

Going with the flow

a solution to your sign problems

Gökçe Başar

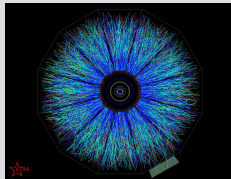
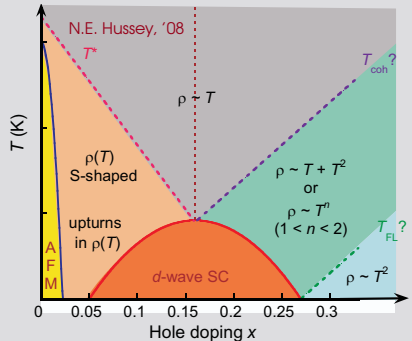
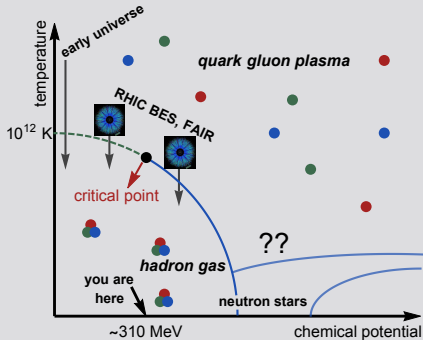
University of Illinois, Chicago

Saarisehkä, April 4, 2018

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

Motivations

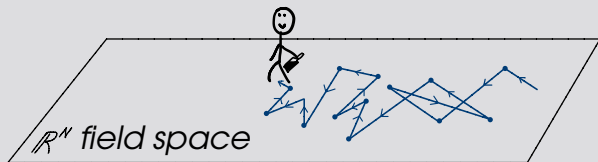
first-principles studies of strongly interacting systems
(equation of state, transport, etc...)



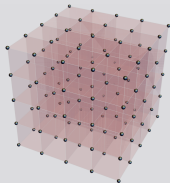
Recap: Monte-Carlo method

“importance sampling” (Monte-Carlo method):
pick out the important (small action) configurations

$$\langle \mathcal{O} \rangle = \frac{1}{Z} \int d\phi_1 \dots d\phi_N e^{-S[\phi]} \mathcal{O}[\phi] \approx \frac{1}{N} \sum_{a=1}^N \mathcal{O}[\phi^{(a)}]$$



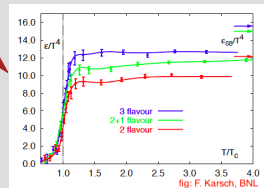
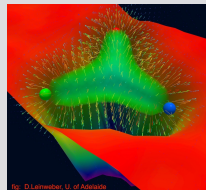
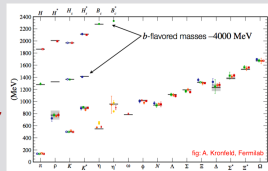
path integral \approx statistical average with $P[\phi] \propto e^{-S[\phi]}$



lattice



importance sampling
(Monte-Carlo)

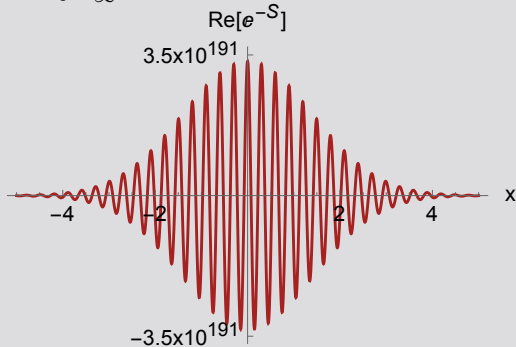


In many cases S , the (effective) action, is complex

- dynamical problems: *out-of-equilibrium, transport, equilibration...*
- nonzero density: *many theories with finite chemical potential, QCD phase diagram, critical point, neutron stars, strongly correlated electronic systems, Hubbard model...*
- gauge theories with non-zero θ
- matrix models

when the action is complex...

