

Numerical study of the endpoint of
first order phase transition lines
in finite density Lattice QCD
Density Fluctuations, Sign problem

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第二回クラスター階層領域研究会

2019年5月31日、東工大

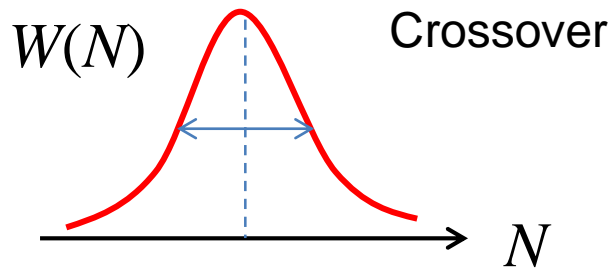
QCD phase structure at high density

- Critical point at high density

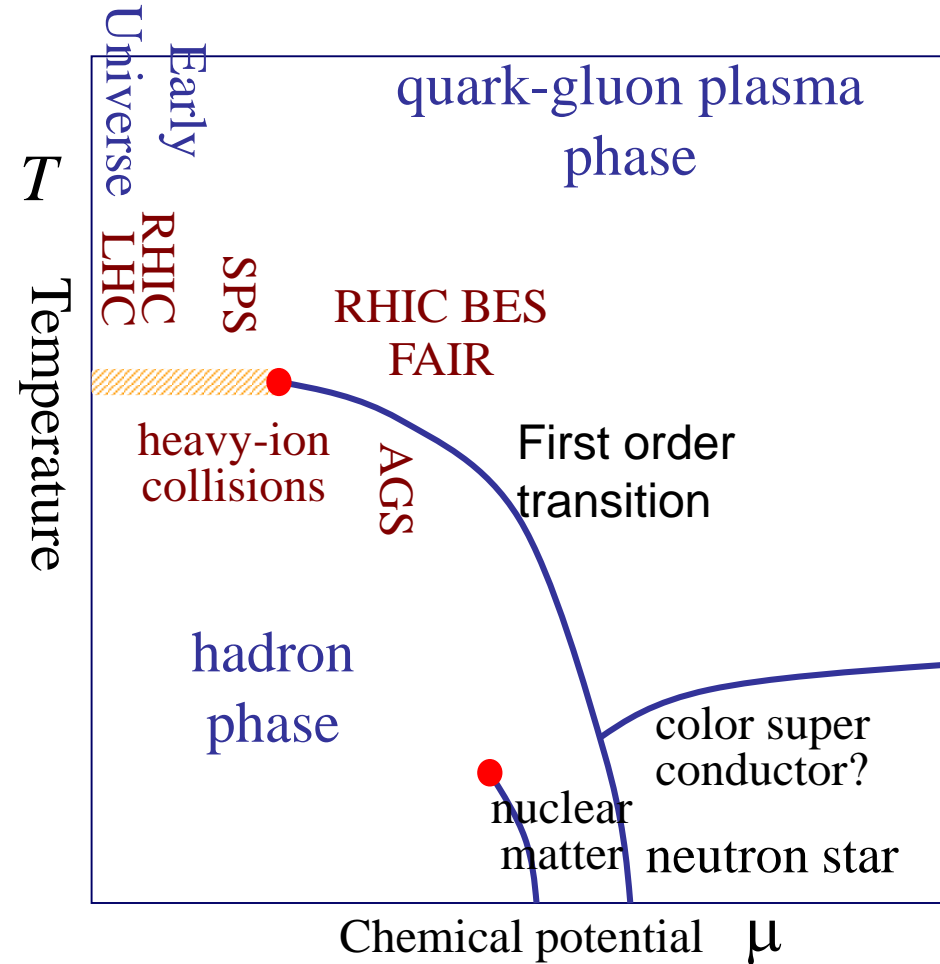
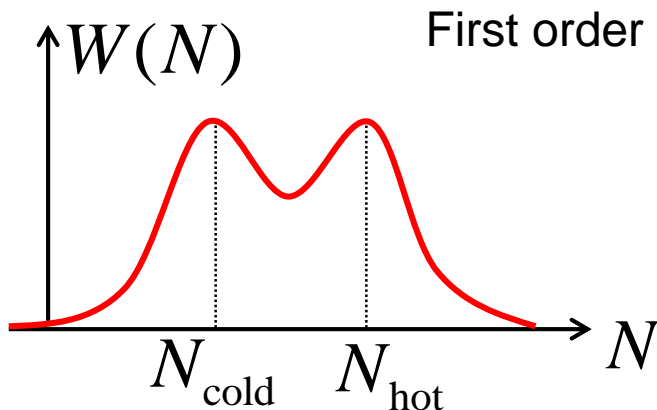
- Baryon number fluctuation

Variance, Skewness, Kurtosis

Probability distribution function



Critical point



Quark number distribution function

- Canonical partition function: Z_C (Fugacity expansion)

$$Z_{GC}(T, \mu) = \sum_N \underline{Z_C(T, N)} \exp(N\mu/T) \equiv \sum_N W(N)$$

