

Finite Density Phase Transition with Canonical Ensemble Approach

- Finite Density Algorithm with Canonical Approach
- Winding Number Expansion Method
- Results on $N_f = 2$, and 4 with Wilson Fermion and $N_f = 3$ with Clover Fermion

xQCD Collaboration:

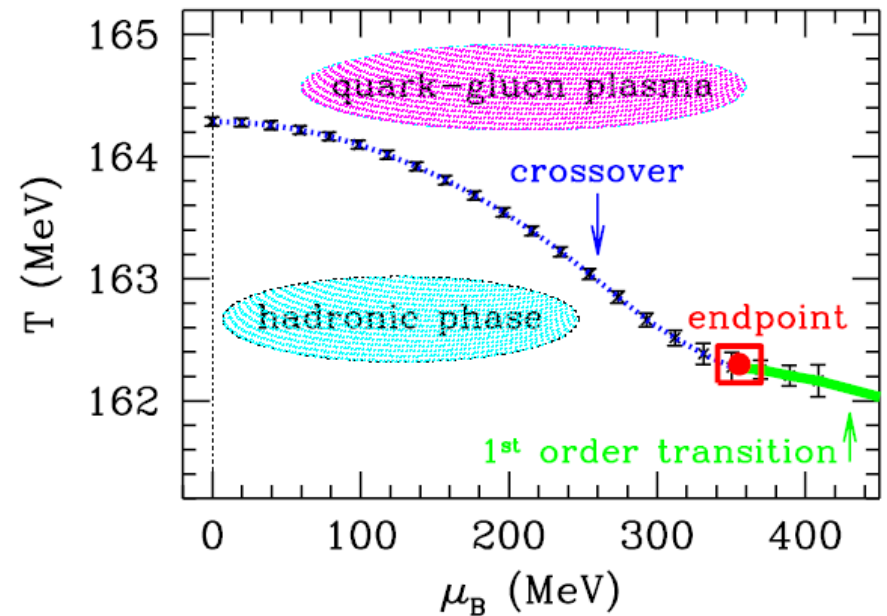
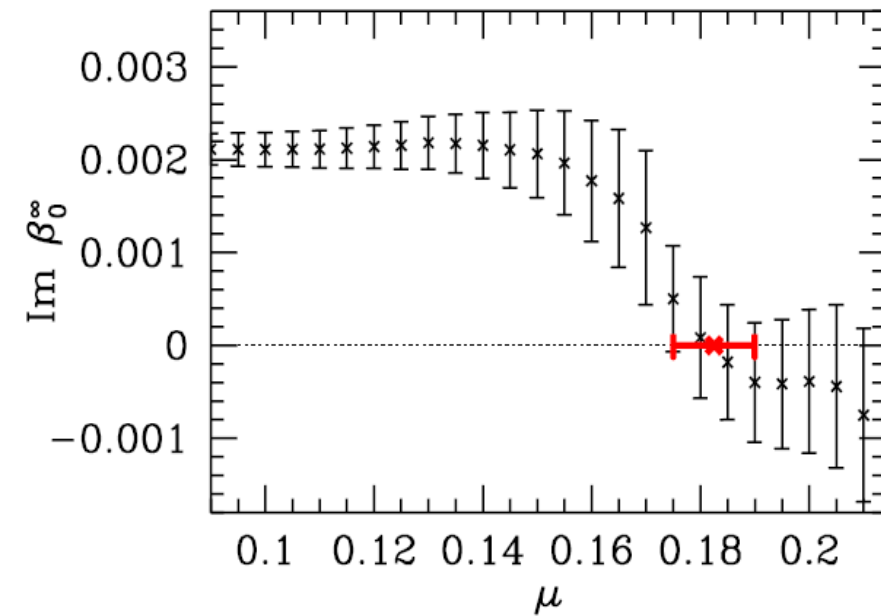
Anyi Li, Andrei Alexandru, KFL, and Xiangfei Meng

INT, Aug. 12, 2008

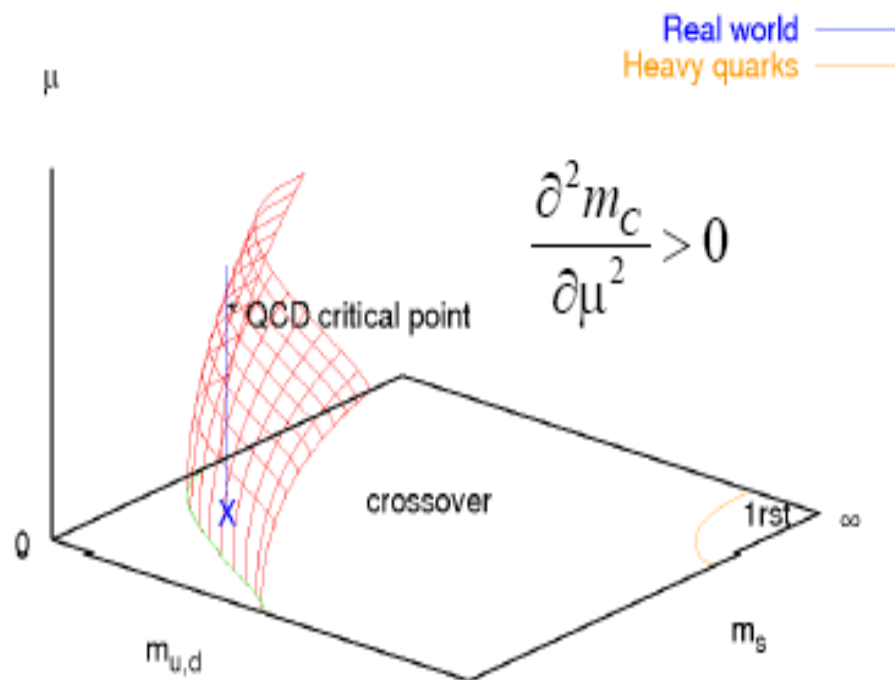
- Finite density calculations:
 - Fugacity Expansion
 - Multi-parameter Reweighting
 - Taylor Expansion
 - Imaginary Chemical Potential
 - Canonical Ensemble with Reweighting
 - ...

Multi-parameter reweighting (Fodor and Katz):

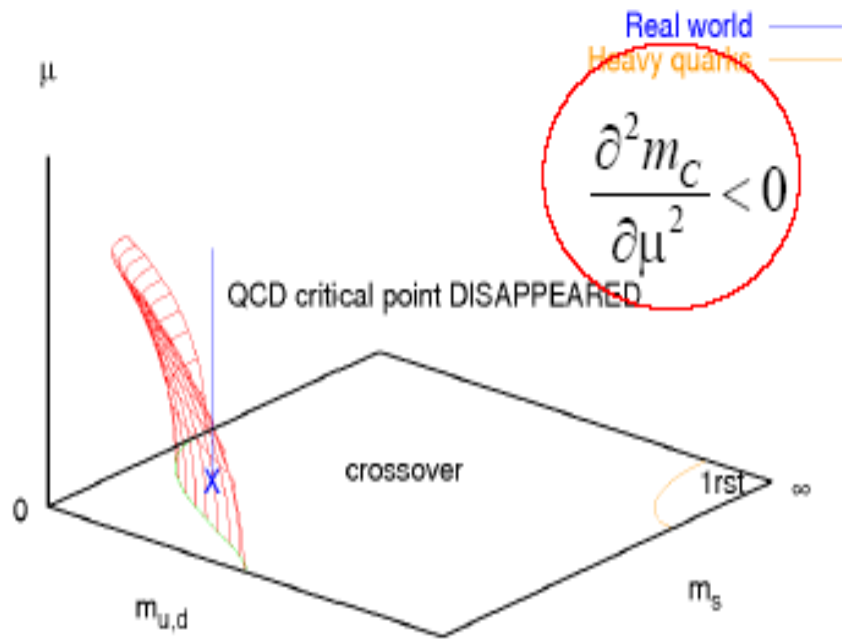
$$T_E = 162(2) \text{ MeV}, \mu_E = 360(40) \text{ MeV}$$