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



“the sign problem”

The sign problem

importance $\propto e^{-S_R}$: “reweighting”

$$\langle \mathcal{O} \rangle = \frac{\int d\phi \mathcal{O} e^{-iS_I} e^{-S_R}}{\int d\phi e^{-S_R}} \frac{\int d\phi e^{-S_R}}{\int d\phi e^{-iS_I} e^{-S_R}} = \frac{\langle \mathcal{O} e^{-iS_I} \rangle_{S_R}}{\langle e^{-iS_I} \rangle_{S_R}}$$

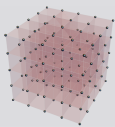
- $\langle e^{-iS_I} \rangle_{S_R} \propto e^{-\text{volume}/T}$
- need exponentially large resources

The sign problem

importance $\propto e^{-S_R}$: “reweighting”

$$\langle \mathcal{O} \rangle = \frac{\int d\phi \mathcal{O} e^{-iS_I} e^{-S_R}}{\int d\phi e^{-S_R}} \frac{\int d\phi e^{-S_R}}{\int d\phi e^{-iS_I} e^{-S_R}} = \frac{\langle \mathcal{O} e^{-iS_I} \rangle_{S_R}}{\langle e^{-iS_I} \rangle_{S_R}}$$

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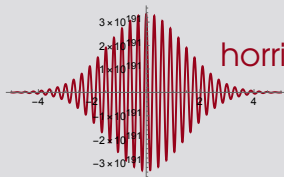
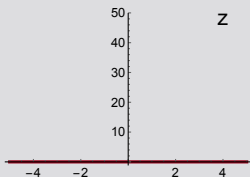


The sign problem



Solving the sign problem

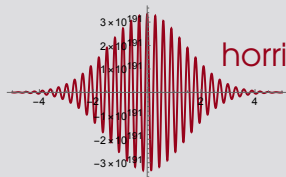
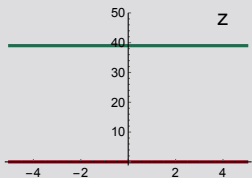
$$\int_{-\infty}^{\infty} e^{-\frac{1}{4}(z+42i)^2} dz = 2\sqrt{\pi}$$



horrific sign problem

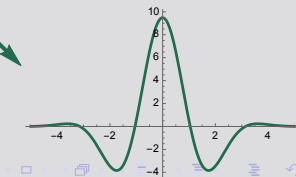
Solving the sign problem

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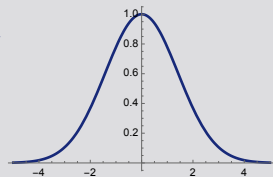
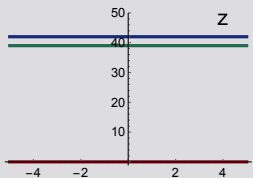
horrific sign problem

mild sign problem



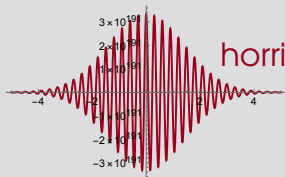
Solving the sign problem

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

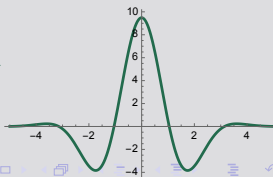


no sign problem

mild sign problem



horrific sign problem



The idea: deform the QFT path integral domain into the complex space and find a better domain where the sign problem is milder

(see also: Makri, Miller; Cristoforetti et al.; Fujii, et al; Tanizaki et al.)

(compare and contrast with complex Langevin: Aarts)

Field theory; good deformation?

\mathbb{C}^N complex space

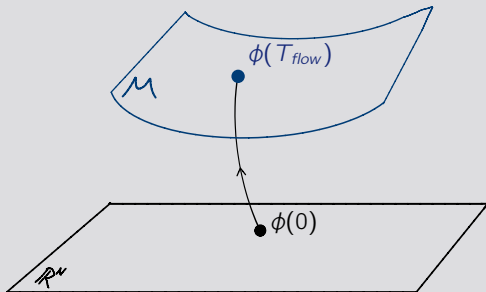


- path integral on \mathcal{M} = path integral on \mathbb{R}^N
- sign problem $\mathcal{M} \ll$ sign problem on \mathbb{R}^N

Field theory; good deformation: flow

follow an "equation of motion": flow (Fedoryuk, Witten...)