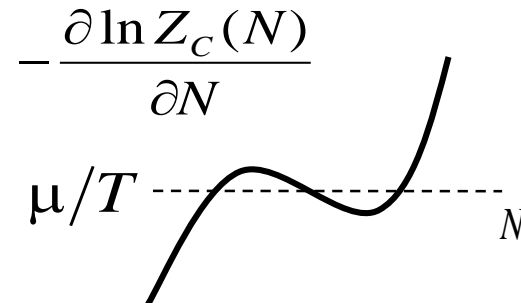
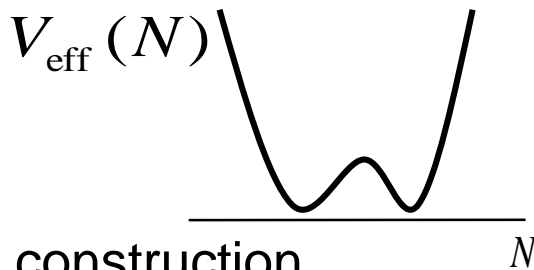
- Effective potential as a function of the quark number N .

$$V_{\text{eff}}(N) = -\ln W(N) = -\ln Z_C(T, N) - N \frac{\mu}{T}$$

- At the minimum,

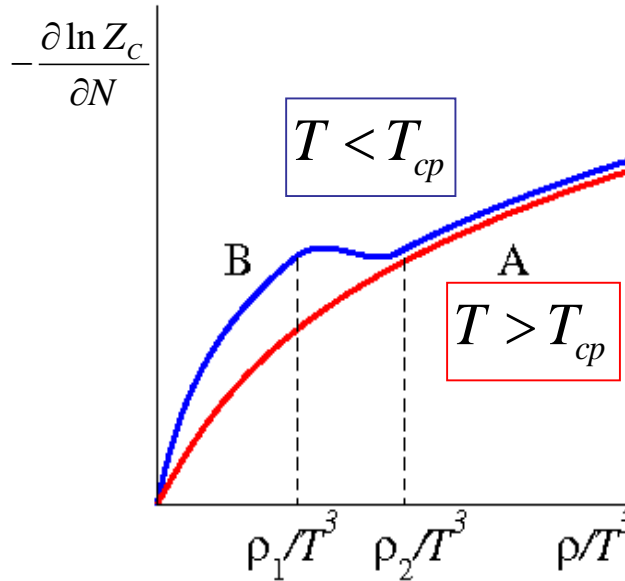
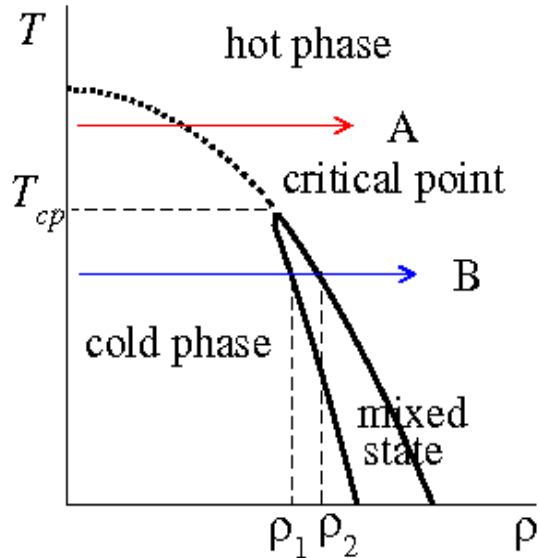
$$\frac{\partial V_{\text{eff}}(N)}{\partial N} = -\frac{\partial \ln W(N)}{\partial N} = -\frac{\partial \ln Z_C(T, N)}{\partial N} - \frac{\mu}{T} = 0$$


- First order phase transition: Two phases coexist.



First order phase transition line

At the potential minimum, $\frac{\partial V_{\text{eff}}(N)}{\partial N} = 0$, \Rightarrow $\frac{\mu}{T} = -\frac{\partial \ln Z_c(T, N)}{\partial N}$



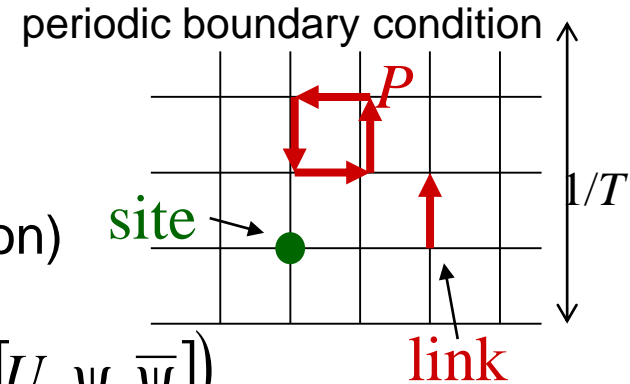
Mixed state

 First order transition

Key words of this talk

- Canonical approach with a saddle point approximation
 (S.E., Phys.Rev.D78, 074507 (2008))
- Fugacity expansion = Winding number expansion
- Sign problem
- Canter symmetry

