ weakly first order

[ Arnold, Bunk, Lippert,  
Schilling,  
Nucl.Proc.Proc.Suppl.  
119 (2003) 119]

$$\Delta P_\beta(E) = \rho(E) \exp\{\beta E\}$$

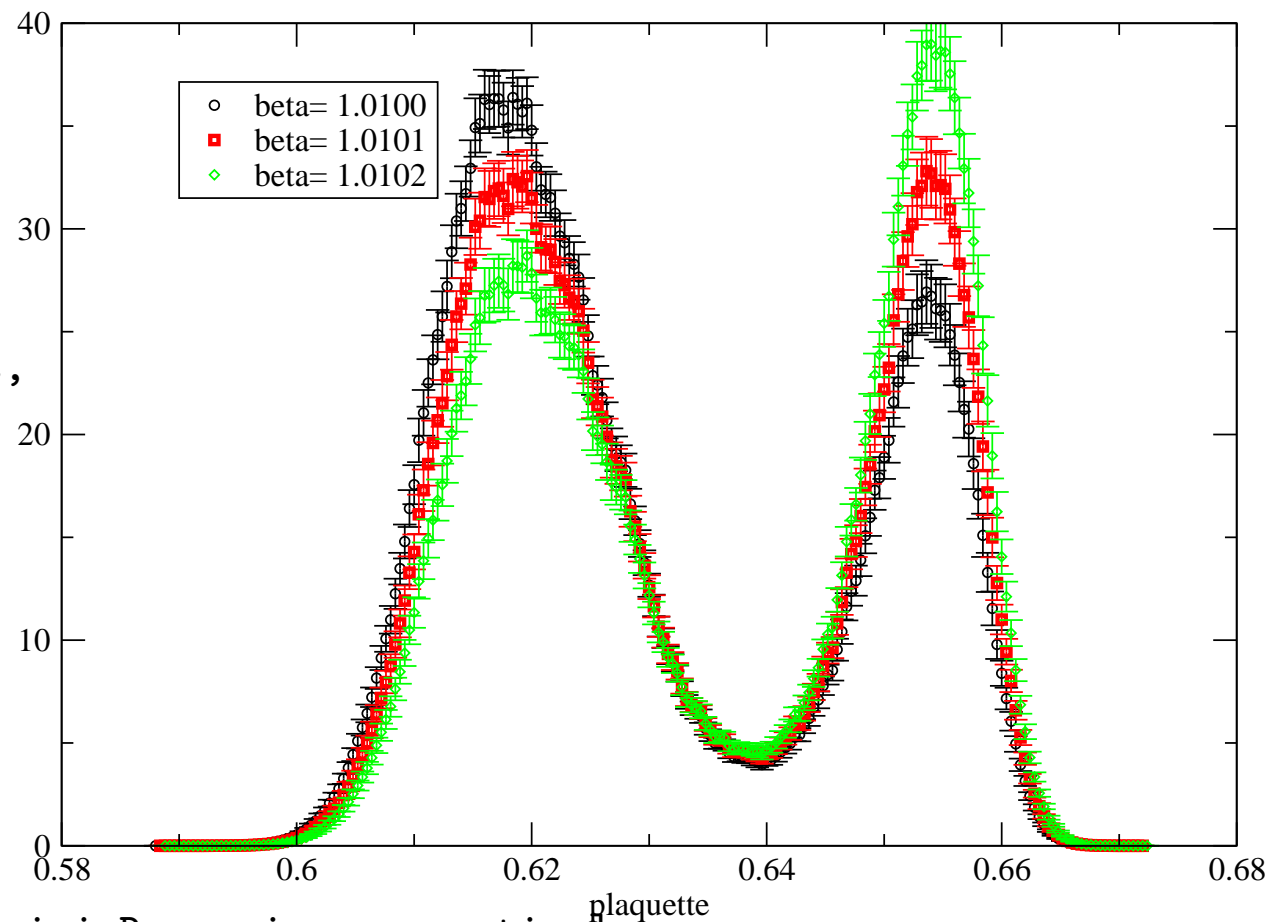
[Langfeld, Lucini, Pellegrini, Rago, in preparation]



# The density of states - compact U(1)

- study phase transition in U(1):

U(1)  $12^4$  beta = 1.0101



△ weakly first order

[ Arnold, Bunk, Lippert,  
Schilling,  
Nucl.Proc.Proc.Suppl.  
119 (2003) 119]

$$\Delta P_\beta(E) = \rho(E) \exp\{\beta E\}$$

[Langfeld, Lucini, Pellegrini, Rago, in preparation]



# *Density-of-States approach*

---

Let's try to solve a theory with a sign problem "head-on"



# *Density-of-States approach*

---

Let's try to solve a theory with a sign problem "head-on"

Which theory should we choose?



# *Density-of-States approach*

---

Let's try to solve a theory with a sign problem "head-on"

Which theory should we choose?

⇒ needs to be "solvable" by standard techniques

[benchmark testing!]



# Density-of-States approach

---

Let's try to solve a theory with a sign problem "head-on"

Which theory should we choose?

⇒ needs to be "solvable" by standard techniques

[benchmark testing!]

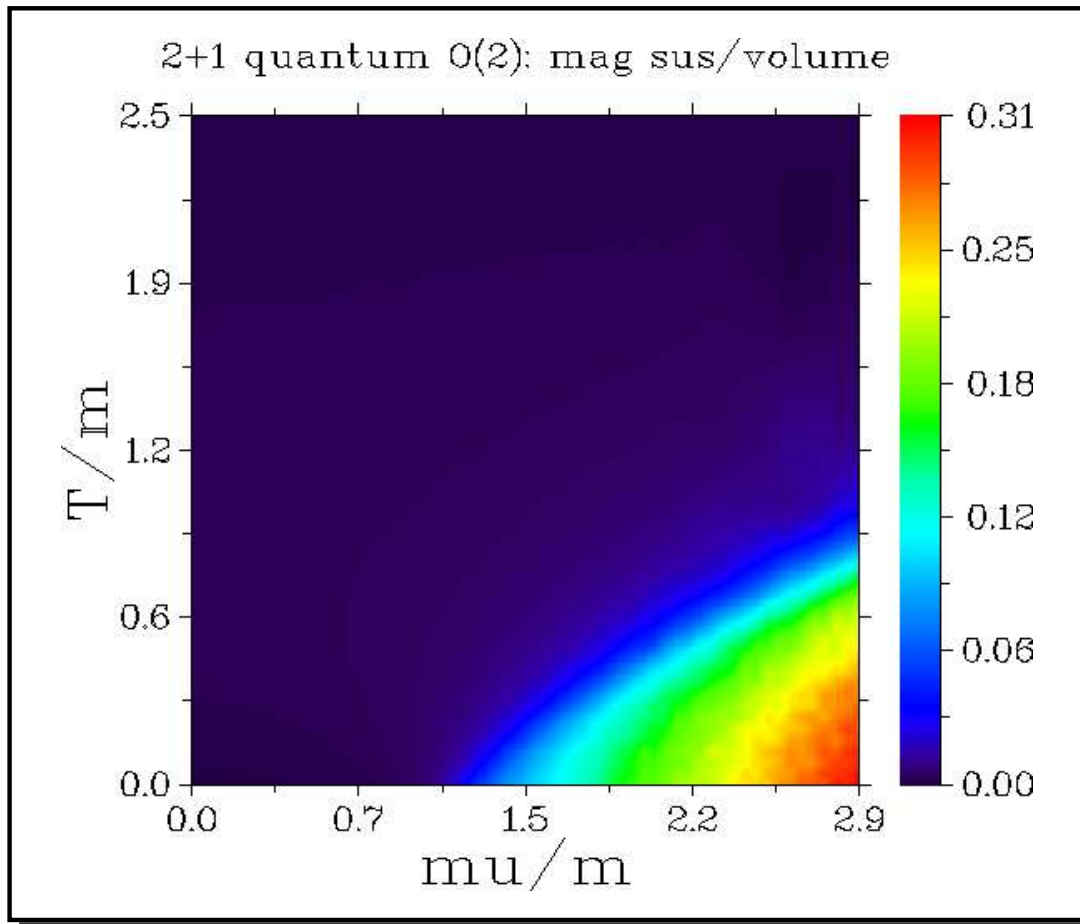
...choose a theory that admits **dualisation**