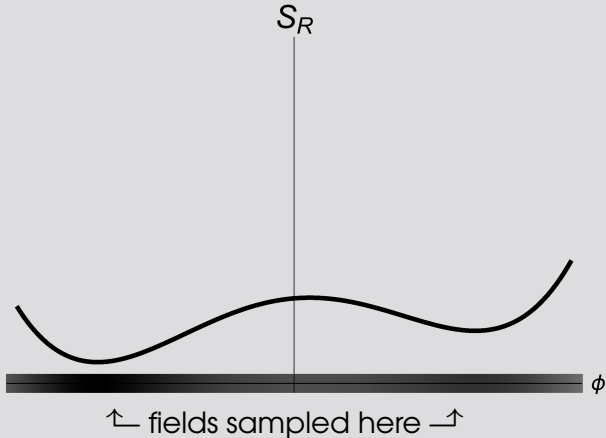
$$\frac{d\phi_a}{d\tau} = \overline{\frac{\partial S}{\partial \phi_a}} \quad \phi_a = x_a + iy_a \quad \begin{cases} \frac{dx_a}{d\tau} = \frac{\partial S_R}{\partial x_a} = \frac{\partial S_I}{\partial y_a} \\ \frac{dy_a}{d\tau} = \frac{\partial S_R}{\partial y_a} = -\frac{\partial S_I}{\partial x_a}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



- *steepest ascent* for S_R :
 S_R increases with flow
(S_R : Morse function)
- *Hamiltonian flow* for S_I :
 S_I remains unchanged

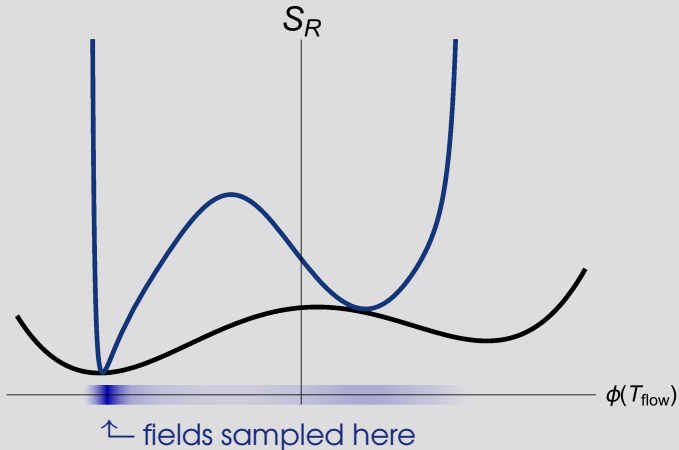
Field theory: good deformations

flow $\rightarrow S_R$ increases, S_I remains the same



Field theory: good deformations

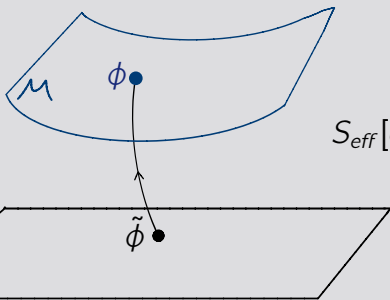
flow $\rightarrow S_R$ increases, S_I remains the same



Importance sampling on \mathcal{M}

(GB et. al; PRD 93, 014504, JHEP 05 (2016) 053, PRD 93, 094514)

$$\langle \mathcal{O} \rangle = \frac{\int_{\mathcal{M}} d\phi \mathcal{O} e^{-S(\phi)}}{\int_{\mathcal{M}} d\phi e^{-S(\phi)}} = \frac{\int_{\mathbb{R}^N} d\tilde{\phi} \det \left(\frac{\partial \phi}{\partial \tilde{\phi}} \right) \mathcal{O} e^{-S[\phi(\tilde{\phi})]}}{\int_{\mathbb{R}^N} d\tilde{\phi} \det \left(\frac{\partial \phi}{\partial \tilde{\phi}} \right) e^{-S[\phi(\tilde{\phi})]}}$$



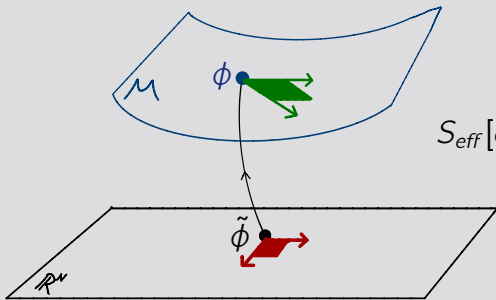
$$S_{\text{eff}}[\tilde{\phi}] = \text{Re} (S[\phi(\tilde{\phi})] - \log \det J)$$