Curvature of the critical surface

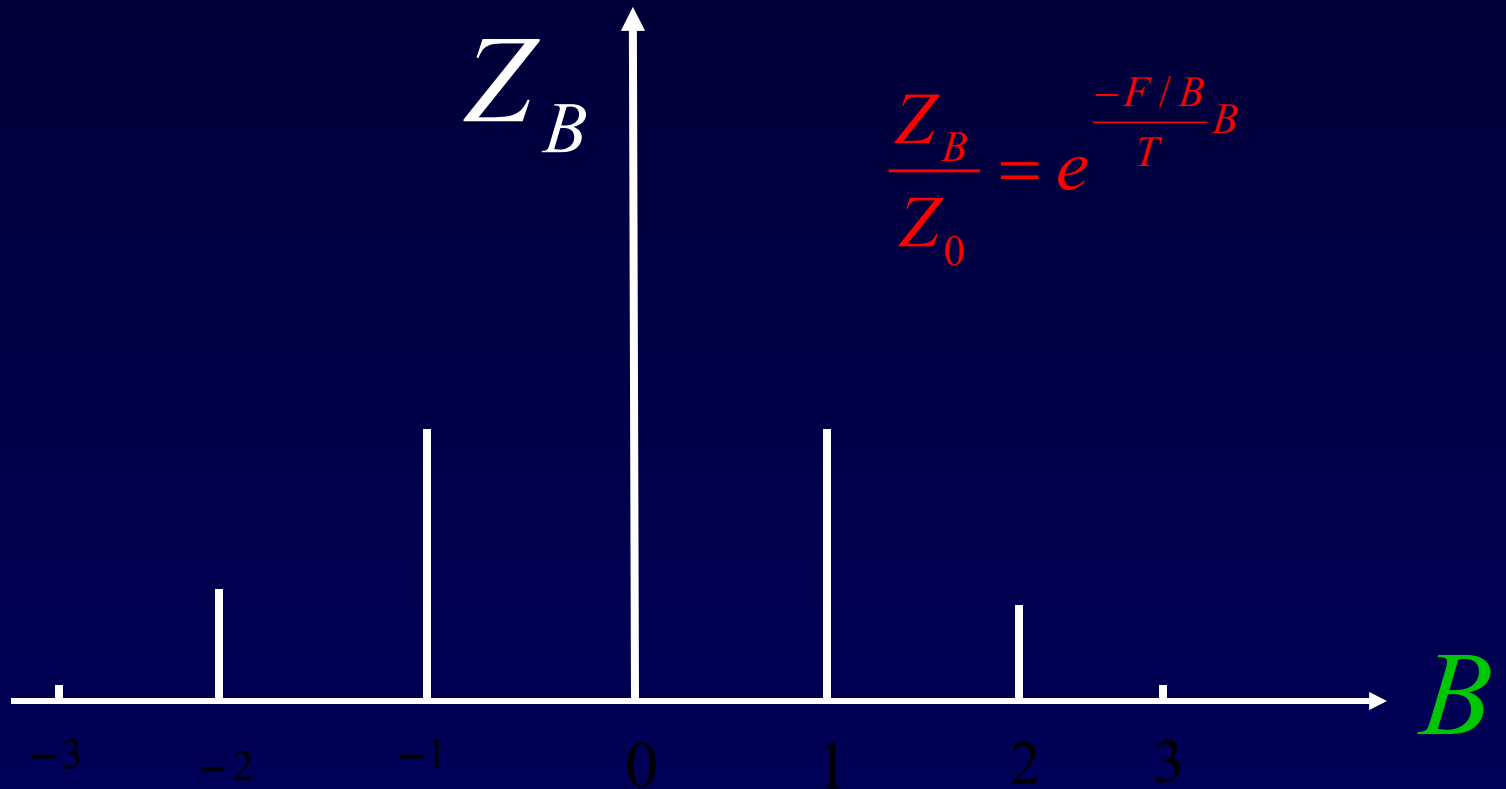


- Usual expectation
- Critical point: exists



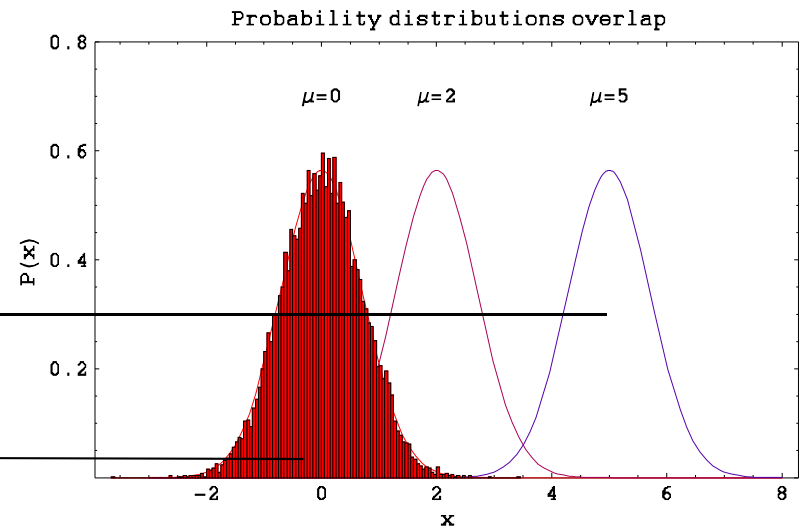
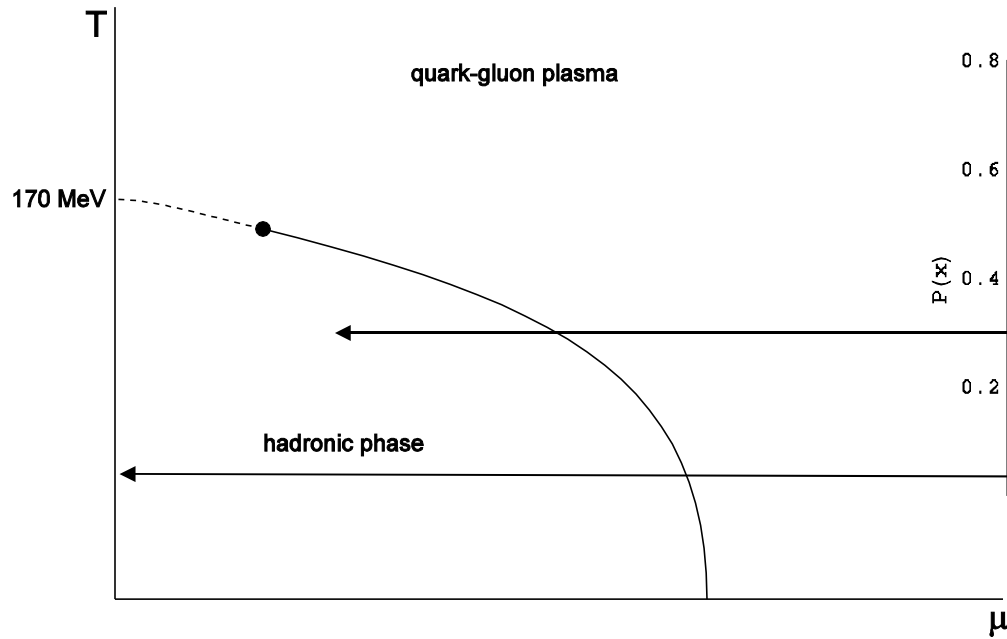
- de Forcrand - Philipsen, JHEP01(2007)077; PoS(LAT2007)178
- **Curvature: slightly negative.**
(3-flavor, $8^3 \times 4$ lattice)