Lattice QCD simulations

- Gauge field on links $U_\mu \in \text{SU}(3)$
- Quark field on sites $\psi, \bar{\psi}$ (grassmann number)
- Grand partition function (Matsubara formulation)



$$Z = \int \prod_{x,\mu} dU_\mu(x) \prod_x d\psi(x) d\bar{\psi}(x) \exp(-S_g[U] - S_q[U, \psi, \bar{\psi}])$$

$$S_g = -6N_{\text{site}}\beta P, \quad P = \frac{1}{6N_{\text{site}}} \sum_{n,\mu \neq \nu} \frac{1}{3} \text{tr}[U_\mu(n)U_\nu(n+\hat{\mu})U_\mu^\dagger(n+\hat{\nu})U_\nu^\dagger(n)] \quad (\text{plaquette})$$

- Grassmann integral

$$Z = \int \prod_{x,\mu} dU_\mu(x) (\det M)^{N_f} e^{-S_g}, \quad S_q = \sum_{i=1}^{N_f} \bar{\psi}_i M \psi_i$$

- Monte-Carlo method: Path integral, generating configurations
- Physical quantity O

$$\langle O \rangle_{(\beta,m)} = \frac{1}{Z} \int \underline{DU_\mu} O[\underline{U_\mu}] (\det M)^{N_f} e^{-S_g(\beta)}$$

Gauge fields are generated with this weight.

Loop expansion and quark number

- Grand partition function

$$Z = \int \prod_{x, \mu} dU_{\mu}(x) (\det M)^{N_f} e^{-S_g}$$

- Hopping parameter expansion [$K \sim 1/(\text{quark mass})$]

$$\ln(\det M(K)) = \sum_{n=0}^{\infty} \frac{1}{n!} \left[\frac{\partial^n (\ln \det M)}{\partial K^n} \right]_{K=0} K^n = \sum_{n=1}^{\infty} \frac{1}{n!} D_n K^n$$

- D_n : Sum of all n-step Wilson loops (connected)

Wilson loop

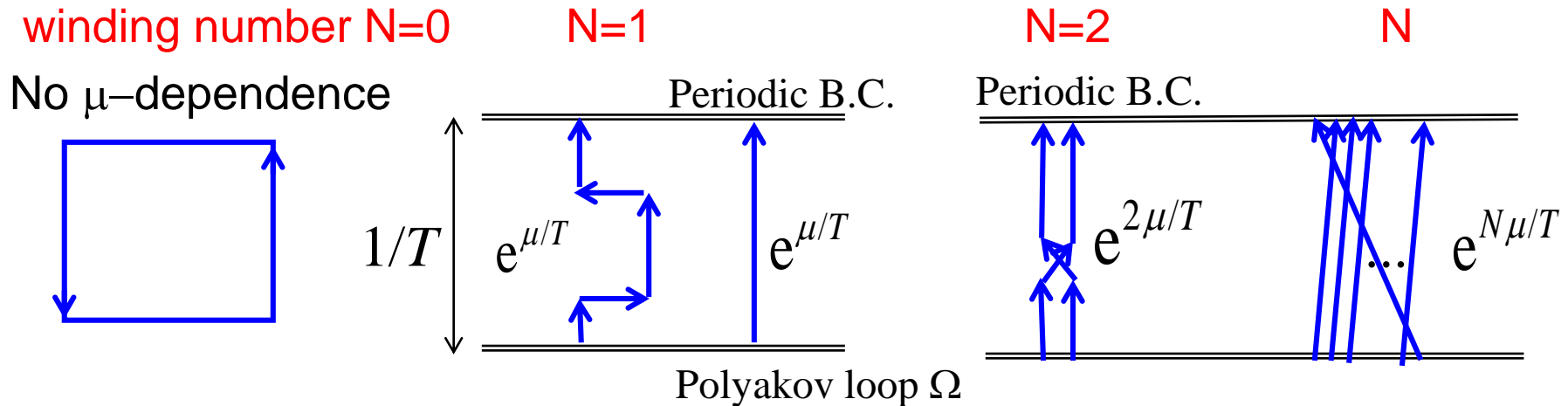
Periodic B.C.

$$D_n = C_1 \left[\text{square loop} \right] + C_2 \left[\text{L-shaped loop} \right] + C_3 \dots + C_4 e^{\mu/T} \left[\text{loop with vertical link} \right] + C_5 e^{\mu/T} \dots$$

