

*First steps in applying the density of states
method to the Thirring model*

Jarno Rantaharju¹

Biagio Lucini²

Olmo Francesconi^{2,3}

Markus Holzmann³

and Antonio Rago⁴

Sept 5th 2019

¹Helsinki University

²Swansea University

³LPMMC, Grenoble

⁴Plymouth University

Motivation

Density of States

- Promising results using the LLR method
- Sign problem from fermions at nonzero chemical potential
- Also in the Thirring Model
- Simple case: 1+1D

Fermion Bag or World Line

- Direct access to the determinant
- Numerically efficient

Plan

1. Quick review of LLR, DoS and The Thirring model
2. The Fermion Bag method
3. The world line
4. A discrete density of states

Introduction

Generalised density of states

$$Z(\beta) = \int [D\phi] e^{-\beta S[\phi] + i\mu Q[\phi]}$$

$$\rho(q) = \int [D\phi] e^{-\beta S[\phi]} \delta(Q[\phi] - q)$$

$$Z(\mu) = \int dq \rho(q) e^{i\mu q}$$

- Need great accuracy, LLR useful
- Compression through a polynomial fit

Introduction

A problem with fermions

- Pseudofermion actions

$$\det(M) = N \int d\chi e^{\chi^\dagger \frac{1}{M} \chi}$$

- Normally we sample χ from a gaussian:

$$Z = e^{\psi^\dagger \psi}$$

$$\chi = \sqrt{M} \psi$$

- Restricting the imaginary part is not consistent

We need the determinant

The Thirring Model

$$S = \sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - \sum_x m \bar{\chi}_x \chi_x - U \sum_{x,\nu} \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}$$
$$D_{x,y}^{KS} = \frac{1}{2} \eta_{x,\nu} e^{\mu \delta_{\nu,0}} \delta_{y,x+\nu} - \frac{1}{2} \eta_{x,\nu}^\dagger e^{-\mu \delta_{\nu,0}} \delta_{y,x-\nu}$$

Similarities to QCD

- Asymptotically safe
- Dynamically generated fermion mass
- Massless boson but no chiral symmetry breaking ¹
- Sign problem at non-zero density

¹(Witten 1978)

Auxiliary Field Representation

$$S = \sum_{x,\nu} \frac{N_F}{g^2} (1 - \cos A_{x,\nu}) + \sum_{x,y} \bar{\chi}_x D_{x,y} \chi_y$$

$$D_{x,y} = m' \delta_{x,y} + \frac{1}{2} \sum_{\nu=0,1} \eta_\nu e^{iA_{x,\nu} + \mu \delta_{\nu,0}} \delta_{x+\nu,y} - \eta_\nu^\dagger e^{-iA_{y,\nu} - \mu \delta_{\nu,0}} \delta_{x-\nu,y}$$

$$U = 0.25 \left(\frac{l_0 \left(\frac{N_F}{g^2} \right)}{l_1 \left(\frac{N_F}{g^2} \right)} \right)^2 - 0.25, \quad m = \left(\frac{l_0 \left(\frac{N_F}{g^2} \right)}{l_1 \left(\frac{N_F}{g^2} \right)} \right) m'$$

$$g = 1 \rightarrow U \approx 0.26, \quad m \approx 1.43m'$$

Fermion Bag Representation

Starting with a free staggered fermion:

$$S = \sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - \sum_x m \bar{\chi}_x \chi_x$$
$$D_{x,y}^{KS} = \frac{1}{2} \eta_{x,\nu} e^{\mu \delta_{\nu,0}} \delta_{y,x+\nu} - \frac{1}{2} \eta_{x,\nu} e^{-\mu \delta_{\nu,0}} \delta_{y,x-\nu}$$

Fermion Bag Representation

Expand the partition function

$$Z = \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \bar{\chi}_x \chi_x}$$

Fermion Bag Representation

Expand the partition function

$$\begin{aligned} Z &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \bar{\chi}_x \chi_x} \\ &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \end{aligned}$$