Overlap Problem

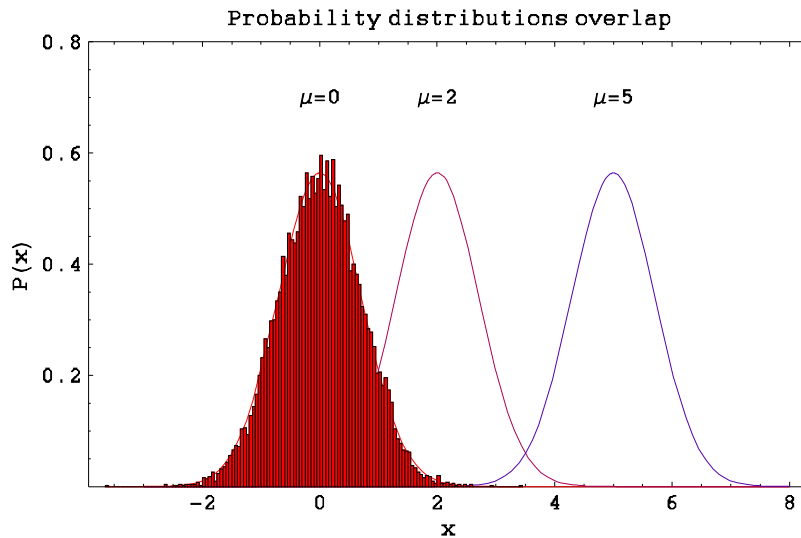


$$Z_{GC}(\mu/T, T, V) = \sum_{B=-V}^V e^{\mu B/T} Z_B(T, V)$$

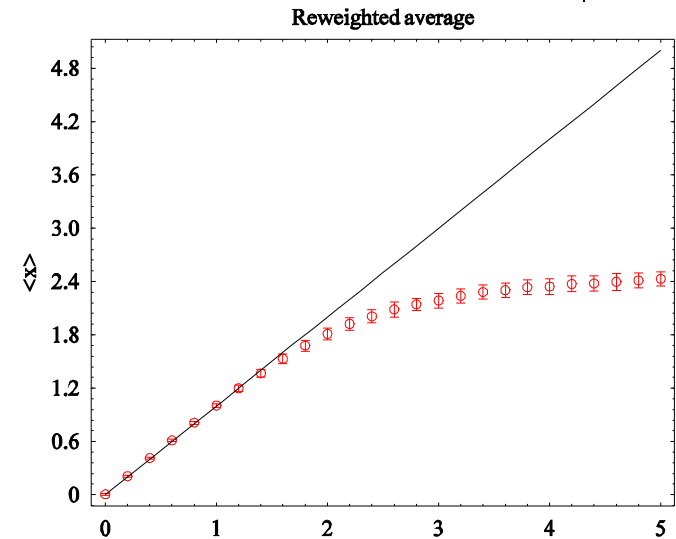
Overlap problem



Overlap problem

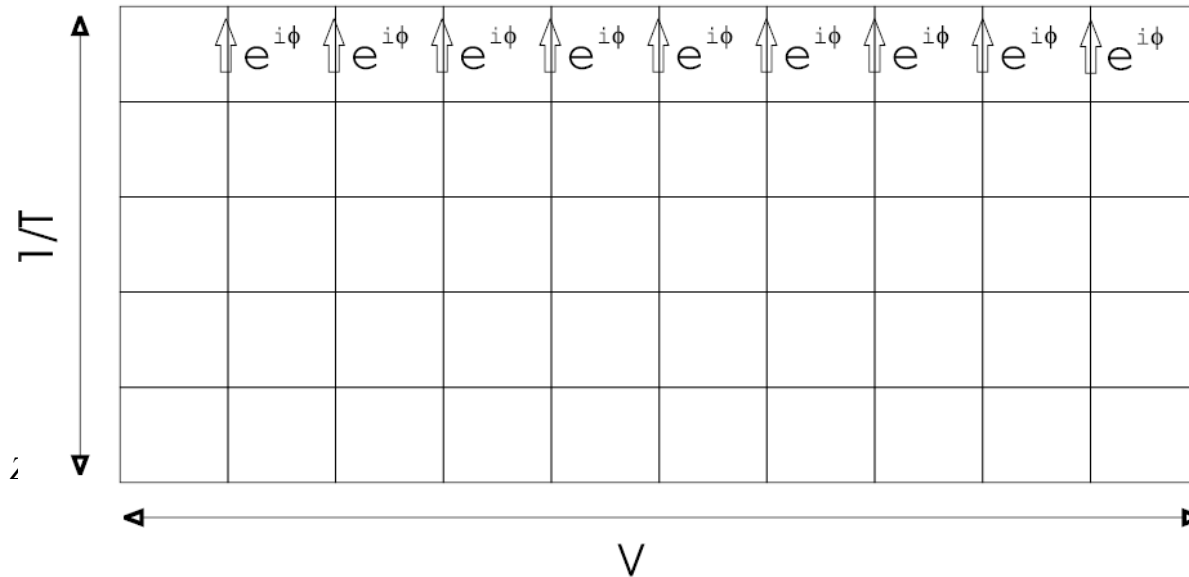
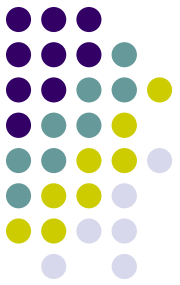


$$P(\mu; x) = \frac{1}{\sqrt{\pi}} e^{-(x-\mu)^2}$$



$$\langle x \rangle_{\mu} = \frac{\left\langle x \frac{P(\mu; x)}{P(0; x)} \right\rangle_0}{\left\langle \frac{P(\mu; x)}{P(0; x)} \right\rangle_0}$$

Canonical partition function



Using the fugacity expansion $Z_{GC}(V, \mu, T) = \sum_{k=-4V}^{k=4V} Z_C(V, k, T) e^{\frac{\mu}{T}k}$ we get

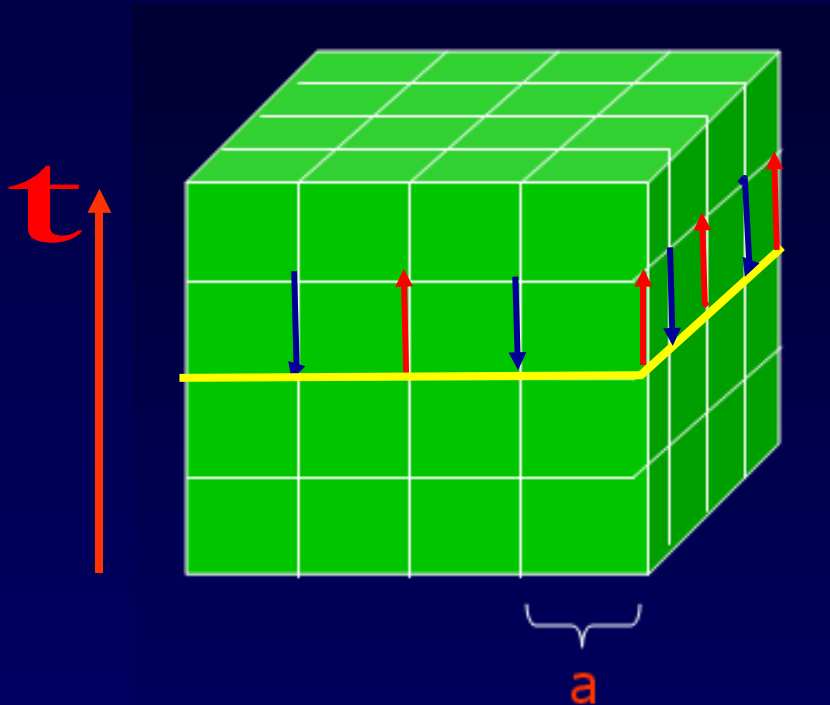
$$Z_C(V, k, T) = \frac{1}{2\pi} \int_0^{2\pi} d\phi e^{-ik\phi} Z_{GC}(V, \mu = i\phi T, T)$$

- Canonical Ensemble Approach:

$$Z_B(T, V) = \frac{\beta}{2\pi} \int_0^{2\pi/\beta} d\mu Z_{GC}(i\mu) e^{-i\beta\mu B}$$

$$= \int DU e^{-S_s} \int_0^{2\pi} d\varphi / 2\pi e^{-i3B\varphi} \det M(\varphi);$$

$$M(\theta)_{m,n} = \delta_{m,n} - \kappa[(1+\gamma_4)U_4^+(n)e^{i\varphi}\delta_{m,n+4} + (1-\gamma_4)U_4e^{-i\varphi}(m)\delta_{m+4,n} + \dots]$$



$$\det M = e^{\text{Tr} \log M(\theta)}$$

is real

- Avoid the Overlap Problem
 - KFL (Int. Jou. Mod. Phys. B16, 2017 (2002))

- The earlier procedure $\frac{Z_{GC}(i\mu)}{Z_{GC}(i\mu_{update})} = \left\langle \frac{\det M(i\mu)}{\det M(i\mu_{update})} \right\rangle$

is like projection after variation (Peierls and Yoccoz)

- Need variation after projection (Zeh-Rouhaninejad-Yoccoz)

$$Z_B(T, V) = \int DU e^{-S_U} \left[\int_0^{2\pi} d\varphi / 2\pi e^{-i3B\varphi} \det M(\varphi) \right]$$

- Accept/reject based on \det_B .