worm algorithm!

[Prokof'ev, Svistuno, 2001] [Chandrasekharan 2010] [Gattringer, Evertz, 2011]

# The quantum $O(2)$ model:

## Results - phase diagram



*quantum* : scaling limit  
of the 2nd order transition

*m* : mass gap

*$\mu$*  : chemical potential

*T* : temperature

**superfluidity!**

in the cold, but  
dense regime

[KL, PRD D87 (2013) 114504]



## The $Z(3)$ Polyakov spin model:

**Theory** - degrees of freedom:  $P(x) \in Z_3$

$$S[P] = \tau \sum_{x,\nu} [P_x P_{x+\nu}^* + cc] + \sum_x [\eta P_x + \bar{\eta} P_x^*]$$

$\tau$  : “temperature”

$$\eta = \kappa \exp(\mu)$$

$$\bar{\eta} = \kappa \exp(-\mu)$$

$\Rightarrow$  solvable by a **worm** algorithm

[Delago Mercado, Evertz, Gatteringer, PRL 106 (2011) 222001 ]

# The $Z(3)$ Polyakov spin model:

Theory -

$$S[P] =$$

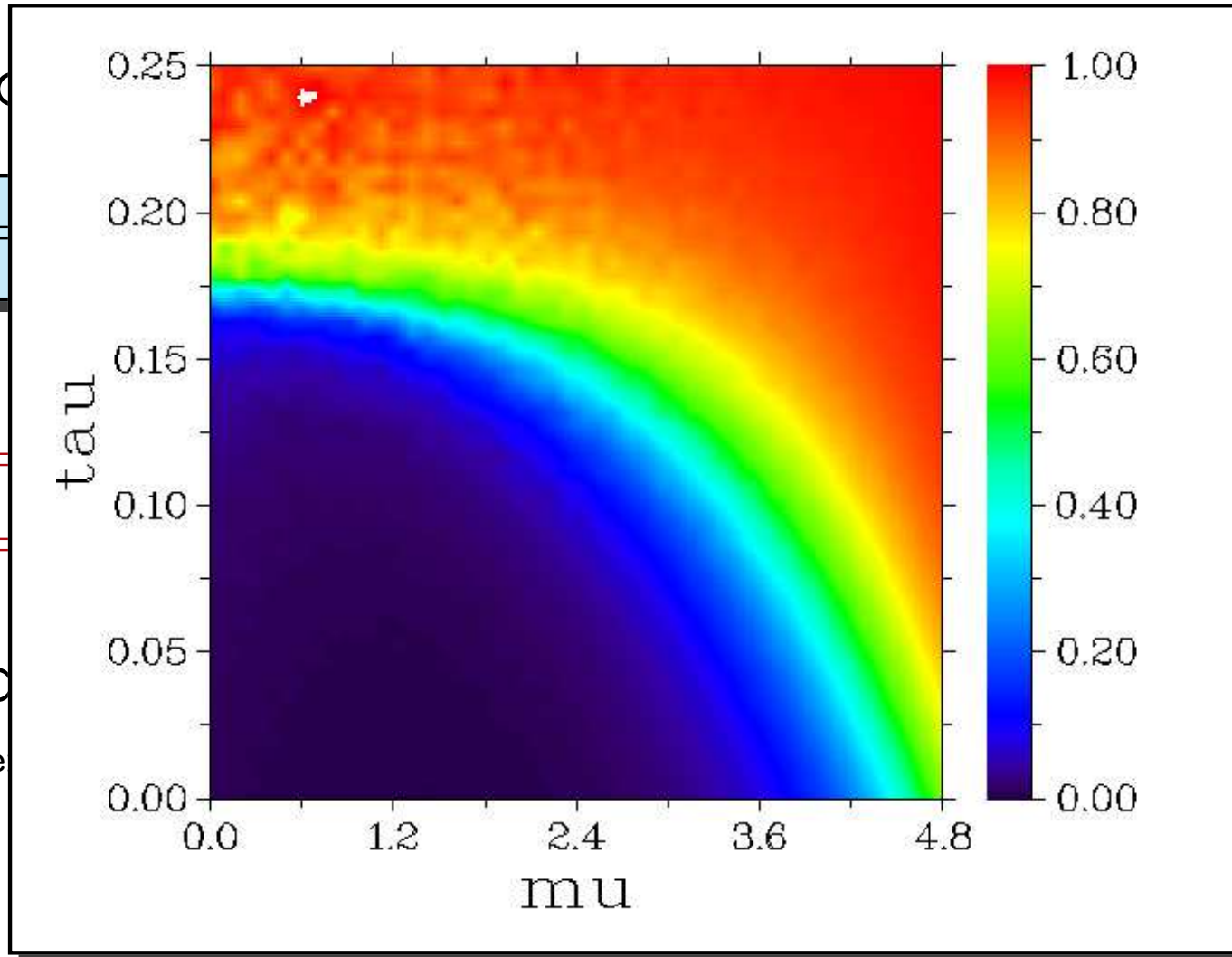
$\tau :$

$\eta =$

$\bar{\eta} =$

$\Rightarrow$  solve

[Delago Me



$\Rightarrow$  close to QCD, easier: LLR for discrete variables

$\Rightarrow$  my choice here!

...thanks to Ydalia and Christof!





## The $Z(3)$ Polyakov spin model:

---

- How **strong** is the sign problem?