Fermion Bag Representation

Expand the partition function

$$\begin{aligned} Z &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \bar{\chi}_x \chi_x} \\ &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \\ &= \sum_{[m]} \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} (m \bar{\chi}_x \chi_x)^{m_x} \end{aligned}$$

Fermion Bag Representation

Expand the partition function

$$\begin{aligned} Z &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \bar{\chi}_x \chi_x} \\ &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \\ &= \sum_{[m]} \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} (m \bar{\chi}_x \chi_x)^{m_x} \\ &= \sum_{[m]} m^{N_m} \int_{[f]} d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \end{aligned}$$

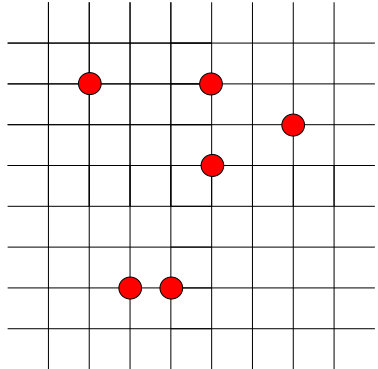
Fermion Bag Representation

Expand the partition function

$$\begin{aligned} Z &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \bar{\chi}_x \chi_x} \\ &= \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \\ &= \sum_{[m]} \int d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} (m \bar{\chi}_x \chi_x)^{m_x} \\ &= \sum_{[m]} m^{N_m} \int_{[f]} d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \\ &= \sum_{[m]} m^{N_m} \det(D([f], \mu)) \end{aligned}$$

Fermion Bag Representation

- Sites covered by (mass) monomers
- Determinant over free sites



Fermion Bag Representation

Adding a four fermion interaction

$$Z = \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \sum_x \bar{\chi}_x \chi_x - U \sum_{x,\nu} \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}}$$

Fermion Bag Representation

Adding a four fermion interaction

$$\begin{aligned} Z &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \sum_x \bar{\chi}_x \chi_x - U \sum_{x,\nu} \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}} \\ &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \prod_{x,\nu} (1 + U \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}) \end{aligned}$$

Fermion Bag Representation

Adding a four fermion interaction

$$\begin{aligned} Z &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \sum_x \bar{\chi}_x \chi_x - U \sum_{x,\nu} \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}} \\ &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \prod_{x,\nu} (1 + U \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}) \\ &= \sum_{[m],[d]} m^{N_m} U^{N_d} \int_{[f]} d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \end{aligned}$$

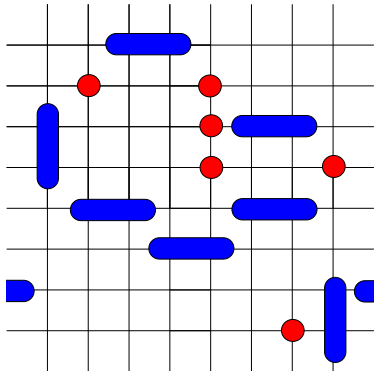
Fermion Bag Representation

Adding a four fermion interaction

$$\begin{aligned} Z &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y - m \sum_x \bar{\chi}_x \chi_x - U \sum_{x,\nu} \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}} \\ &= \int e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \prod_x (1 + m \bar{\chi}_x \chi_x) \prod_{x,\nu} (1 + U \bar{\chi}_x \chi_x \bar{\chi}_{x+\nu} \chi_{x+\nu}) \\ &= \sum_{[m],[d]} m^{N_m} U^{N_d} \int_{[f]} d\bar{\chi} d\chi e^{-\sum_{x,y} \bar{\chi}_x D_{x,y}^{KS}(\mu) \chi_y} \\ &= \sum_{[m],[d]} m^{N_m} U^{N_d} \det(D([f], \mu)) \end{aligned}$$