➤ However, this introduces **fluctuation problem!**

Because $\det M = e^{Tr \log M} \sim O(e^V)$

Canonical approach

K. F. Liu, *QCD and Numerical Analysis* Vol. III (Springer, New York, 2005), p. 101.

Andrei Alexandru, Manfred Faber, Ivan Horváth, Keh-Fei Liu, *PRD* 72, 114513 (2005)

Canonical ensembles

$$Z_C(V, T, k) = \int \mathcal{D}U e^{-S_g(U)} \widetilde{\det}_k M^2(U) =$$

$$\underbrace{\int \mathcal{D}U e^{-S_g(U)} \det M^2(U)}_{\text{Standard HMC}} \underbrace{\frac{|\operatorname{Re} \widetilde{\det}_k M^2(U)|}{\det M^2(U)}}_{\text{Accept/Reject}} \underbrace{\frac{\widetilde{\det}_k M^2(U)}{|\operatorname{Re} \widetilde{\det}_k M^2(U)|}}_{\text{Phase}}$$

Discrete Fourier transform

$$\widetilde{\det}_k M^2(U) \equiv \frac{1}{N} \sum_{j=0}^{N-1} e^{-ik\phi_j} \det M^2(U_{\phi_j}) \quad \phi_j = \frac{2\pi j}{N}$$

$$\det M^2(U_\phi) = e^{2 \log \det M(U_\phi)}$$

$$\log \det M(U_\phi)$$

WNEM



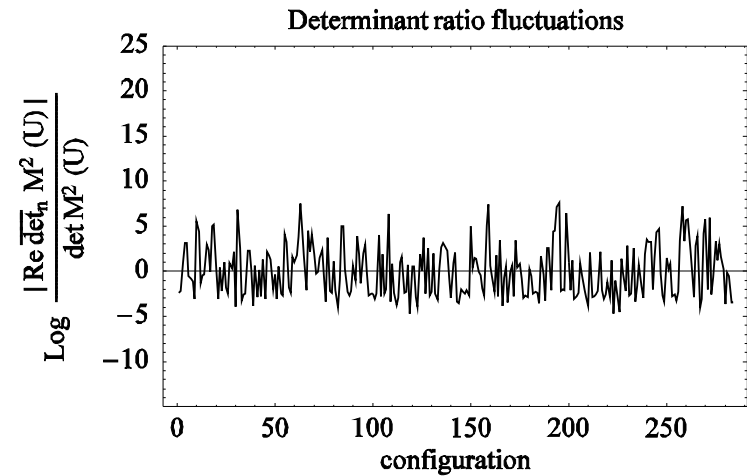
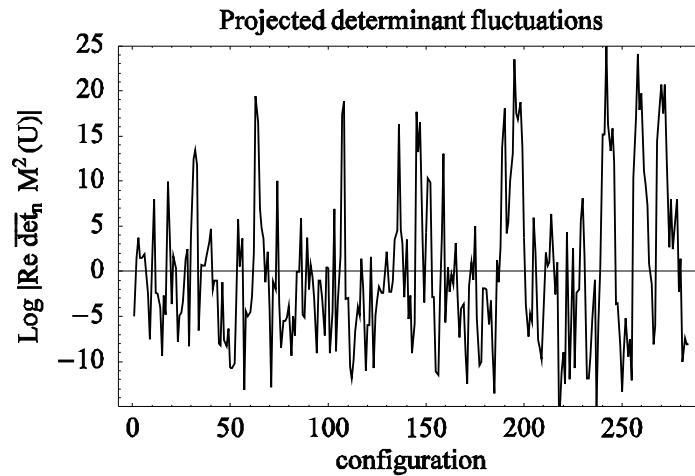
Continues Fourier transform
Useful for large k

Fluctuations



$$\underbrace{\int DU e^{-S_G(U)}}_{\text{}} \underbrace{|\text{Re det}_k M^2(U)|}_{\text{}}$$

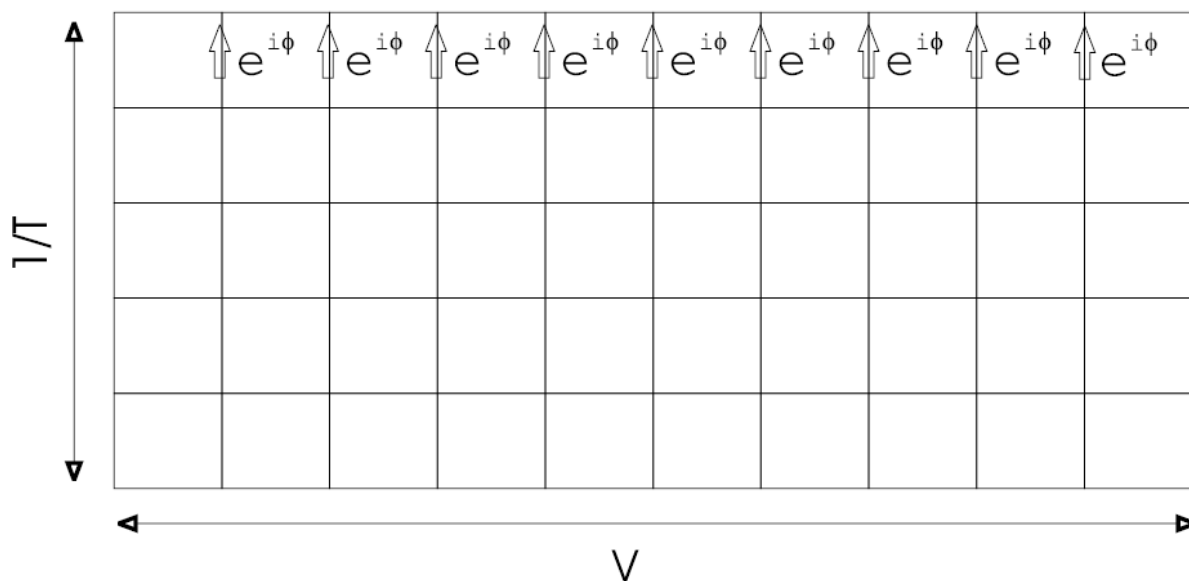
$$\underbrace{\int DU e^{-S_G(U)} \det M^2(U,0)}_{\text{}} \underbrace{\frac{|\text{Re det}_k M^2(U)|}{\det M^2(U,0)}}_{\text{}}$$



Triality



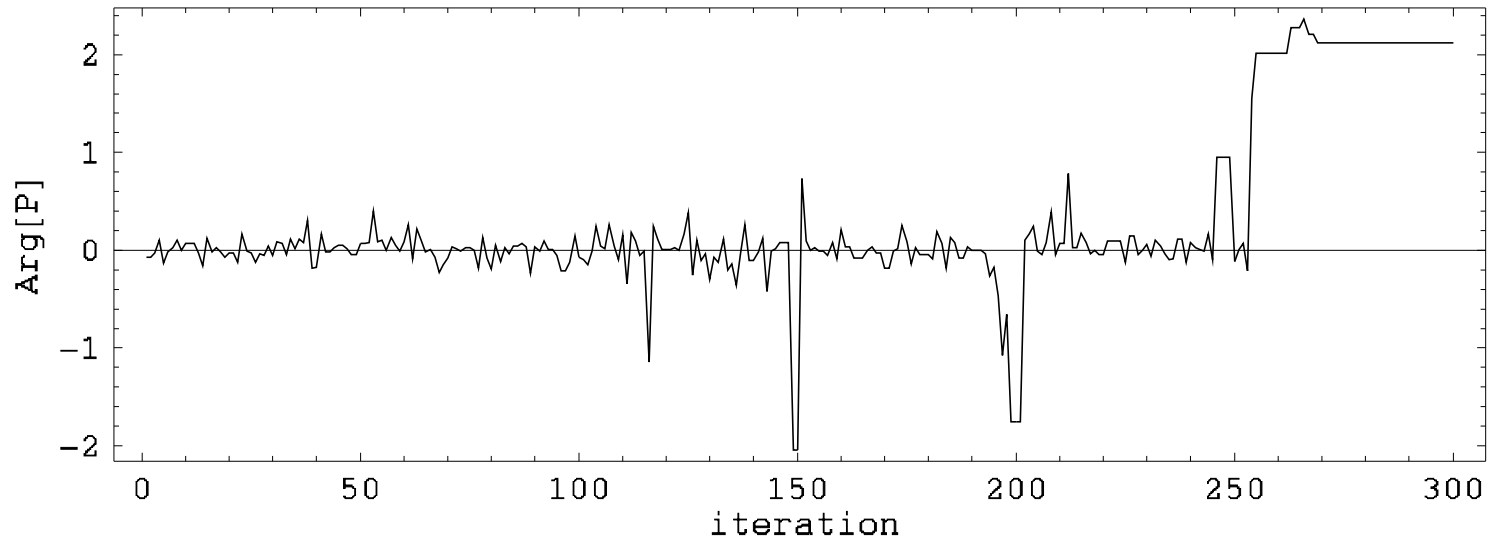
$$Z_{GC}(\mu = \mu_R + i(\mu_I + \frac{2\pi T}{3})) = Z_{GC}(\mu = \mu_R + i\mu_I)$$