Wilson loop : quark current loop, indicator of the confinement

Chemical potential, Fugacity expansion

- Wilson loop expansion of $\ln \det M$



Polyakov loop Ω : static current loop, order parameter of the confinement

$$\Omega = \frac{1}{3} \text{tr} [U_4 U_4 U_4 \cdots U_4]$$

$$\langle \Omega \rangle = e^{-F/T} = 0$$

Confinement phase

$$\langle \Omega \rangle \neq 0$$

Deconfinement phase

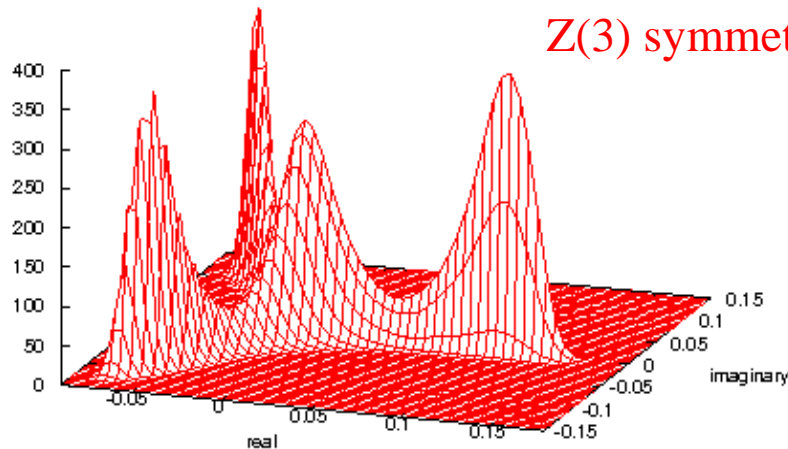
- Chemical potential enhances winding current loops (static currents).
- Classify the Wilson loops by the winding number.
- Fugacity expansion: expansion with the winding number N .

$$Z_{GC}(T, \mu) = \sum_{N=-3V}^{3V} Z_C(N, T) \exp(N\mu/T)$$

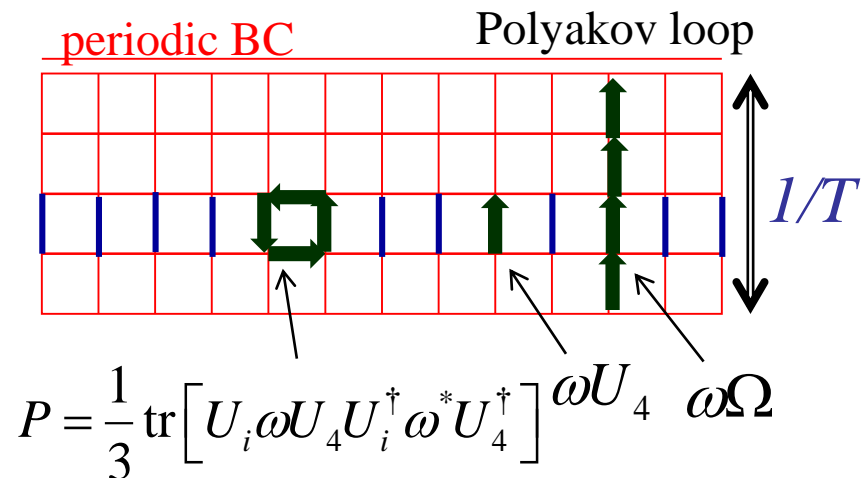
Z(3) center symmetry

- Quenched QCD (no dynamical quarks, $\det M=1$)
- Center of SU(3) group $U_{\text{center}} = \omega I, \omega = \{1, e^{\frac{2\pi i}{3}}, e^{\frac{4\pi i}{3}}\}$
- On one time slice, $U_4 \Rightarrow \omega U_4$
- Action of gauge fields and integral measure are invariant.
 $DU = D(UV), UV \in SU(3)$ $P \Rightarrow \frac{1}{3} \text{tr} \left[U_i \cancel{\omega} U_4 U_i^\dagger \cancel{\omega^*} U_4^\dagger \right] = P$
- Polyakov loop Ω changes as $\langle \Omega \rangle \Rightarrow \omega \langle \Omega \rangle$
- $\langle \Omega \rangle = 0$ when the symmetry is unbroken.

Ω in the complex plane



Probability distribution at T_c



Roberge-Weiss symmetry

- Fugacity expansion (with dynamical quarks) $U_4 \Rightarrow \omega U_4$
 Under $Z(3)$ center transformation ($\omega = e^{2\pi i/3}$), $Z_C(N)$ changes as ($\omega^N = e^{2\pi i N/3}$)

$$Z_{GC}(T, \mu) = \sum_N Z_C(N, T) e^{N 2\pi i/3} e^{N\mu/T}$$

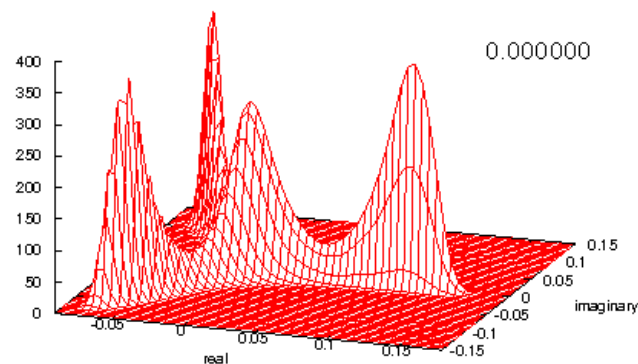
This is the same as the transformation: $\mu/T \rightarrow \mu/T + \underline{2\pi i/3}$