Fermion Bag Representation

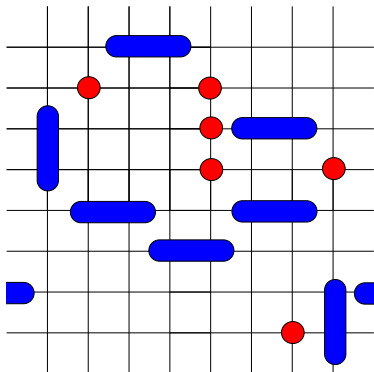
- Two new fields, d and m
- Each interaction term represented by dual field
- Partition function given by the determinant



Fermion Bag Algorithm

Local Updates:

1. Add / remove monomer
2. Add / remove dimer
3. Replace dimer with monomers
4. Replace two monomers with dimer
5. Swap monomer and dimer



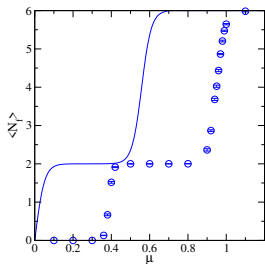
(github.com/rantahar/Thirring2D/tree/v1.0)

Fermion Bag Algorithm

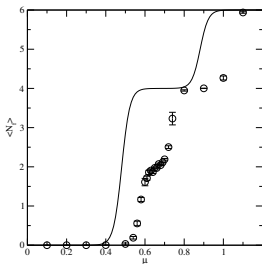
The point is to calculate (thermal) expectation values

$$\begin{aligned}\langle O \rangle &= \int d\bar{\chi} d\chi O e^{-S} \\ &= \sum_{[d],[m]} O m^{N_m} \det(D([f], \mu))\end{aligned}$$

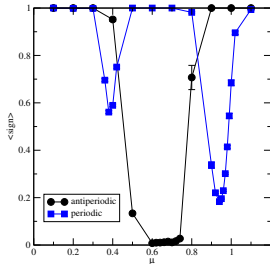
Sign Problem



Periodic



Anti-periodic



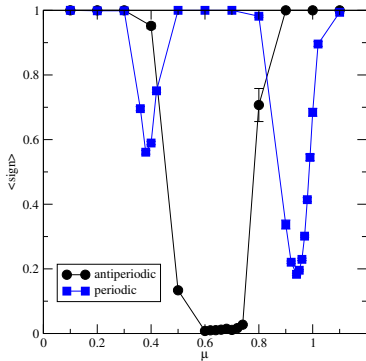
Average sign

- Small lattice, $L_X = 6$ and $L_T = 48$
- Intermediate coupling $U = 0.3$
- Levels determined by symmetry

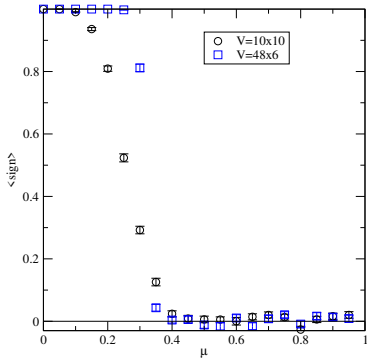
(Ayyar, Chandrasekharan, Rantaharju 2018)

Sign Problem

A quick test with the auxiliary field



Fermion Bag



Auxiliary field

Determinant

Problem: the determinant is real

- Cannot apply extended DoS directly
- Measure DoS as a function of the determinant?
- Failure at $E = 0$: LLR requires finite $\log(\rho)$