$$\phi \rightarrow \phi \pm \frac{2\pi}{3}$$

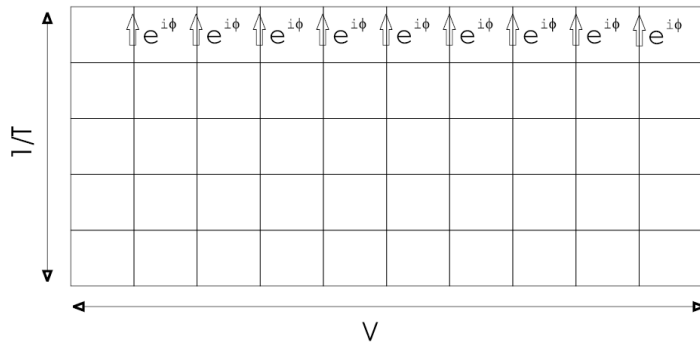
$$Z_C(V, n, T) = 0 \text{ if } k \neq 3B$$

Z(3) hopping

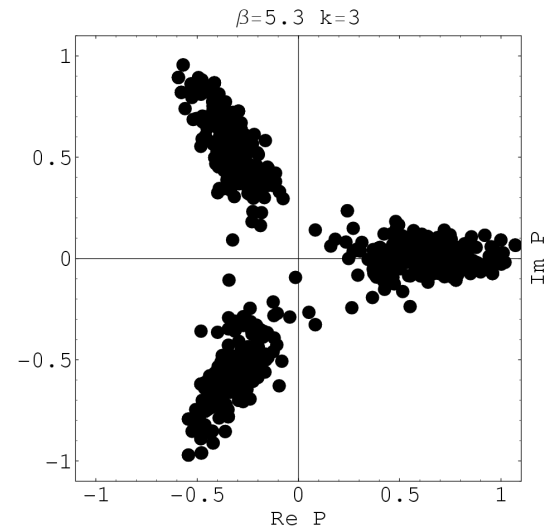
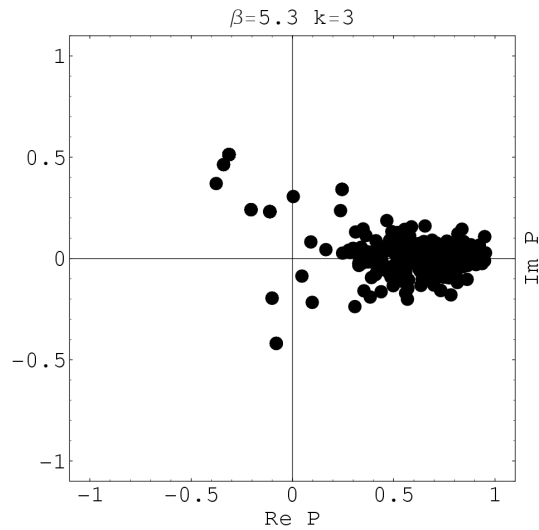


$$\frac{\left(\frac{|\operatorname{Re} \det_k M^2(U)|}{\det M^2(U,0)} \right)_0}{\left(\frac{|\operatorname{Re} \det_k M^2(U)|}{\det M^2(U,0)} \right)_1} \approx \frac{\det M^2(U_1,0)}{\det M^2(U_0,0)} \approx 0$$

Z(3) hopping



$$U \rightarrow U(\pm 2\pi/3)$$



Instability of discrete Fourier transform

$$\widetilde{det}_k M^2[U] = \frac{1}{N} \sum_{j=0}^{N-1} e^{-ik\phi_j} det M^2[U, \phi_j] \quad \phi_j = \frac{2\pi j}{N}$$

It's difficult to pick up the high frequency modes with discrete Fourier transform

k	3	6	9	12	15
N=51	2212.21	247.601	-22.8783	-4.53755	-0.233997
N=102	2212.21	247.601	-22.8783	-4.53755	-0.233997
N=204	2212.21	247.601	-22.8783	-4.53755	-0.233997
k	18	21	24	27	30
N=51	-0.00545724	-0.0000602919	6.70879E-7	6.70879E-7	-0.0000602919
N=102	-0.005458	-0.0000631063	-8.98294E-7	1.56917E-6	2.81435E-6
N=204	-0.005458	-0.0000634881	-1.66312E-6	-2.83726E-7	6.42123E-6

Winding number expansion (I)

In QCD

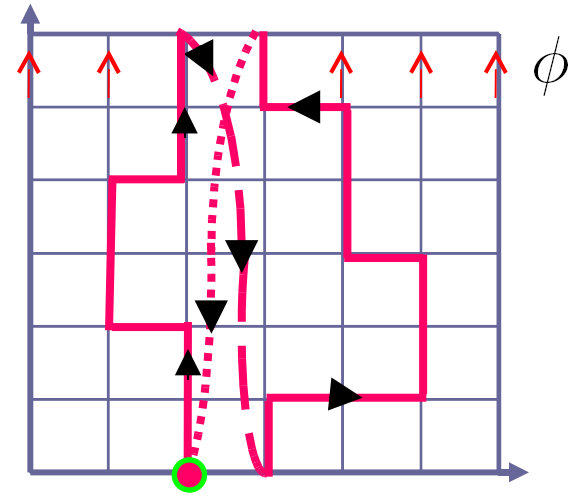
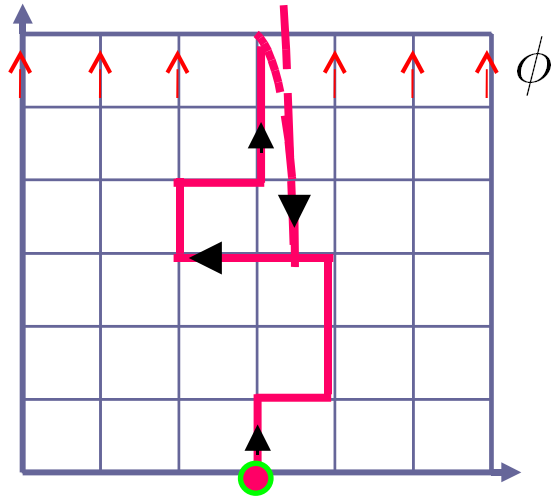
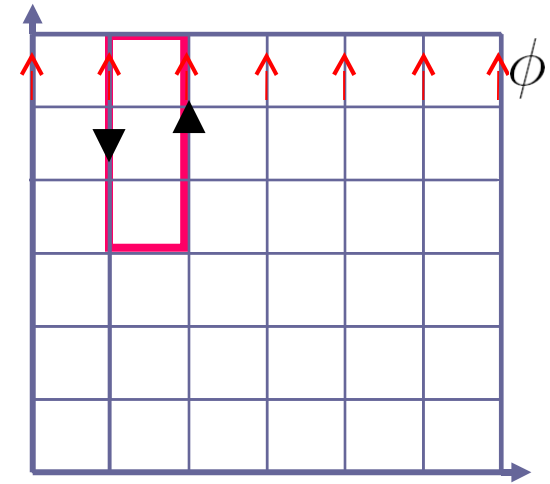
Tr log \longrightarrow **loop** \longrightarrow **loop expansion**

In particle number space

$$\begin{aligned} \text{Trlog} M(U, \phi) &= A_0(U) + \Sigma \text{loop}(U, \phi) \\ &= A_0(U) + \left[\sum_k e^{ik\phi} W_k(U) + e^{-ik\phi} W_k^\dagger(U) \right] \end{aligned}$$

Where $W_n = \frac{1}{2\pi} \int_0^{2\pi} e^{-ik\phi} \text{trlog} M(U, \phi)$

$$\begin{aligned} \text{Trlog} M(U, \phi) &= A_0(U) + \left[\sum_k e^{ik\phi} W_k(U) + e^{-ik\phi} W_k^\dagger(U) \right] \\ &= A_0(U) + \sum_k A_k \cos(k\phi + \delta_k) |_{A_k=2|W_k|, \delta_k=\delta_{W_k}} \end{aligned}$$



Winding number expansion (II)

For

$$\det M(U, \phi) = \exp(\text{Tr} \log M(U, \phi))$$

So

$$\begin{aligned} \log \det M(U, \phi) &= A_0 + A_1 \cos(\phi + \delta_1) + A_2 \cos(2\phi + \delta_2) + \dots \\ \det M(U, \phi) &= \exp[A_0 + A_1 \cos(\phi + \delta_1) + A_2 \cos(2\phi + \delta_2) + \dots] \end{aligned}$$

The first order of winding number expansion

$$\det M(U, \phi)_{k=1} = \exp(A_1 \cos(\phi + \delta_1))$$

Here the important is that the FT integration of the first order term has analytic solution

$$\int_0^{2\pi} \frac{d\phi}{2\pi} e^{-ik\phi} e^{[A_1 \cos(\phi + \delta_1)]} = e^{ik\delta_1} I_k(A_1)$$

$I_k(x)$ is Bessel function of the first kind .