Study the overlap factor:

$$O(\mu) := \frac{Z(\mu)}{Z_{\text{mod}}(\mu)}$$

⇒ use the **worm algorithm** to solve the sign problem

⇒ Still need to solve an **overlap problem**

# The $Z(3)$ Polyakov spin model:

- How **strong** is the sign problem?

Study the overlap factor:

$$O(\mu) := \frac{Z(\mu)}{Z_{\text{mod}}(\mu)}$$

⇒ use the **worm algorithm** to solve the sign problem

⇒ Still need to solve an **overlap problem**

- Use the **snake algorithm**:

$$\frac{Z(\mu + \Delta\mu)}{Z(\mu)} = \langle \exp\{S(\mu + \Delta\mu) - S(\mu)\} \rangle_{\mu}.$$

$$Z(5\Delta\mu) = \frac{Z(5\Delta\mu)}{Z(4\Delta\mu)} \frac{Z(4\Delta\mu)}{Z(3\Delta\mu)} \frac{Z(3\Delta\mu)}{Z(2\Delta\mu)} \frac{Z(2\Delta\mu)}{Z(\Delta\mu)} \frac{Z(\Delta\mu)}{Z(0)} Z(0)$$

# The $Z(3)$ Polyakov spin model:

- How **strong** is the sign problem?

Study the overlap factor:

$$O(\mu) := \frac{Z(\mu)}{Z_{\text{mod}}(\mu)}$$

⇒ use the **worm algorithm** to solve the sign problem

⇒ Still need to solve an **overlap problem**

- Use the **snake algorithm**:

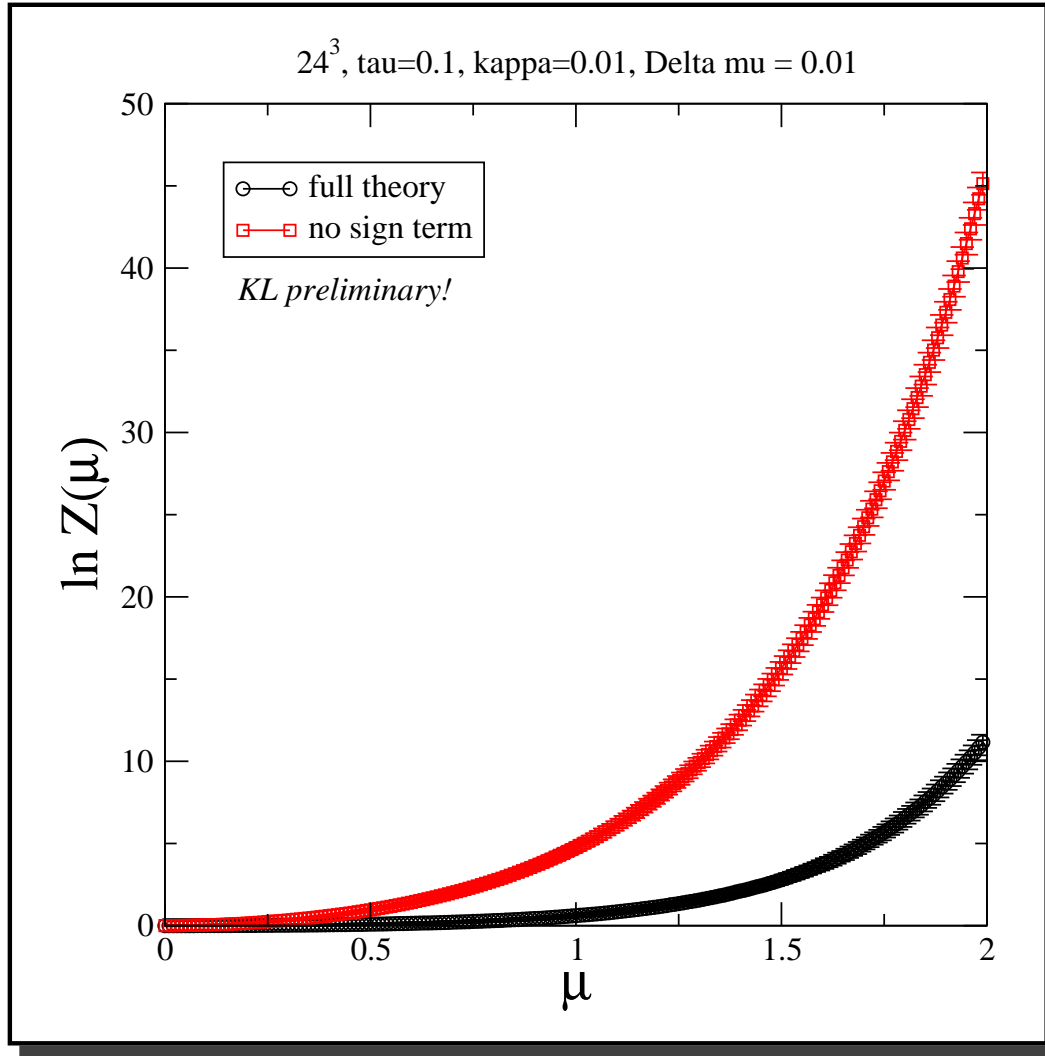
$$\frac{Z(\mu + \Delta\mu)}{Z(\mu)} = \langle \exp\{S(\mu + \Delta\mu) - S(\mu)\} \rangle_{\mu}.$$

$$Z(5\Delta\mu) = \frac{Z(5\Delta\mu)}{Z(4\Delta\mu)} \frac{Z(4\Delta\mu)}{Z(3\Delta\mu)} \frac{Z(3\Delta\mu)}{Z(2\Delta\mu)} \frac{Z(2\Delta\mu)}{Z(\Delta\mu)} \frac{Z(\Delta\mu)}{Z(0)} Z(0)$$