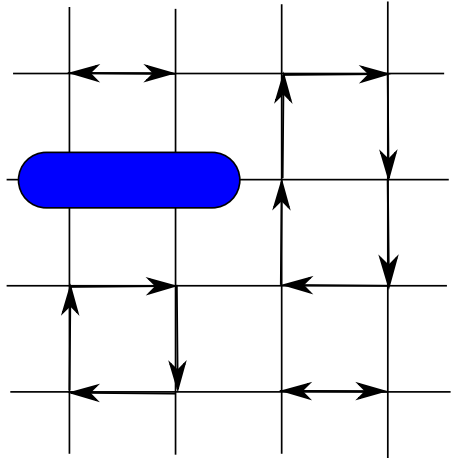
World Line Representation

$$\begin{aligned} & \det(W([f], \mu)) \\ &= \prod_{x \in [f]} \left(\int d\bar{\chi}_x d\chi_x \right) e^{-\sum_{x \in [f]} \left(\frac{1}{2} \eta_{x,\nu} e^{\mu\delta_{\nu,0}} \bar{\chi}_x \chi_{x+\nu} - \frac{1}{2} \eta_{x,\nu}^\dagger e^{-\mu\delta_{\nu,0}} \bar{\chi}_{x+\nu} \chi_x \right)} \\ &= \sum_{[l]} \prod_{loop \in l} \left(- \prod_{x, \alpha \in loop} e^{\pm \mu \delta_{\pm \alpha, \hat{t}} \frac{s_\alpha \eta_{x,\alpha}}{2}} \right) \end{aligned}$$

$s_\alpha = +1$ (-1) for positive (negative) directions α

World Line Representation

- Fermion world line variable $l_{x,\nu}$
- Closed loops of fermion world lines



World Line Representation

No sign problem with

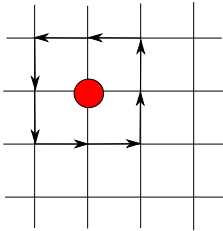
- Open boundary conditions

$$\bar{\chi}_x = \chi_x = 0 \text{ when } x_1 = 0, L_X$$

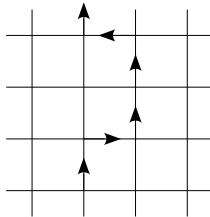
- $m = 0$ (no monomers)

World Line Representation

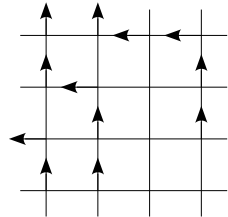
Examples of negative loops:



$m \neq 0$



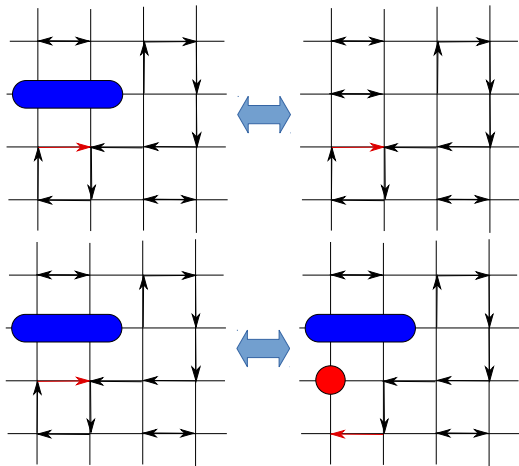
(Anti-)periodic



Anti-periodic

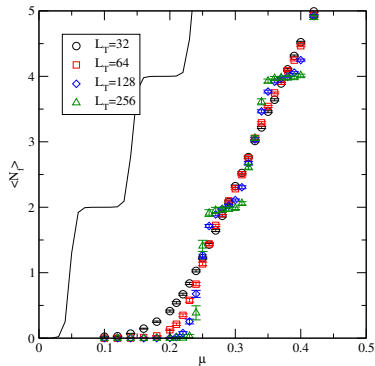
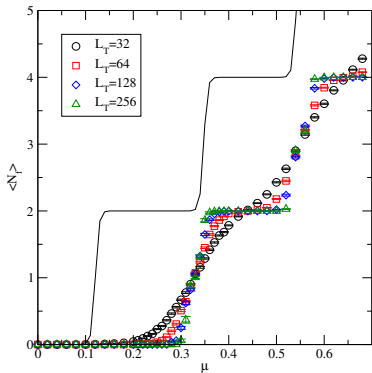
World Line Algorithm