Winding number expansion (III)

For higher order, Taylor expansion is used

$$\begin{aligned} & \int_0^{2\pi} \frac{d\phi}{2\pi} e^{-ik\phi} e^{A_1 \cos(\phi+\delta_1)} e^{A_2 \cos(\phi+\delta_2) + A_3 \cos(\phi+\delta_3) + \dots + A_6 \cos(\phi+\delta_6) \dots} \\ = & \int_0^{2\pi} \frac{d\phi}{2\pi} e^{-ik\phi} e^{A_1 \cos(\phi+\delta_1)} \left(1 + A_2 \cos(2\phi + \delta_2) + \frac{1}{2!} A_2^2 \cos(2\phi + \delta_2)^2 + \dots \right) \\ & \left(1 + A_3 \cos(3\phi + \delta_3) + \frac{1}{2!} A_3^2 \cos(3\phi + \delta_3)^2 + \dots \right) * \dots \\ = & c_{00} I_k(A_1) + c_{+01} I_{k+1}(A_1) + c_{-01} I_{k-1}(A_1) + c_{+02} I_{k+2}(A_1) + c_{-02} I_{k-2}(A_1) + \dots \\ & + c_{+26} I_{k+26}(A_1) + c_{-26} I_{k-26}(A_1) + \dots \end{aligned}$$

Here, we use the Euler's formula to get the final expression

$$\cos(k\phi + \delta_k) = \frac{1}{2} (\exp[i(k\phi + \delta_k)] + \exp[-i(k\phi + \delta_k)])$$

Winding number expansion (IV)

The parameters of Winding number expansion---Fourier series

$$f(\phi) = \frac{1}{2}a_0 + \sum_{k=1}^{\infty} a_k \cos(k\phi) + \sum_{k=1}^{\infty} b_k \sin(k\phi)$$

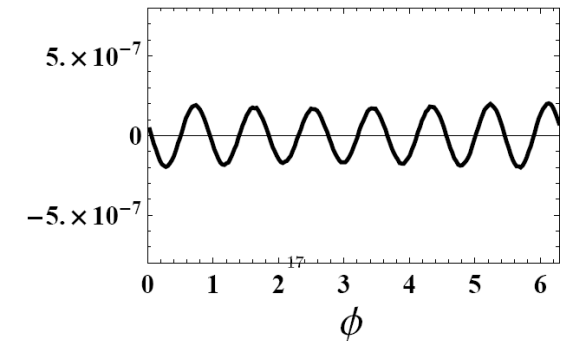
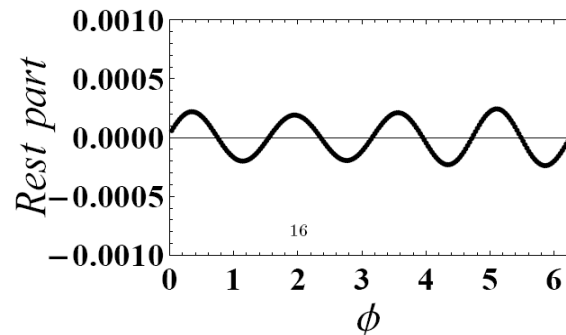
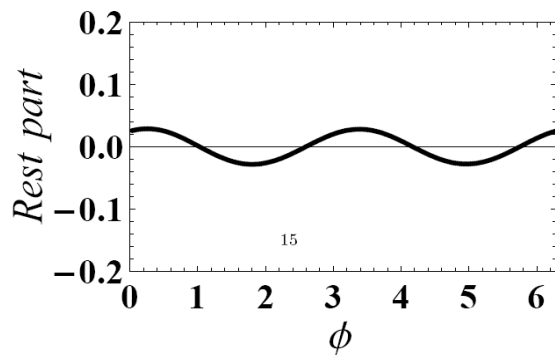
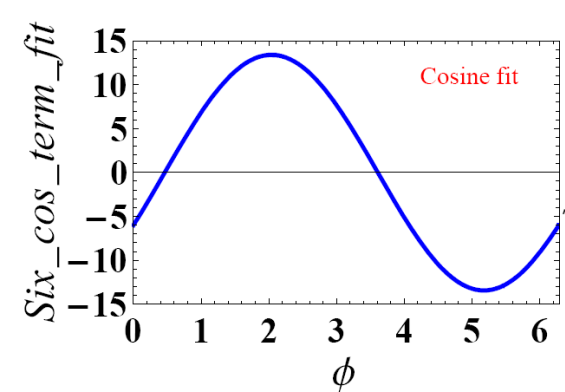
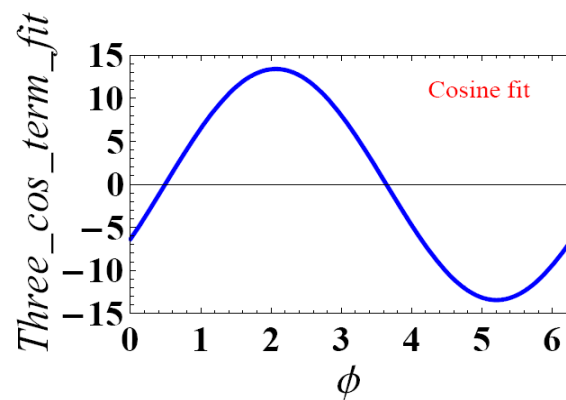
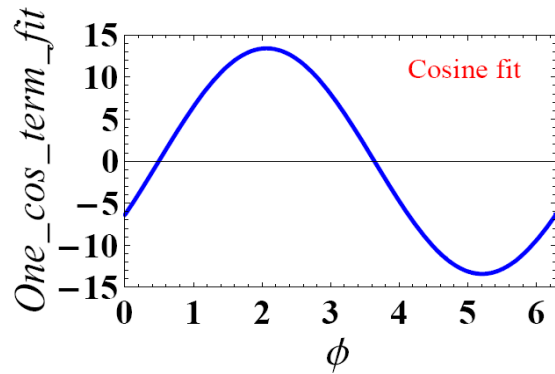
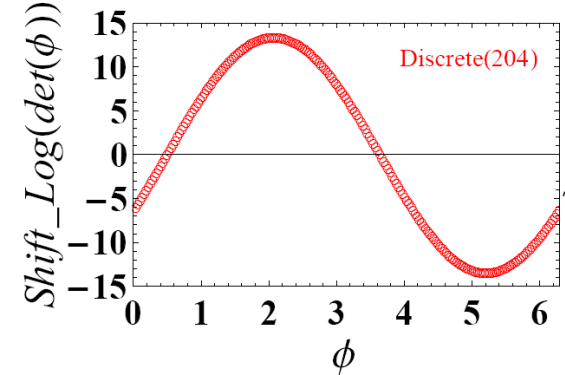
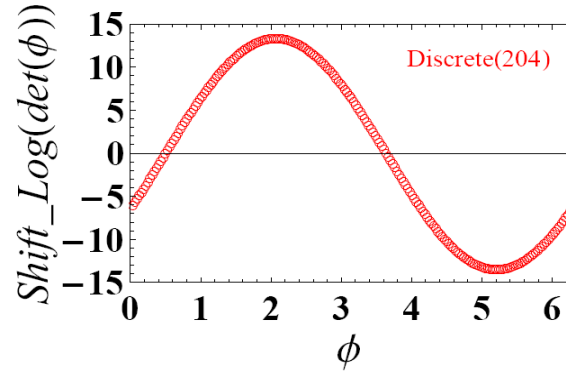
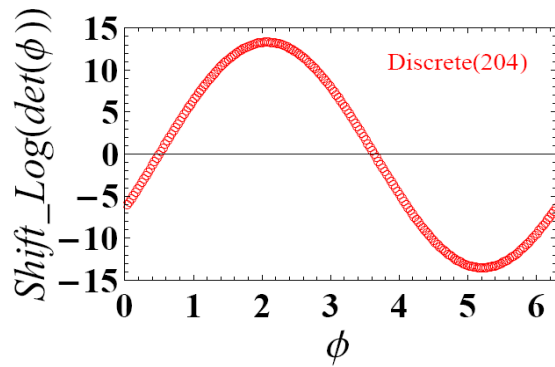
$$\delta_k = \arctan\left(\frac{-b_k}{a_k}\right)$$