- need to calculate  $Z(\mu)$  **and**  $Z_{\text{mod}}(\mu)$

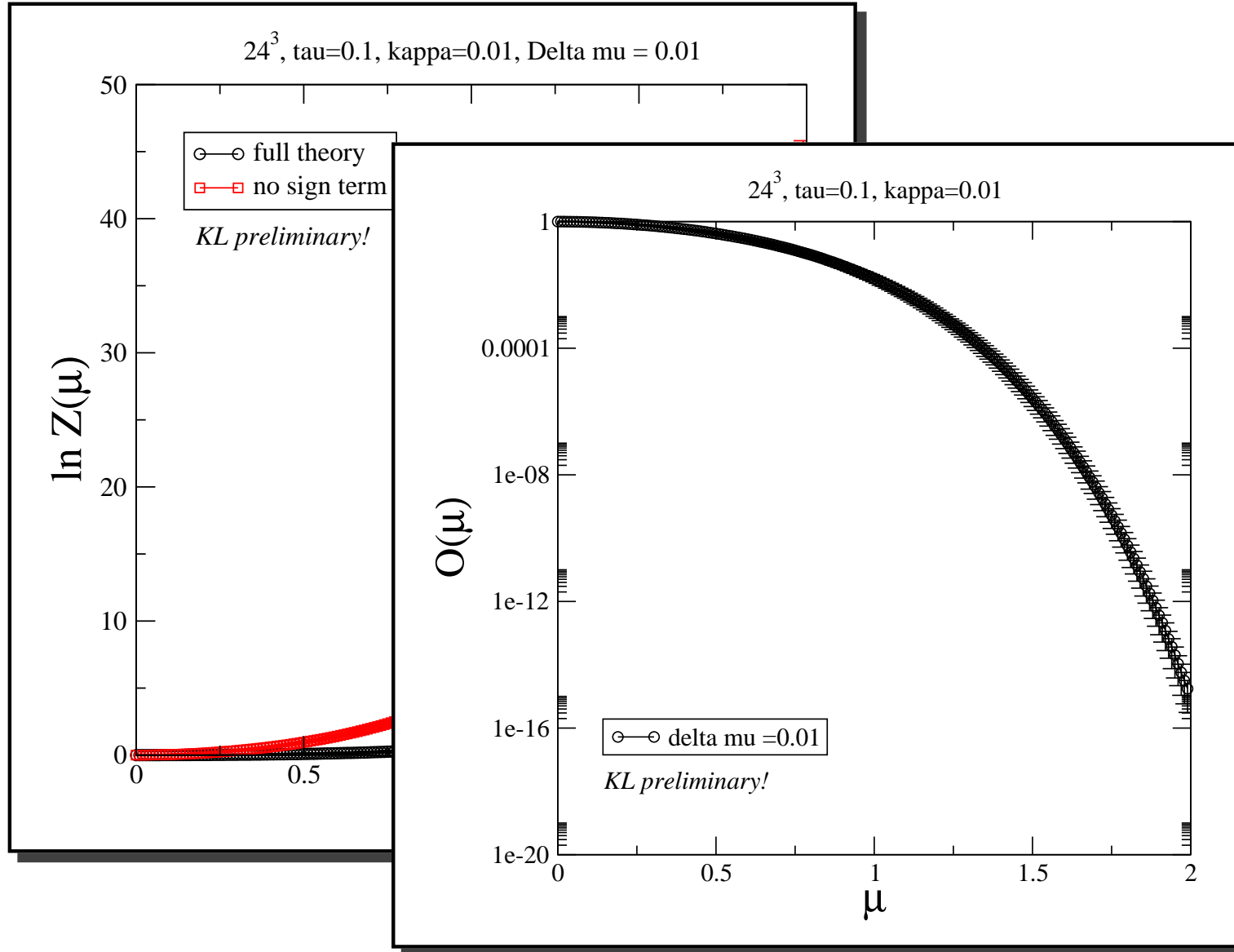
# The $Z(3)$ Polyakov spin model:

## Results



# The $Z(3)$ Polyakov spin model:

## Results





## The $Z(3)$ Polyakov spin model:

---

- A bit of theory:

$$P \in Z_3 : P = \exp\{i\frac{2\pi}{3} m\}$$

$$P \in \{1, (-1 + i\sqrt{3})/2, (-1 - i\sqrt{3})/2\}.$$



## The $Z(3)$ Polyakov spin model:

- A bit of theory:

$$P \in Z_3 : P = \exp\left\{i\frac{2\pi}{3} m\right\}$$

$$P \in \left\{1, (-1 + i\sqrt{3})/2, (-1 - i\sqrt{3})/2\right\}.$$

- The imaginary part of the action:

$$\sum_x \left( e^\mu P(x) + e^{-\mu} P^*(x) \right) = (3N_0 - V) \cosh(\mu) + i \sqrt{3} \sinh(\mu) \Delta N$$

$N_0$  : number with  $P = 1$

$N_+$  : number with  $P = (-1 + i\sqrt{3})/2$

$N_-$  : number with  $P = (-1 - i\sqrt{3})/2$

$$\Delta N = N_+ - N_-$$

$V = N_0 + N_+ + N_-$ : volume



## The $Z(3)$ Polyakov spin model:

---

- **Introduce** - generalised density-of-states:

$$R(s) = \int \mathcal{D}P \delta(s - \Delta N) \exp\{S_R[P, \mu]\} .$$

symmetries:  $R(s) = R(-s)$





## The $Z(3)$ Polyakov spin model:

- **Introduce** - generalised density-of-states:

$$R(s) = \int \mathcal{D}P \delta(s - \Delta N) \exp\{S_R[P, \mu]\} .$$

symmetries:  $R(s) = R(-s)$

- **Partition function:**

$$Z(\mu) = \int ds R(s) \cos\left(\sqrt{3} \sinh(\mu) s\right) .$$



## The $Z(3)$ Polyakov spin model:

- **Introduce** - generalised density-of-states:

$$R(s) = \int \mathcal{D}P \delta(s - \Delta N) \exp\{S_R[P, \mu]\} .$$

symmetries:  $R(s) = R(-s)$

- **Partition function:**

$$Z(\mu) = \int ds R(s) \cos\left(\sqrt{3} \sinh(\mu) s\right) .$$

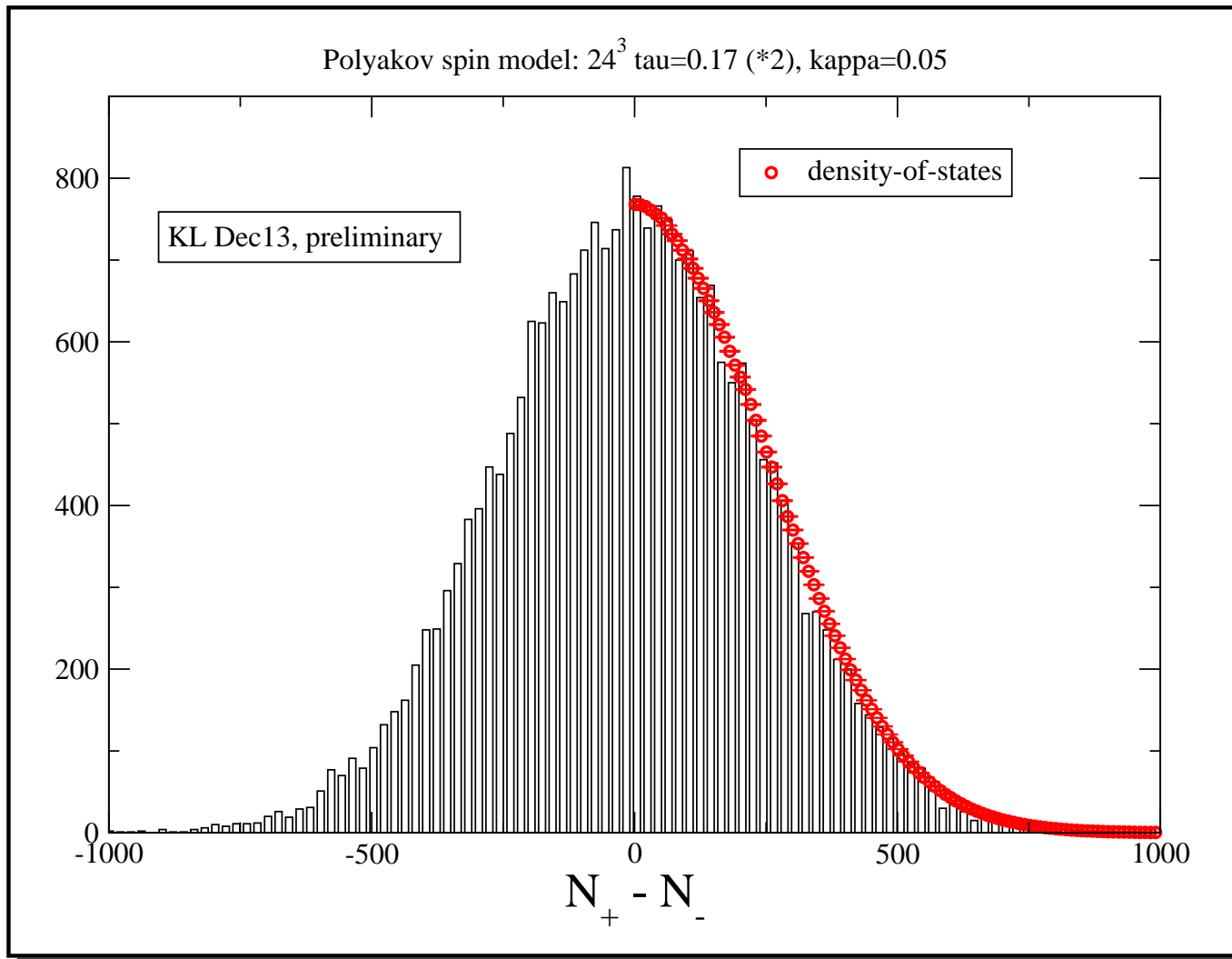
- **Overlap factor:**

$$O(\mu) = \int ds R(s) \cos\left(\sqrt{3} \sinh(\mu) s\right) / \int ds R(s)$$

[no need to calculate the normalisation of  $R$ ]

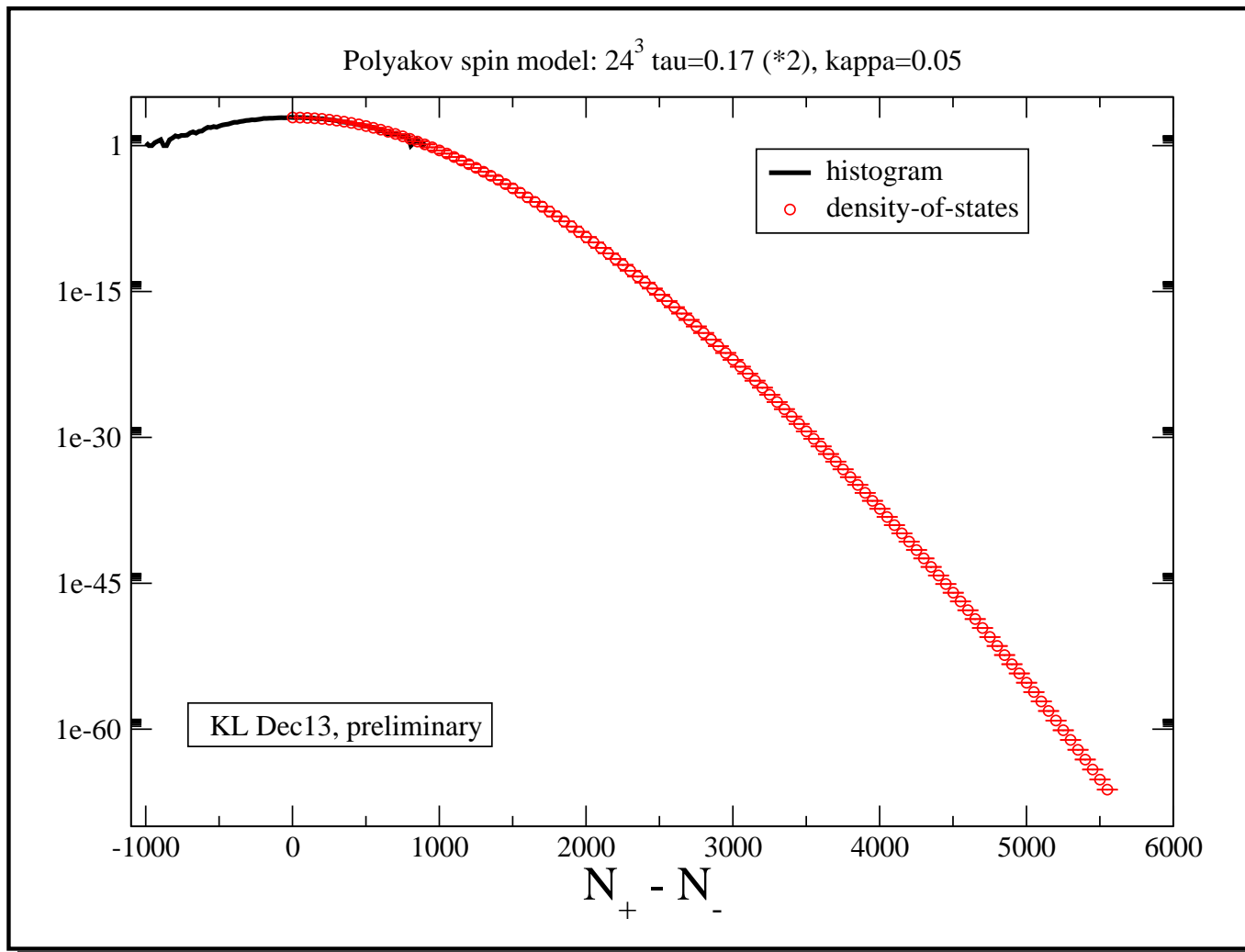
# The $Z(3)$ Polyakov spin model:

- **Results:** histogram versus density-of-states method



# The $Z(3)$ Polyakov spin model:

- **Results:** histogram versus density-of-states method





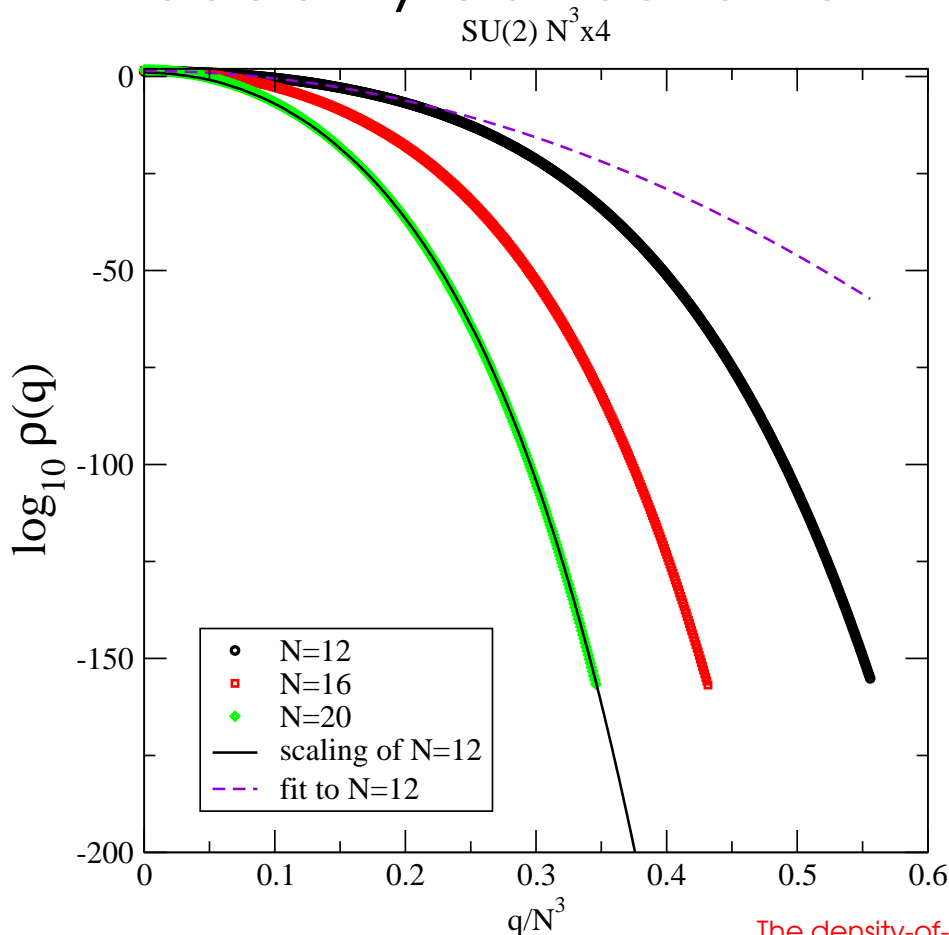
## *The $Z(3)$ Polyakov spin model:*

---

- Gaussian distributed to a *very* good approximation  
[peculiarity of the model]

# The $Z(3)$ Polyakov spin model:

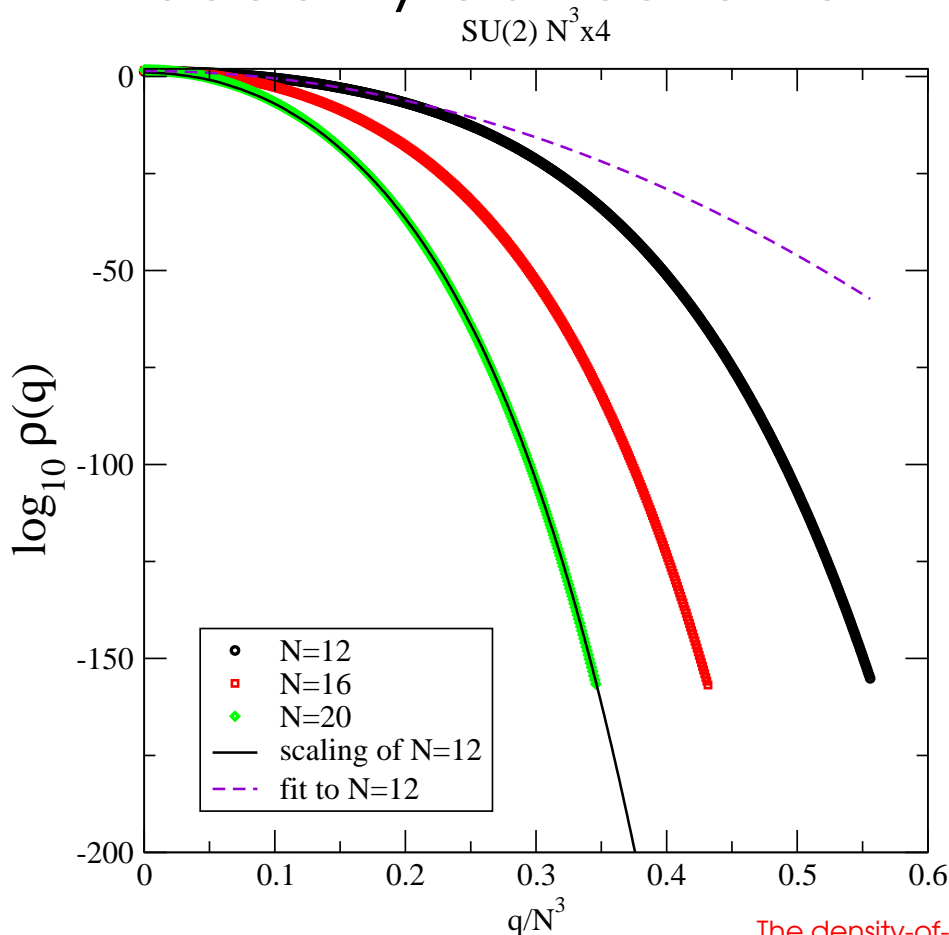
- Gaussian distributed to a *very* good approximation [peculiarity of the model]
- Probability distribution of the **SU(2) Polyakov line**



[KL, Pawłowski, PRD 88 (2013) 071502 ]

# The $Z(3)$ Polyakov spin model:

- Gaussian distributed to a *very* good approximation [peculiarity of the model]
- Probability distribution of the **SU(2) Polyakov line**



[KL, Pawłowski, PRD 88 (2013) 071502 ]



## The $Z(3)$ Polyakov spin model:

---

- **The overlap  $O(\mu)$ :**

Can we do rapidly oscillating integrals?