Roberge-Weiss symmetry:

$$Z_{GC}(T, \mu) = Z_{GC}(T, \mu + 2\pi i T/3)$$

- $Z_C(N, T) = 0$ when $N \neq 3 \times (\text{integer})$ ($\omega^3 = 1, 1 + \omega + \omega^2 = 0$)

$$\begin{aligned} Z_{GC}(T, \mu) &= \frac{1}{3} \left(Z_{GC}(T, \mu) + Z_{GC}(T, \mu + 2\pi i T/3) + Z_{GC}(T, \mu + 4\pi i T/3) \right) \\ &= \sum_{n=0}^{\infty} Z_C(3n, T) e^{3n\mu/T} \end{aligned}$$



Center symmetry in U(1) gauge theory

- Centers of group are all members $U_\mu = e^{i\theta}$.
- Under the center transformation,

$$Z_{GC}(T, \mu) = \sum_N Z_C(N, T) \underline{e^{iN\theta}} e^{N\mu/T}, \quad Z_{GC}(T, \mu) = Z_{GC}(T, \mu + i\theta T)$$

- Except for $N=0$, the canonical partition function is zero.

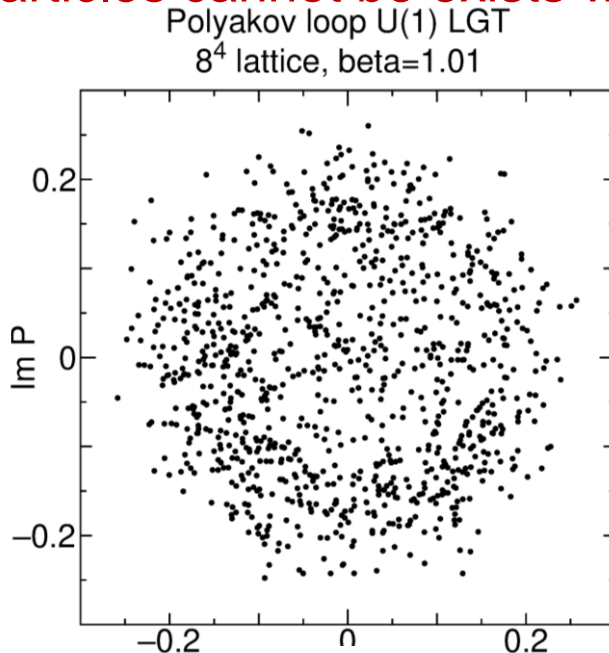
$$Z_{GC}(T, \mu) = \frac{1}{2\pi} \int \left[\sum_N Z_C(N, T) e^{iN\theta} e^{N\mu/T} \right] d\theta = Z_C(0, T)$$

Charged particles cannot exist when the symmetry is not broken.

Probability distribution of Polyakov loop

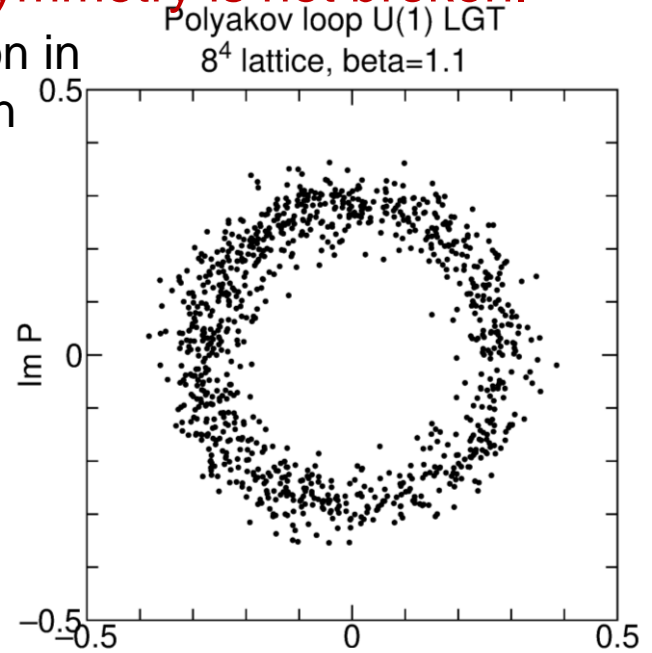
near the phase transition

Im Ω



Distribution in the broken phase

Im Ω

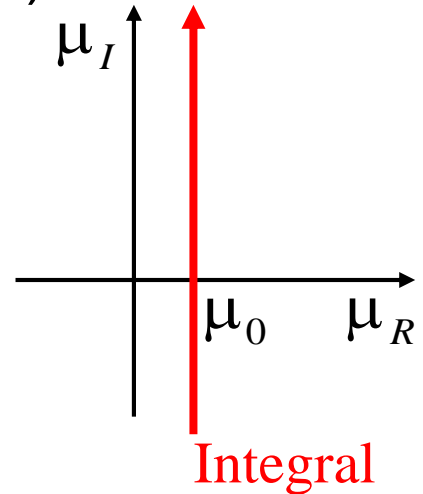


Canonical partition function

- Fugacity expansion (Laplace transformation)

$$Z_{GC}(T, \mu) = \sum_N \underline{Z_C}(T, N) \exp(N\mu/T) \quad \rho = N/V$$

canonical partition function



- Inverse Laplace transformation

$$Z_C(T, N) = \frac{1}{2\pi} \int_{-\pi}^{\pi} d(\mu_I/T) e^{-N(\mu_0/T + i\mu_I/T)} Z_{GC}(T, \mu_0 + i\mu_I)$$

$$\frac{Z_{GC}(\mu)}{Z_{GC}(0)} = \frac{1}{Z_{GC}(0)} \int DU (\det M(\mu))^{N_f} e^{-S_g} = \left\langle \left(\frac{\det M(\mu)}{\det M(0)} \right)^{N_f} \right\rangle_{\mu=0}$$