- Updating links and monomers



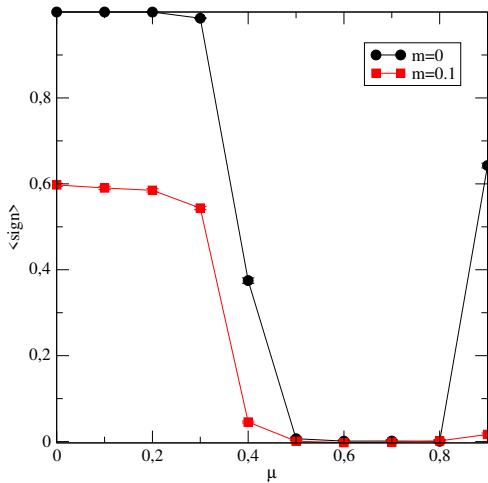
(github.com/rantahar/worldline)

Fermion Number



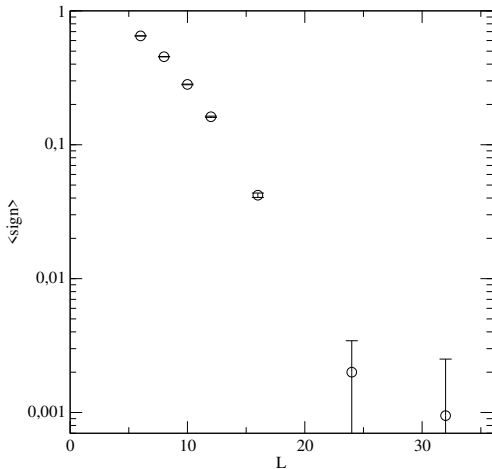
Fermion number at $U = 0.3$ and $L_X = 12$ (left) and 32 (right)

Sign Problem



The overlap as a function of μ with antiperiodic boundaries and $T = 48$, $L = 6$ and $U = 0.3$.

Sign Problem



The overlap as a function of L on a square lattice with $U = 0.3$, $m = 0.1$ and $\mu = 0$.

The Sector Number

Attempt to get a handle on the sign

- Count the number of negative loops

$$s = \sum_{loop \in I} \delta_{\text{sign}(I), -1}$$

- The sign of a configuration is

$$-1^s$$

The Sector Number

Sector number

- A density of negative loops
- Approaches a continuous function
- Polynomial fit?
- Discrete, no LLR

Wang Landau

$$W_s = e^{-F_s} = \sum_{[d],[n],[l]} m^{N_m} U^{N_d} \delta(s(l), s).$$

1. Initialize $F_s = 0$
2. After worm update, accept new sector s' with probability

$$P = \max\left(1, e^{F_s - F_{s'}}\right).$$

3. Update F_s by

$$F_s(n) = F_s(n-1) + \frac{\delta}{n + n_{initial}}$$

Wang Landau

- Converges to correct free energy (up to a constant)
- But no proof gaussian distribution (Robbins Monro)