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

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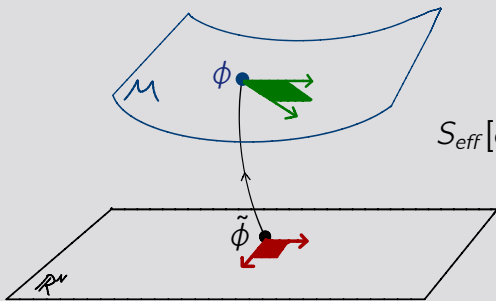
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(GB et. al; PRD 93, 014504, JHEP 05 (2016) 053, PRD 93, 094514)

$$\langle \mathcal{O} \rangle = \frac{\int_{\mathbb{R}^N} d\tilde{\phi} \mathcal{O} e^{-i \Im m(S - \log \det J)} e^{-S_{\text{eff}}}}{\int_{\mathbb{R}^N} d\tilde{\phi} e^{-i \Im m(S - \log \det J)} e^{-S_{\text{eff}}}}$$



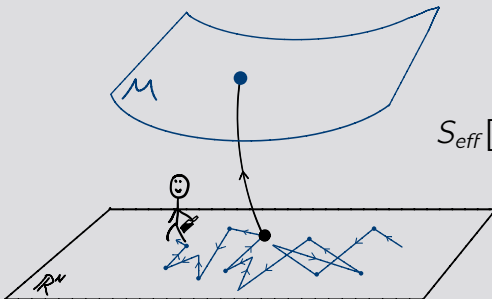
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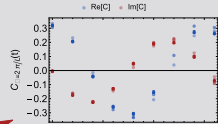
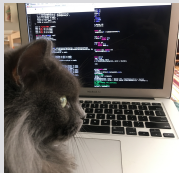
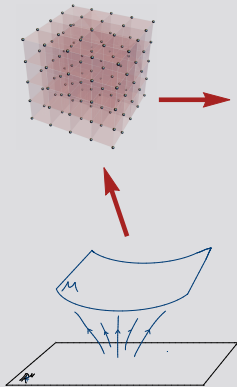


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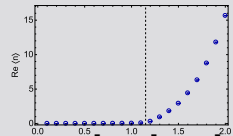
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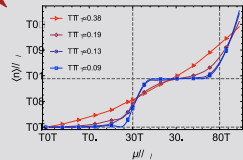
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dynamics ✓



many body physics ✓



Our Results

real time dynamics

- anharmonic oscillator
(Phys. Rev. Lett. 117, 081602)
- 1+1d interacting Bose gas
(Phys. Rev. D. 95, 114501)

many body systems

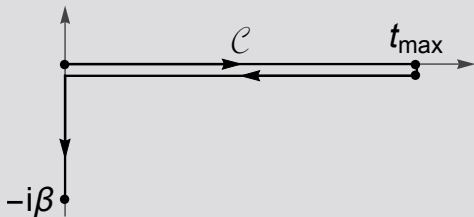
- 1d Hubbard model
(PRD 93 014504, JHEP 1605 053)
- 2d Thirring model
(Phys. Rev. D95, 014502)
- 4d interacting Bose gas
(Phys. Rev. D94, 045017)

Real time dynamics

main object:

$$\langle \mathcal{O}_1(t) \mathcal{O}_2(0) \rangle = \text{Tr}[\mathcal{O}_1(t) \mathcal{O}_2(0) e^{-\beta H}]$$

viscosity, conductivity, out-of-equilibrium physics...



path integral form:

(Schwinger, Keldysh)

$$S_{SK}[\phi] = \int_c dt L[\phi]$$

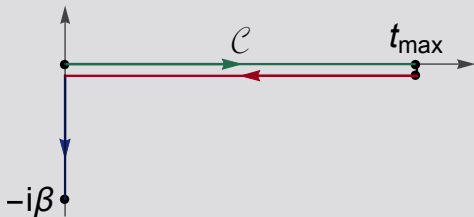
$$\langle \mathcal{O}_1(t) \mathcal{O}_2(t') \rangle = \frac{1}{Z} \int \mathcal{D}\phi e^{iS_{SK}[\phi]} \mathcal{O}_1(t) \mathcal{O}_2(t')$$

Real time dynamics

main object:

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

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path integral form:

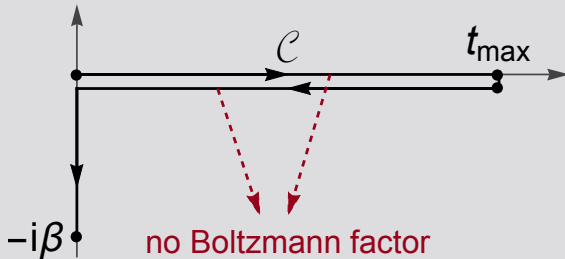
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Real time dynamics

the ultimate sign problem!