Arbitrary μ_0

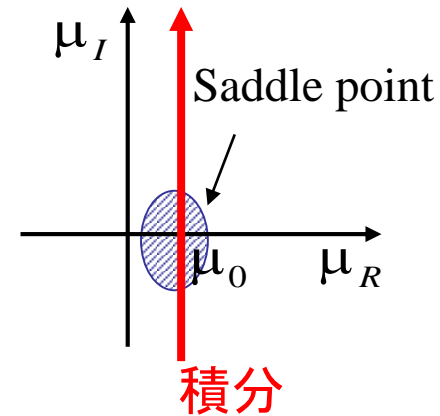
Integral path through a saddle point

– Note: periodicity $Z_{GC}(T, \mu + 2\pi iT/3) = Z_{GC}(T, \mu)$

– $\det M(\mu)$: Quark determinant

Saddle point approximation

(S.E., Phys. Rev. D78, 074507 (2008))



- Inverse Laplace transformation

$$Z_C(T, N) = \frac{3}{2\pi} \int_{-\pi/3}^{\pi/3} d(\mu_I/T) e^{-N(\mu_0/T + i\mu_I/T)} Z_{GC}(T, \mu_0 + i\mu_I)$$

$$= \frac{3Z_{GC}(0)}{2\pi} \left\langle \int_{-\pi/3}^{\pi/3} d(\mu_I/T) e^{-N(\mu_0/T + i\mu_I/T)} \left(\frac{\det M(\mu_0 + i\mu_I)}{\det M(0)} \right)^{N_f} \right\rangle$$

- Saddle point approximation (valid for large V , $1/V$ -expansion)

– Taylor expansion at the saddle point. Gauss integral.

$$\mu_0/T = z_0$$

Saddle point: z_0 $\left[\frac{N_f}{V} \frac{\partial(\ln \det M)}{\partial(\mu/T)} - \rho \right]_{\frac{\mu}{T} = z_0} = 0$

$$\rho = N/V$$

$$V \equiv N_s^3$$

Saddle point approximation

- Canonical partition function in a **saddle point approximation**

$$\frac{Z_C(T, \rho)}{Z_{GC}(T, 0)} = \frac{3}{\sqrt{2\pi}} \left\langle \exp \left[N_f \ln \left(\frac{\det M(z_0)}{\det M(0)} \right) - V \rho z_0 \right] e^{-i\alpha/2} \sqrt{\frac{1}{V |D''(z_0)|}} \right\rangle_{(T, \mu=0)}$$

$$\equiv \frac{3}{\sqrt{2\pi}} \langle \exp(F + i\theta) \rangle_{(T, \mu=0)}$$

Saddle point: z_0 $D''\left(\frac{\mu}{T}\right) = \frac{N_f}{V} \frac{\partial^2 (\ln \det M)}{\partial (\mu/T)^2} \equiv |D''| e^{i\alpha}$

- Chemical potential

$$\frac{\mu^*(\rho)}{T} \equiv \frac{-1}{V} \frac{\partial \ln Z_C(T, \rho)}{\partial \rho} \approx \frac{\langle \underbrace{z_0}_{\text{saddle point}} \underbrace{\exp(F + i\theta)}_{\text{reweighting factor}} \rangle_{(T, \mu=0)}}{\langle \exp(F + i\theta) \rangle_{(T, \mu=0)}}$$

⇒ Similar to the reweighting method
(**sign problem & overlap problem**)

In the case of heavy quark (small K) $\mu/T = z$

$$D\left(K, \frac{\mu}{T}\right) \equiv \frac{N_f}{N_s^3} \ln(\det M(K, \mu)) = N_f N_t 288 K^4 P + 6 \times 2^{N_t} N_f K^{N_t} \left(e^{\mu/T} \underline{\Omega} + e^{-\mu/T} \underline{\Omega}^\dagger \right) + \dots$$

Saddle point $z_0 = x_0 + iy_0$, where $\frac{\partial}{\partial z} [D(z) - \rho z] = \left[\frac{\partial D}{\partial z}(z) - \rho \right] = 0$

$$\underline{y_0 = -\text{Arg}(\hat{\Omega})} \quad \boxed{\text{Absorb the complex phase into } z_0}$$

$$\sinh(x_0) = \frac{\rho}{12 \times 2^{N_t} N_f K^{N_t} |\Omega|} \quad x_0 = \ln \left[\frac{\bar{\rho}}{3 \times 2^{N_t+2} N_f \kappa^{N_t} |\hat{\Omega}|} + \sqrt{\left(\frac{\bar{\rho}}{3 \times 2^{N_t+2} N_f \kappa^{N_t} |\hat{\Omega}|} \right)^2 + 1} \right]$$