Finegrain with Monte Carlo

$$Z'(d, n, l) = Z(d, n, l)e^{-F_s}$$

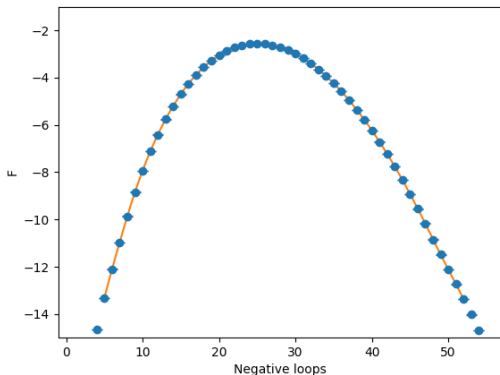
- Measure W_s directly

$$W_{s'} = \langle \delta_{s,s'} \rangle e^{F_s}$$

- Error roughly

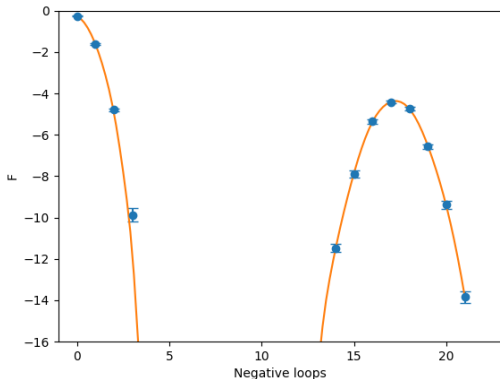
$$\frac{e^{-F_s}}{\sqrt{N}}$$

Density of States



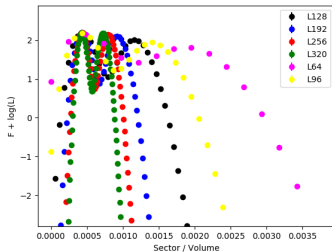
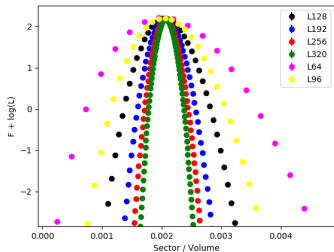
Density of states as a function of the sector s at $U = 0$, $m = 0.1$,
 $\mu = 0.1$ and $L_X = L_T = 128$

Density of States



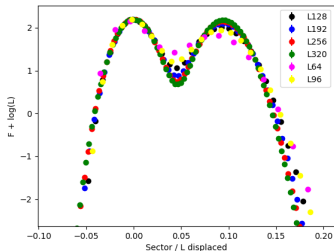
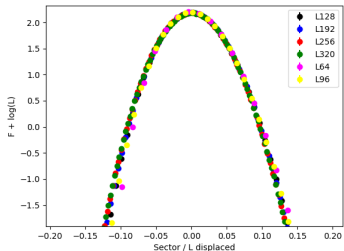
Density of states as a function of the sector s at $U = 0$, $m = 0$, $\mu = 0.4$ and $L_X = L_T = 64$

Density of States



Volume scaling of the sector density at $U = 0$, $m = 0.1$ and $\mu = 0$ (left) and 0.3 (right). The x axis shows the negative loop density, or the sector scaled by the volume. The y axis is shifted by $\log(L)$ for each volume to increase legibility.

Density of States



Same figure with the negative loop count scaled by L instead the volume and with the x-axis shifted so that the maximum free energy is at 0.

Wang Landau

A moving polynomial fit $p(x) = \sum_{i=0}^2 p_i x^i$

$$\chi_s = \sum_{s'} \frac{(p(x) - F_x)^2}{\sigma_x e^{\frac{|x-s'|^2}{2w^2}}}$$

- Calculate the overlap

$$\langle \text{sign}(Z) \rangle = \frac{\sum_s (-1)^s e^{p(s)}}{\sum_s e^{p(s)}}.$$

Wang Landau

Volume	Updates	w	$\max \left(\frac{p(s) - F_s}{\sigma_s} \right)$	$\langle \text{sign}(Z) \rangle$
64x64	3.1M + 6.62M	0	0	-0.001s(2)
64x64	3.1M + 6.62M	1	0.9	-0.0003(8)
64x64	3.1M + 6.62M	2	4.0	-9.0(9)e-5
128x128	5M + 3M	0	0	0.002(3)
128x128	5M + 3M	2	1.1	1(2)e-5
128x128	5M + 3M	4	1.6	6(8)e-9
128x128	5M + 3M	6	3.2	-0(3)e-10
256x256	6.1M + 12M	0	0	-0.00(1)
256x256	6.1M + 12M	2	1.2	0(2)e-5
256x256	6.1M + 12M	8	2.0	-0(7)e-11
256x256	6.1M + 12M	16	3.2	-0(1)e-10

$$U = 0, \mu = 0, m = 0.1$$

Conclusions

World line formalism with mass \rightarrow bad sign problem

- Number of negative loops as an interpolator for the sign
- Simple scaling with volume
- Exponential scaling of accuracy
- Stress testing the method

Is there a better measurable correlated with the sign?