$$A_k = \frac{a_k}{\cos(\delta_k)}$$

The recursion of Bessel function

$$I_{k-1}(A) = \frac{2k}{A} I_k(A) + I_{k+1}(A)$$

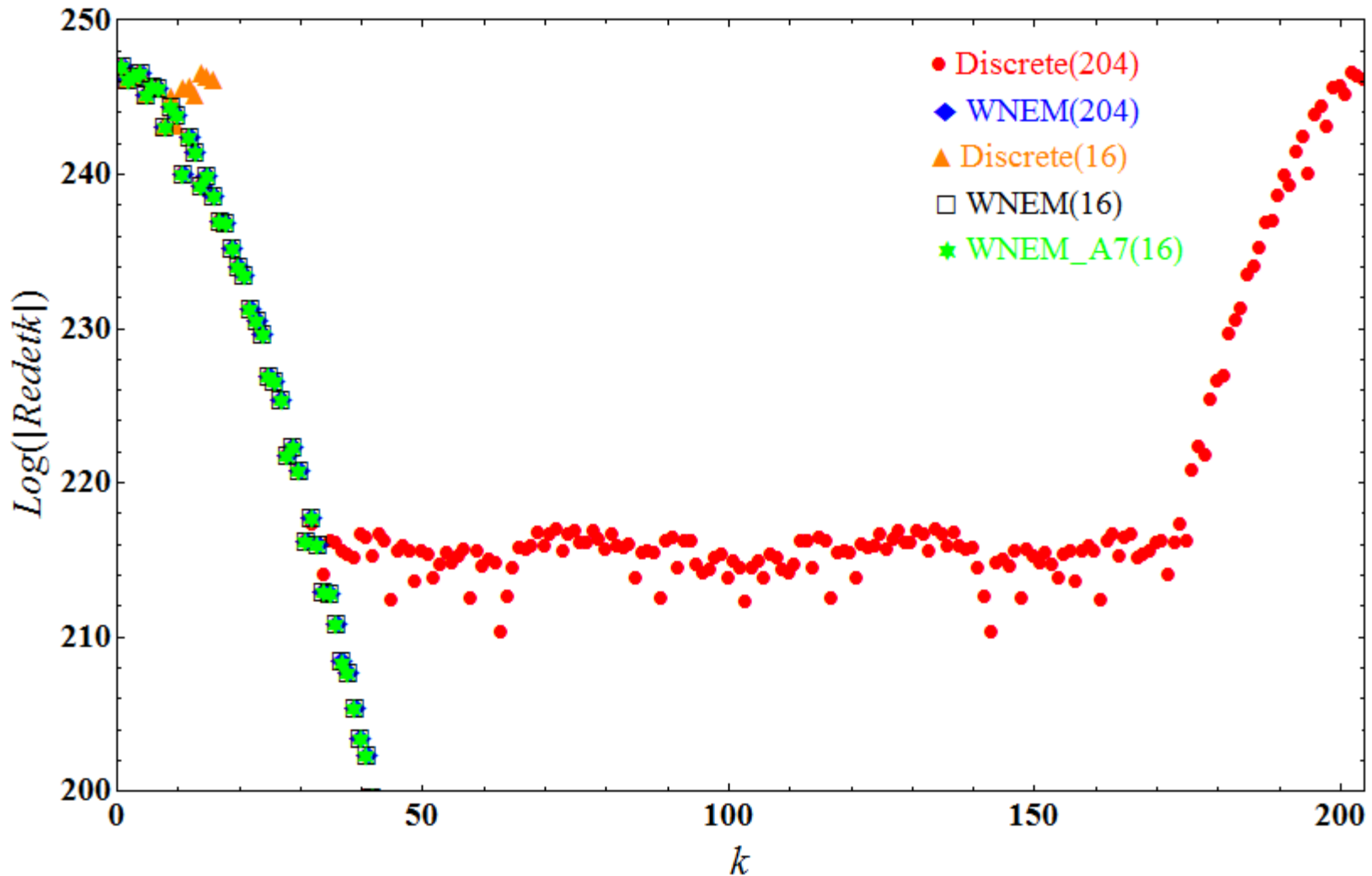
Winding number expansion test (I)

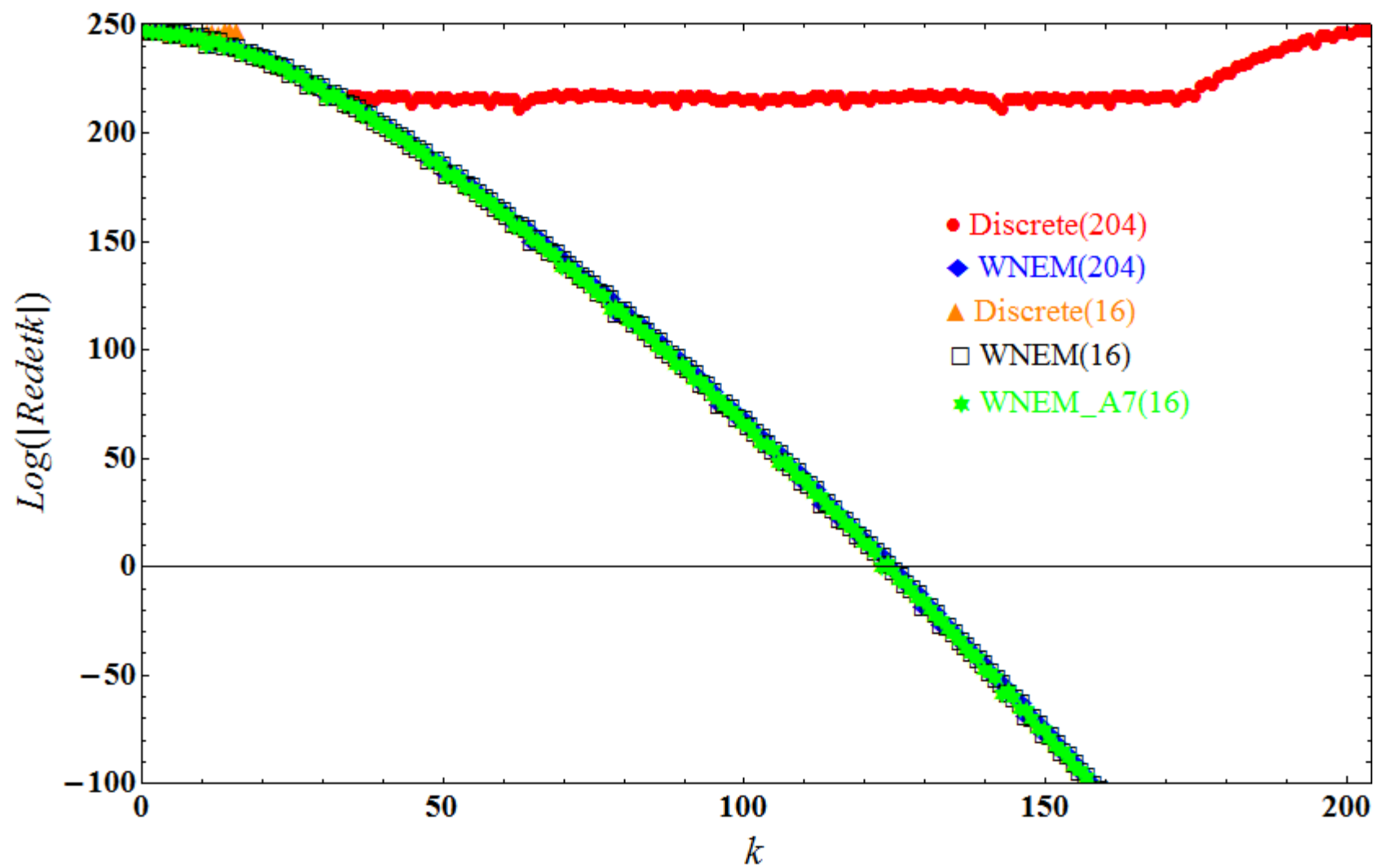


Winding number expansion test (II)