$D(z_0), D''(z_0)$ at the saddle point

$$D(z_0) = 288 N_t N_f \kappa^4 \hat{P} + 3 \times 2^{N_t+2} N_f \kappa^{N_t} |\hat{\Omega}| \cosh x_0 + \dots$$

$$D''(z_0) = 3 \times 2^{N_t+2} N_f \kappa^{N_t} |\hat{\Omega}| \cosh x_0 + \dots$$

$x_0, D(z_0), D''(z_0)$ are real functions of $|\Omega|$

Canonical partition function by a saddle point ap.

$$\begin{aligned}
 Z_C(T, N) &= \frac{3}{\sqrt{2\pi}} Z_{GC}(T, 0, 0) \left\langle \exp \left[V D(z_0) - N(x_0 + iy_0) - \frac{1}{2} \ln V |D''(z_0)| \right] \right\rangle_{T, \kappa=0, \mu_q=0} \\
 &= \frac{3}{\sqrt{2\pi}} Z_{GC}(T, 0, 0) \left\langle \exp [F + i\theta] \right\rangle_{T, \kappa=0, \mu_q=0} \quad \text{Quenched QCD simulations}
 \end{aligned}$$

$$\left[\begin{aligned}
 F &\equiv V D(z_0) - N x_0 - \frac{1}{2} \ln [V |D''(z_0)|] \\
 \theta &\equiv -N y_0 \quad (y_0 = -\text{Arg}(\hat{\Omega}))
 \end{aligned} \right. \quad \begin{array}{l} \text{real part } F \text{ and imaginary part } \theta \\ \theta \text{ makes the sign problem} \end{array}$$

F is a function of $|\Omega|$

θ is $N \text{Arg}(\Omega)$

$(N = V\rho)$

$\langle \dots \rangle_{|\Omega|}$:

Average fixing $|\Omega|$

In the Monte-Carlo method, we take an average fixing $|\Omega|$.

$$\frac{-1}{V} \frac{\partial \ln Z_C(T, \rho)}{\partial \rho} \approx \frac{\langle z_0 \exp(F + i\theta) \rangle_{(T, \kappa=\mu=0)}}{\langle \exp(F + i\theta) \rangle_{(T, \kappa=\mu=0)}} \approx \frac{\int x_0 e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|) d|\Omega|}{\int e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|) d|\Omega|}$$

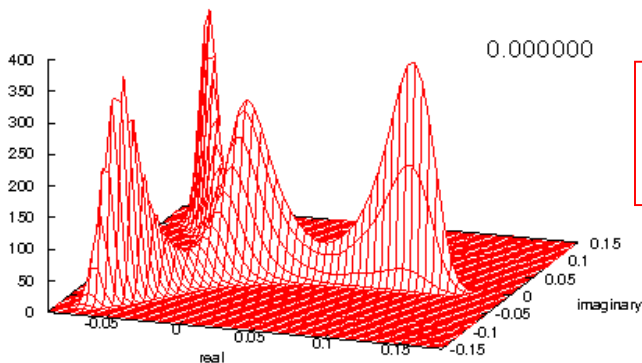
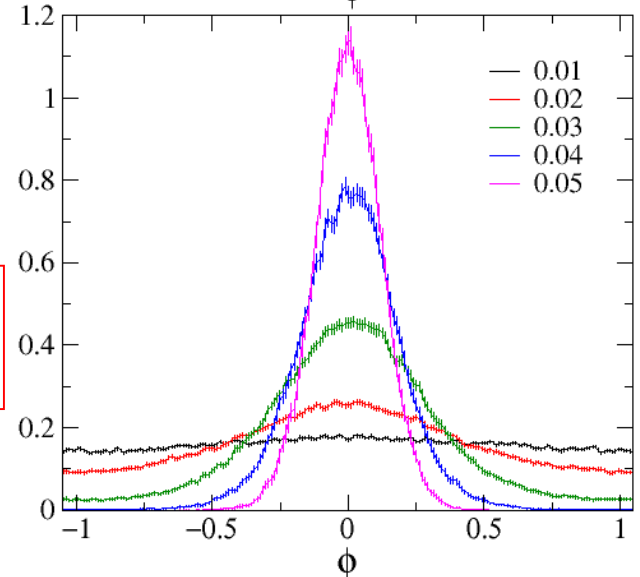
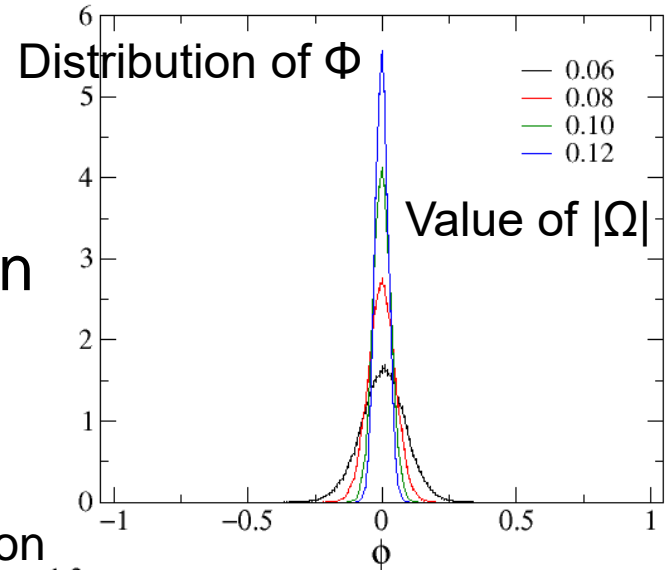
Sign problem