$$Z(\mu) = \int ds R(s) \cos\left(\sqrt{3} \sinh(\mu) s\right) .$$

$$\mu = 2, \Delta N = s = 0 \dots 5000$$



# The $Z(3)$ Polyakov spin model:

- **The overlap  $O(\mu)$ :**

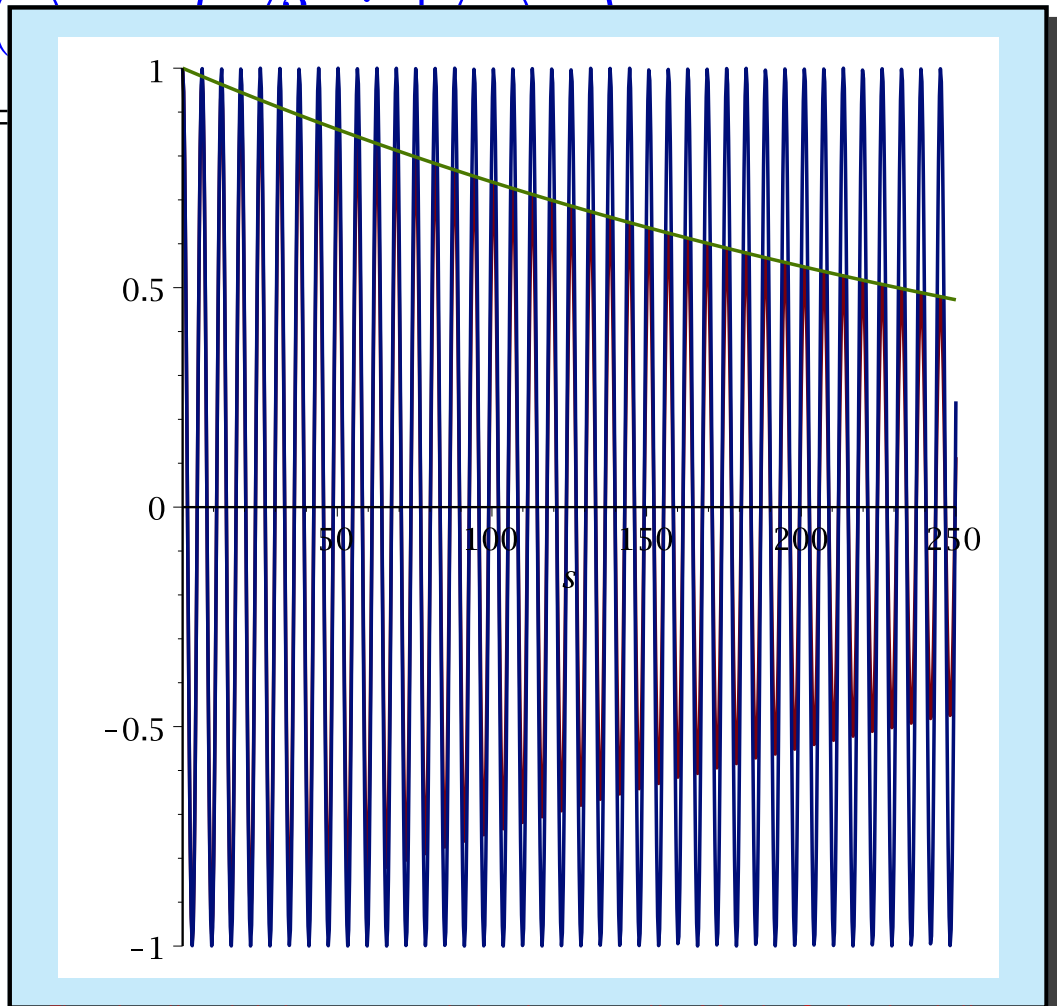
Can we do rapidly oscillating integrals?

$$Z(\mu) = \int ds R(\mu) (\sqrt{s} \cdot \mathbf{1}(s))$$

$$\mu = 2, \Delta N = s =$$

- *yes!*

[if the integrand  
is boring enough]





## The $Z(3)$ Polyakov spin model:

---

- **Method and error analysis:**

key observation:  $\ln R(s)$  very smooth function

$$R(s) = \prod_{s=1}^{s_0} e^{a(s_0)} \exp\{a(s_0)(s - s_0)\} \quad \text{for } s \in [s, s_0 + 1]$$

LLR-method  $\Rightarrow a(s_0)$



## The $Z(3)$ Polyakov spin model:

- **Method and error analysis:**

key observation:  $\ln R(s)$  very smooth function

$$R(s) = \prod_{s=1}^{s_0} e^{a(s_0)} \exp\{a(s_0)(s - s_0)\} \quad \text{for } s \in [s, s_0 + 1]$$