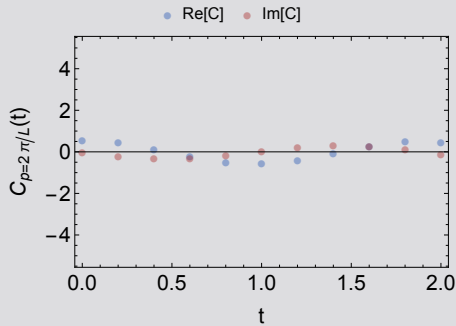
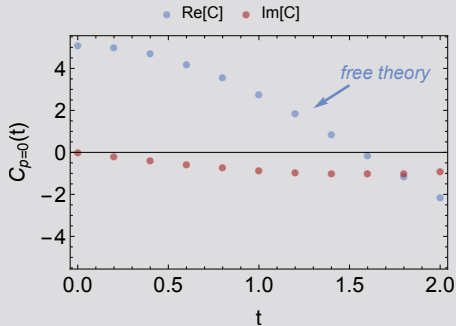


$$\langle e^{i\text{Im}S(\phi)} \rangle_{S_R} = 0$$

Dynamics: 1+1d quantum field theory

interacting Bose gas: $\mathcal{L} = (\partial_\mu\phi)^2 + m^2\phi^2 + \frac{\lambda}{4!}\phi^4$

weak coupling: $\lambda = 0.1$

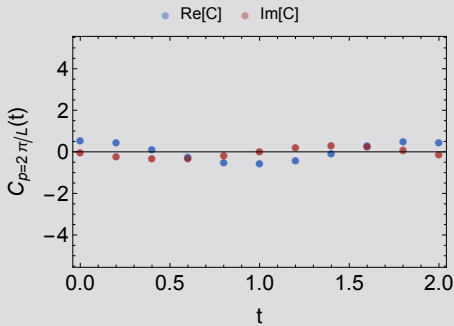
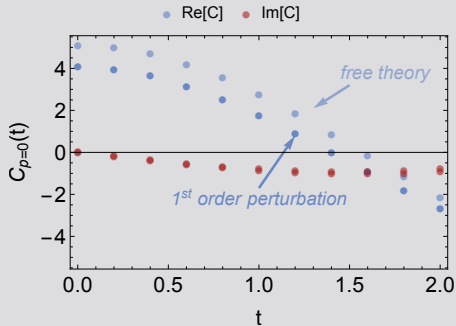


$$C_p(t) = \langle \phi(t, p)\phi(0, p) \rangle_\beta$$

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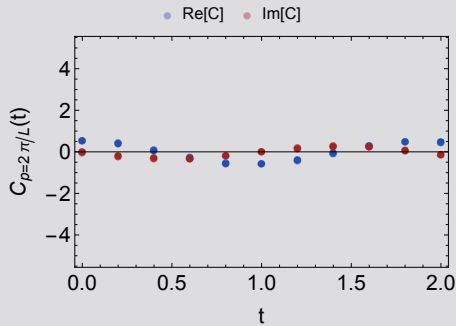
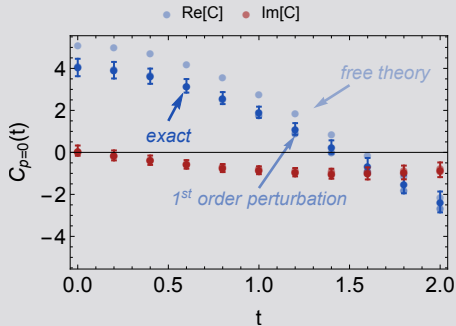


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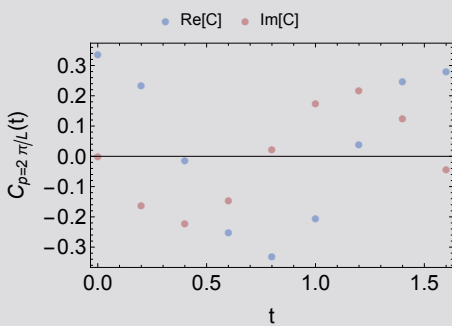
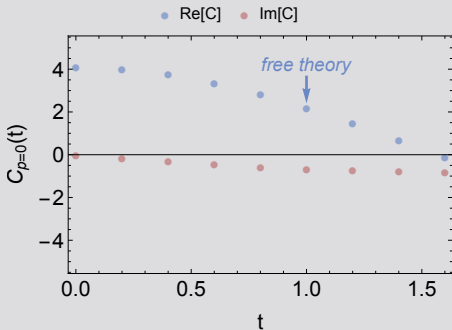