$$\frac{-1}{V} \frac{\partial \ln Z_C(T, \rho)}{\partial \rho} \approx \frac{\int x_0 e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|)}{\int e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|)}$$

$$\langle \cos \theta \rangle_{|\Omega|} = \int_{-\pi}^{\pi} \cos(N\phi) w(|\Omega|, \phi) d\phi$$

$$\theta = N\phi = V\rho\phi \quad (\text{Quenched QCD})$$

- Fourier transformation of the distribution function $W(\Phi)$.
- Ω : large distribute near $\Phi \sim 0$
 $w(\phi) \sim e^{-a\phi^2 - b\phi^4 - c\phi^6 - \dots}$ Gaussian distribution
- Ω : small distribution becomes wide.



If Gaussian distribution

$$\langle \cos(N\phi) \rangle \approx e^{-N^2 \langle \theta^2 \rangle / 2}$$

No sign problem

Sign problem in U(1) gauge theory

$$\frac{-1}{V} \frac{\partial \ln Z_c(T, \rho)}{\partial \rho} \approx \frac{\langle z_0 e^{F+i\theta} \rangle_{(T, \kappa=\mu=0)}}{\langle e^{F+i\theta} \rangle_{(T, \kappa=\mu=0)}} \approx \frac{\int x_0 e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|) d|\Omega|}{\int e^F \langle \cos \theta \rangle_{|\Omega|} w(|\Omega|) d|\Omega|}$$

- Fourier transformation of $w(\phi)$ $\theta = N\phi = V\rho\phi$

$$\langle \cos \theta \rangle_{|\Omega|} = \int_{-\pi}^{\pi} \cos(N\phi) w(\phi) d\phi$$

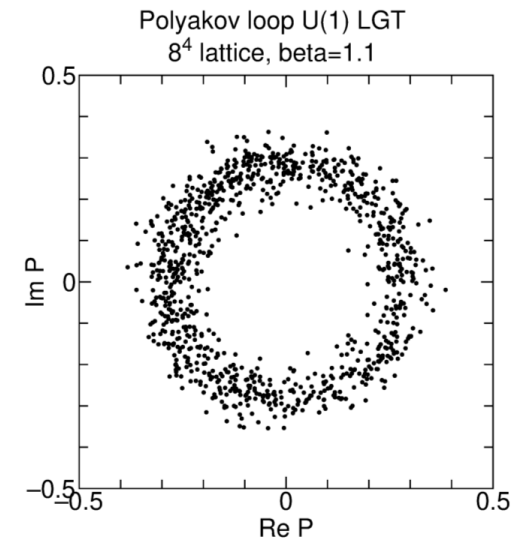
- From the U(1) center symmetry,
The distribution function is constant.

$$w(\phi) = \frac{1}{2\pi} \quad \Rightarrow \quad \langle \cos \theta \rangle_{|\Omega|} = 0$$

- Adding $\det M$ with infinitesimal $1/(\text{mass})$

$$\frac{-1}{V} \frac{\partial \ln Z_c(T, \rho)}{\partial \rho} \approx \frac{\int x_0 e^F \underline{|\Omega|}^N w(|\Omega|) d|\Omega|}{\int e^F \underline{|\Omega|}^N w(|\Omega|) d|\Omega|}$$

Sign problem is removed.



Application to SU(3) and light quark

- The quark determinant: $\ln \det M = \sum_N F_N e^{N\mu/T}$
- This analysis is applicable when $\ln \det M \approx F_1 e^{\mu/T}$ is a good approximation.
- For the case of $\ln \det M \approx F_1 e^{\mu/T} + F_2 e^{2\mu/T} + \dots$, complex phase remains. But, it is $O(K^{2Nt})$ at most.
- SU(3) gauge theory: the Polyakov loop is U(1) symmetric (not Z(3)) in the large volume limit, if the Z(3) center symmetry is unbroken (low T phase).
- In the high temperature phase of SU(3) gauge theory, the probability distribution of complex phase is well-approximated by a gaussian function.

Summary and outlook

- We discussed the computational method of the probability distribution function of baryon number, which is important to understand QCD phase transition.
- The numerical simulation of QCD at high density has the serious problem of "sign problem". In this study, we considered the center symmetry, and proposed a method to avoid the sign problem using the symmetry.
- We aim to establish a method to calculate the probability distribution function by numerical simulation.