LLR-method  $\Rightarrow a(s_0)$

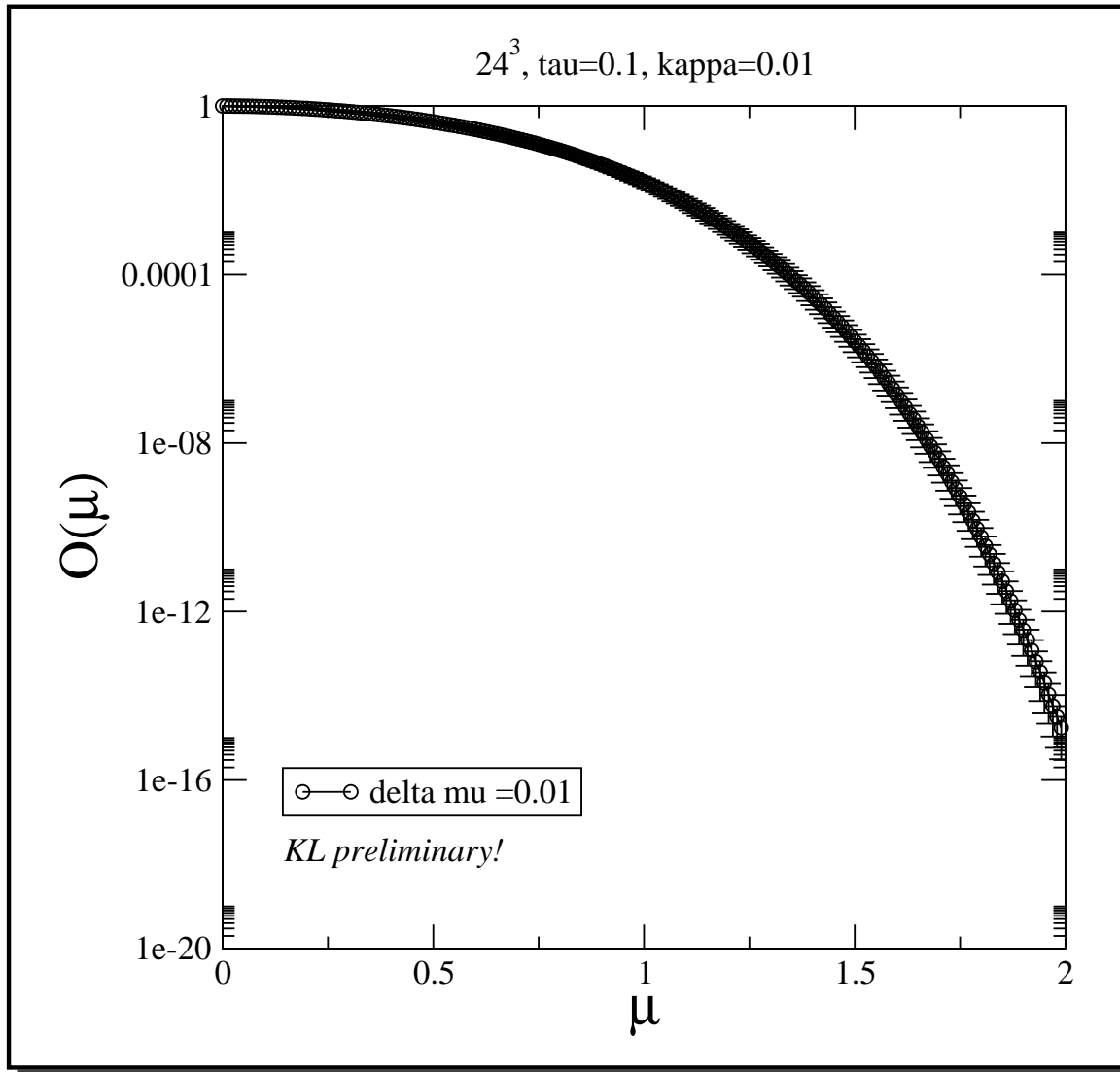
- **Bootstrap error analysis:**

1. Choose a set of  $a(s_0)$ ,  $s_0 = 1 \dots s_{max} \approx 5000$
2. Fit a Polynomial:  $\ln R(s) = \sum_{i \text{ even}}^p c_i s^i$ , for  $p = 2, 4, 6, 8..$
3. Get an answer for  $O(\mu)$

Repeat steps 1-3 times and produce the bootstrap average & standard deviation for  $O(\mu)$ .

# The $Z(3)$ Polyakov spin model:

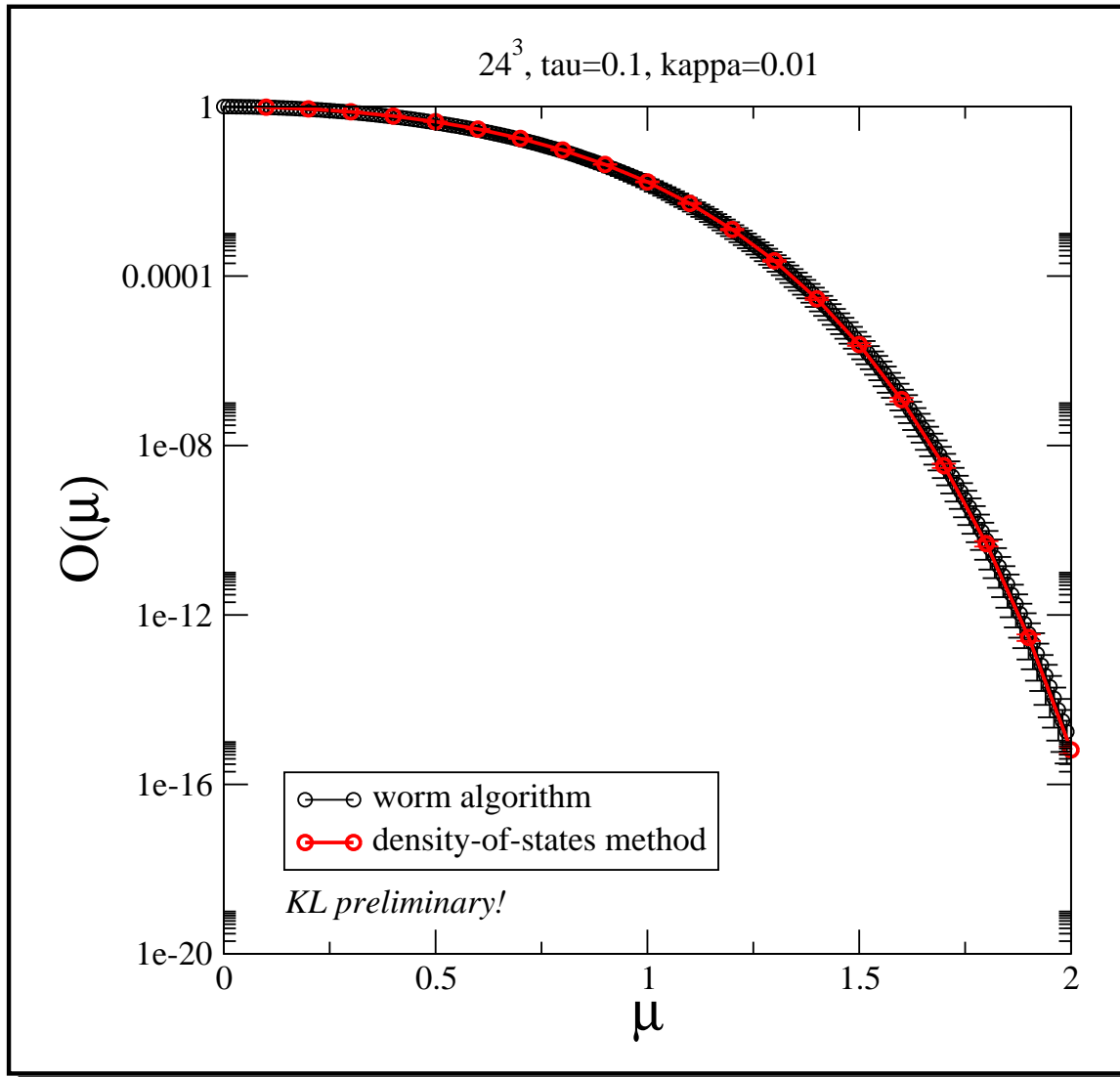
- Results for the overlap:



[use quad precision]

# The $Z(3)$ Polyakov spin model:

- Results for the overlap:





## Conclusions

---

- The density-of-states approach to complex systems:  
⇒ MC with respect to the density of states ( $> 0$ )



# Conclusions

---

- The density-of-states approach to complex systems:
  - ⇒ MC with respect to the density of states ( $> 0$ )
- LLR method:
  - ⇒ Exponential error suppression
  - ⇒ solves overlap problems



# Conclusions

---

- The density-of-states approach to complex systems:
  - ⇒ MC with respect to the density of states ( $> 0$ )
- LLR method:
  - ⇒ Exponential error suppression
  - ⇒ solves overlap problems
- Studied the  $Z(3)$  Polyakov Spin model
  - ⇒ standard Solution: worm + snake algorithm





## Conclusions

---

- The density-of-states approach to complex systems:
  - ⇒ MC with respect to the density of states ( $> 0$ )
- LLR method:
  - ⇒ Exponential error suppression
  - ⇒ solves overlap problems
- Studied the  $Z(3)$  Polyakov Spin model
  - ⇒ standard Solution: worm + snake algorithm
- The density-of-states + LLR approach seems to work well
  - ⇒ I am carefully optimistic
  - ⇒ Next test case: quantum  $O(2)$  model