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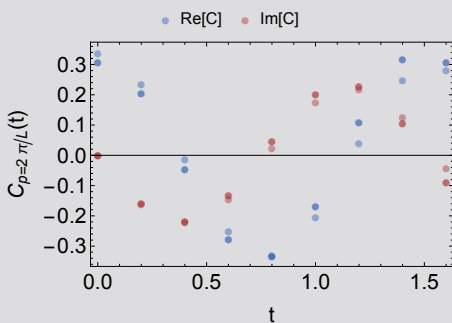
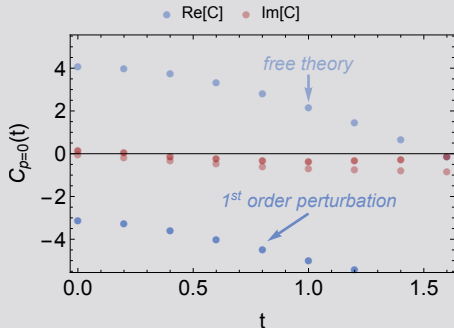


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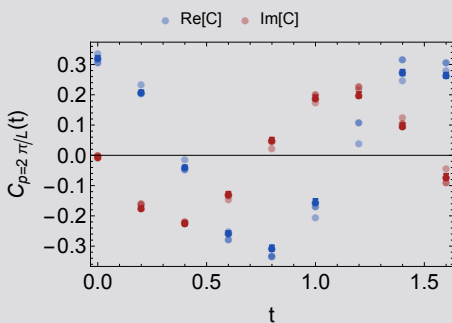
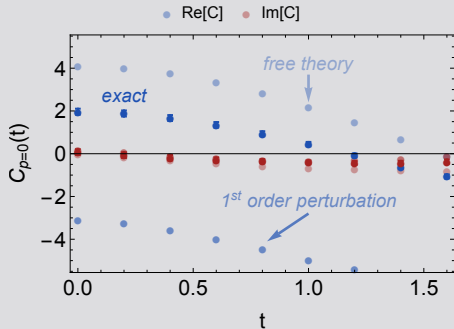


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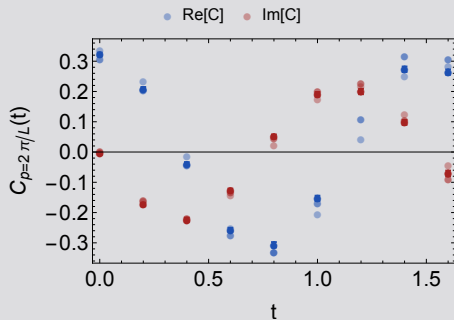
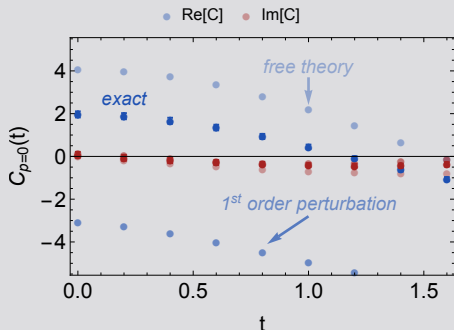


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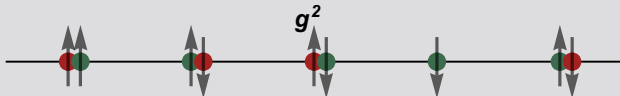
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Many body physics: 2d Thirring model



chain of interacting fermions (*quarks, electrons...*)

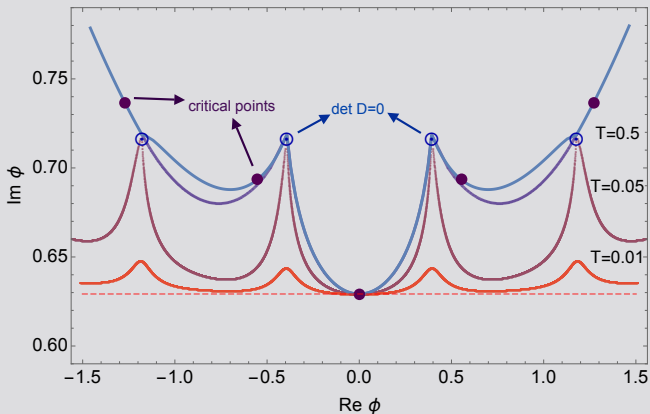
$$S = \int d^2x \bar{\psi}^a (\gamma^\mu \partial_\mu + m + \mu \gamma^0) \psi^a + \frac{g^2}{2N_f} (\bar{\psi}^a \gamma^\mu \psi^a) (\bar{\psi}^b \gamma_\mu \psi^b)$$

$$\rightarrow \frac{N_f}{2g^2} \int d^2x A_\mu A_\mu + \ln \det(\not{\partial} + \not{A} + \mu \gamma_0 + m)$$

- prototype for QCD: *asymptotically free, sign problem at nonzero density*
- a 2d cousin of the Hubbard model

Many body physics: 2d Thirring model

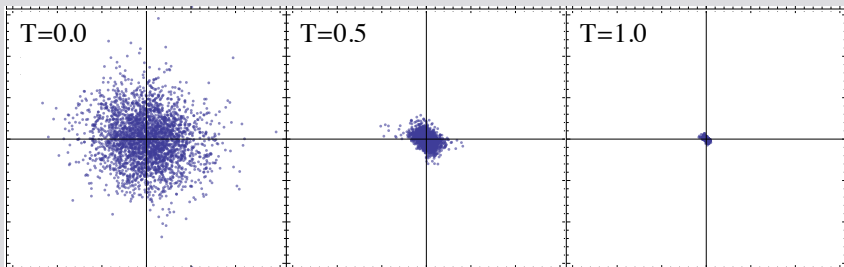
integration manifolds:



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

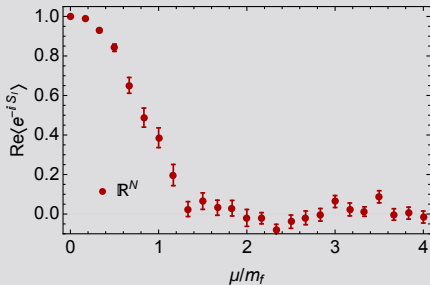
Many body physics: 2d Thirring model

sampled fields ($\tilde{\phi}$):

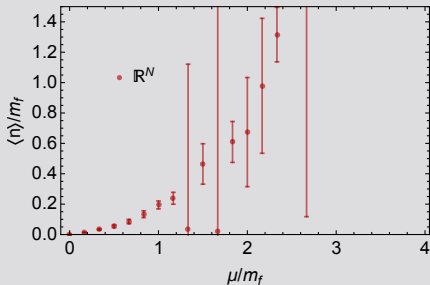


\Rightarrow more flow \Rightarrow

Many body physics: 2d Thirring model

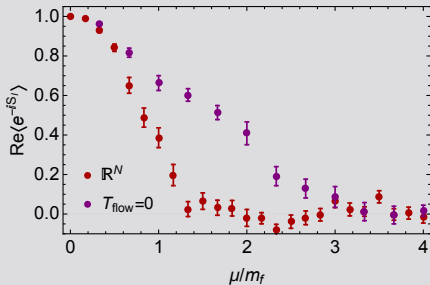


sign problem

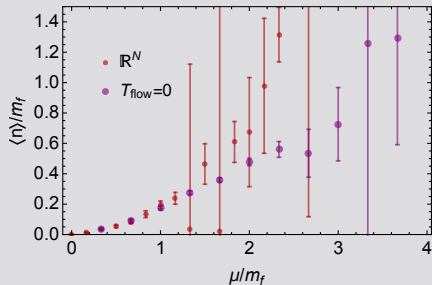


equation of state

Many body physics: 2d Thirring model

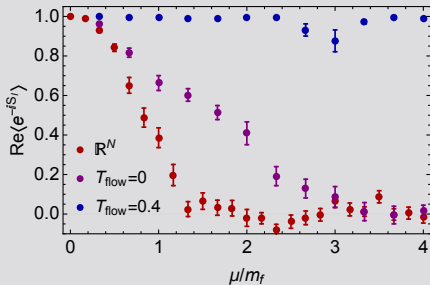


sign problem

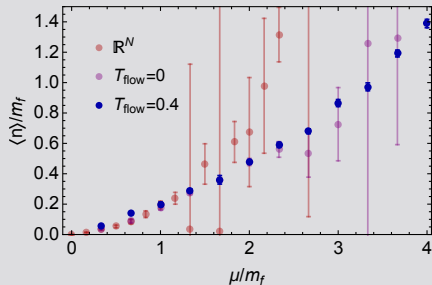


equation of state

Many body physics: 2d Thirring model



sign problem

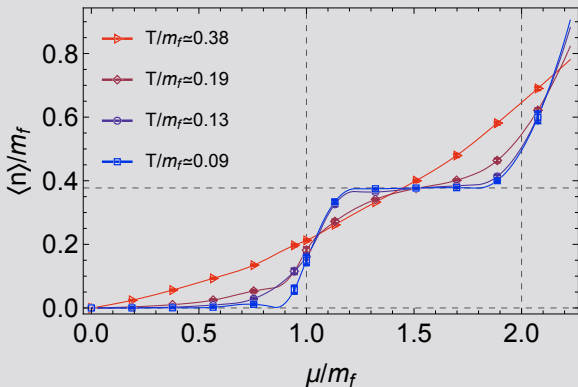


equation of state

Many body physics: 2d Thirring model

equation of state: low temperature limit

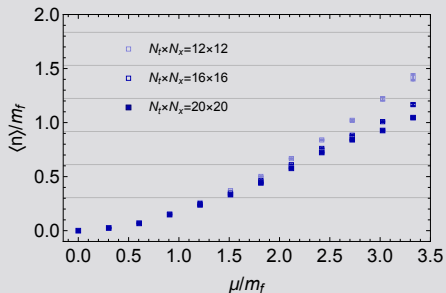
particularly bad sign problem: $\langle e^{-iS_I} \rangle_{S_R} \propto e^{-\text{volume}/T}$



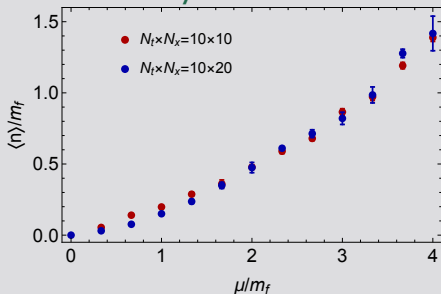
Many body physics: 2d Thirring model

equation of state

continuum limit

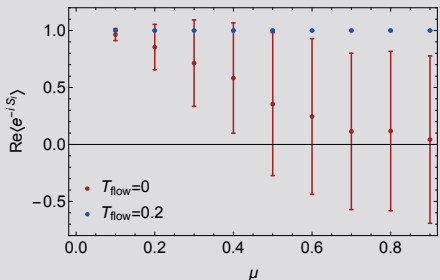


thermodynamic limit

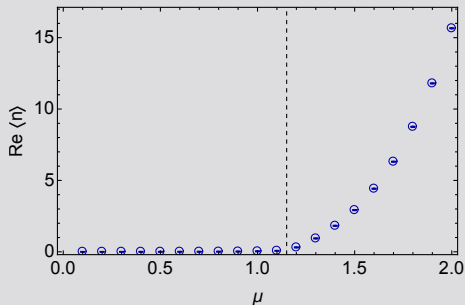


Many body physics: 4d relativistic Bose gas

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



sign problem



equation of state
at low temperature

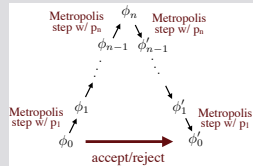
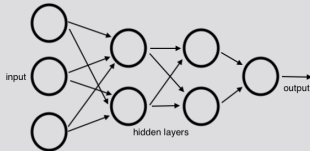
Many body physics: work in progress



- 3d Thirring model (a closer cousin of Hubbard model)
- 2d QED (a prototype gauge theory)

Future directions

- machine learning:
 - boltzmann machines, faster convergence
 - new manifolds via neural nets, kernel methods...



- tempered transitions
- estimators, pseudo-fermions
- hybrid Monte Carlo

Conclusions

- complexified path integral \leftrightarrow topology
- freedom in deforming the path integration domain makes it possible to ameliorate the **sign problem**: *many body physics, out of equilibrium, dynamics,...*
- QFT (fermionic, bosonic), real time \checkmark
- lots of new directions for future work

*"The shortest path between two truths in the real domain passes through the complex domain."
-Jacques Hadamard*

The end