	Nd=16	Nd=24	Nd=36	Nd=200
A0	2.357308e+02	2.357308e+02	2.357308e+02	2.357308e+02
A1	-1.341400e+01	-1.341400e+01	-1.341400e+01	-1.341400e+01
A2	2.820535e-02	2.820535e-02	2.820534e-02	2.820534e-02
A3	4.135219e-04	4.135043e-04	4.134942e-04	4.134755e-04
A4	2.148188e-04	2.147950e-04	2.147792e-04	2.147547e-04
A5	2.641758e-05	2.639153e-05	2.637794e-05	2.636227e-05
A6	2.289491e-06	2.286772e-06	2.291285e-06	2.305249e-06

Winding number expansion test (III)





Observables

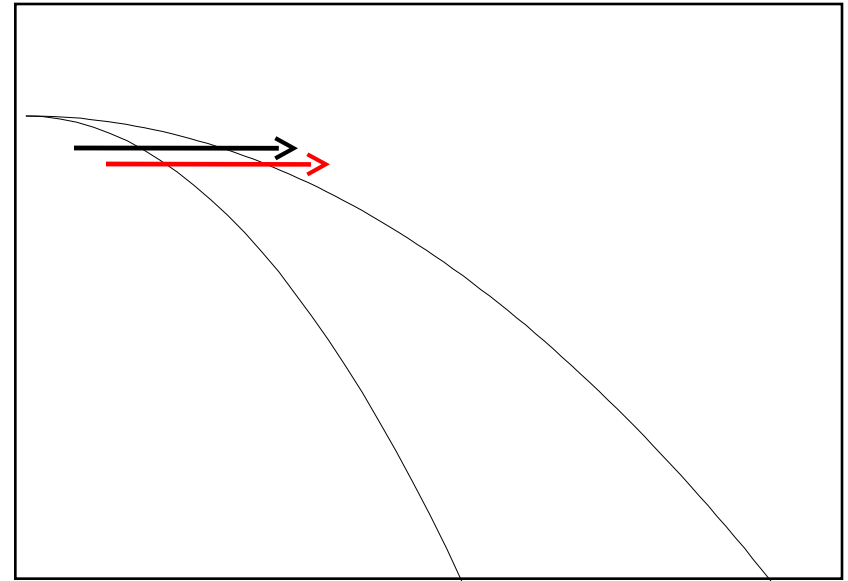
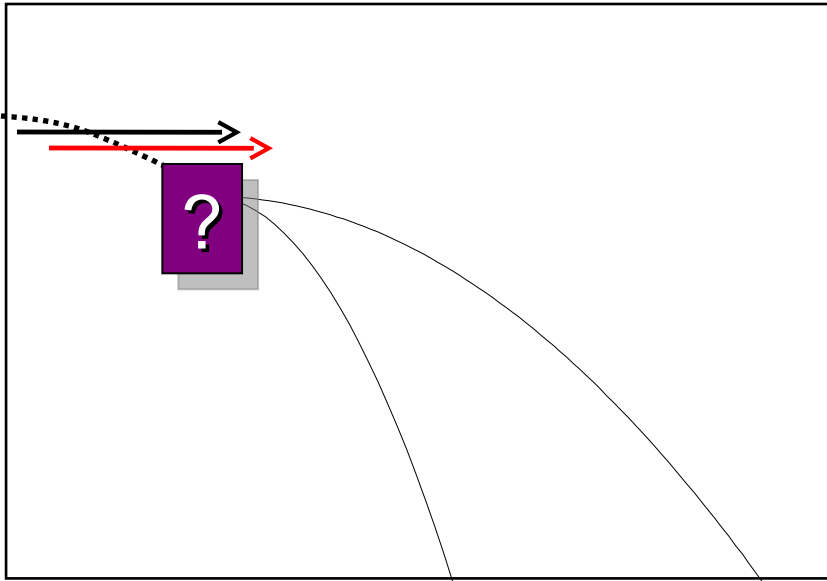
Polyakov loop

$$\langle |P| \rangle_{k'} = \frac{\langle R(U, k') | P(U) | \rangle_0}{\langle R(U, k') \rangle_0} \quad R(U, k') = \frac{\widetilde{\det}_k M^2(U)}{|\operatorname{Re} \widetilde{\det}_k M^2(U)|} \quad \text{Phase}$$

Baryon chemical potential

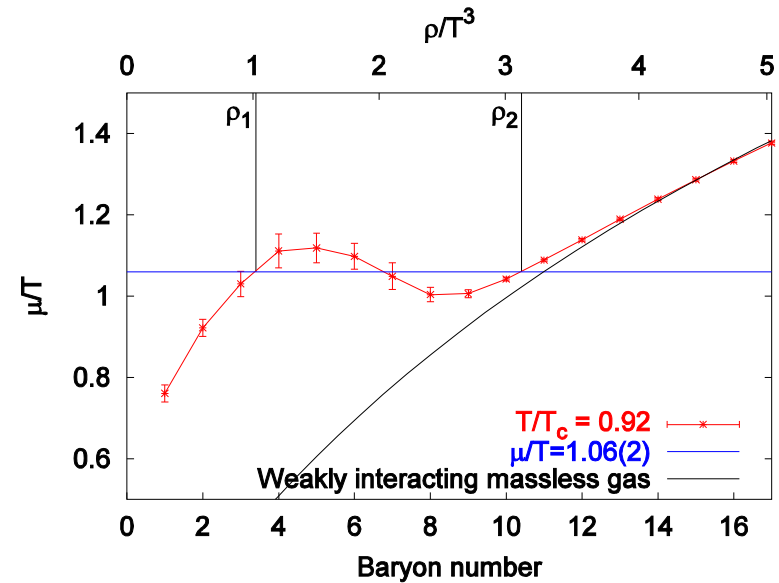
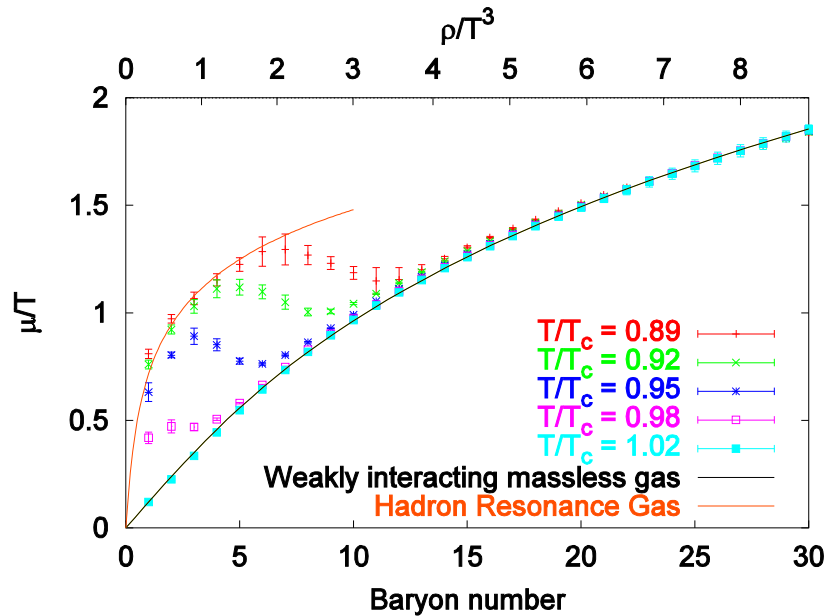
$$\begin{aligned} \langle \mu \rangle_{n_B} &\equiv \frac{F(n_B + 1) - F(n_B)}{(n_B + 1) - n_B} \\ &= -\frac{1}{\beta} \ln \frac{\widetilde{Z}_C(3n_B + 3)}{\widetilde{Z}_C(3n_B)} \\ &= -\frac{1}{\beta} \ln \frac{1}{\widetilde{Z}} \int \mathcal{D}U e^{-S_g(U)} |\operatorname{Re} \widetilde{\det}_{3n_B} M^2(U)| \frac{\operatorname{Re} \widetilde{\det}_{3n_B+3} M^2(U)}{|\operatorname{Re} \widetilde{\det}_{3n_B} M^2(U)|} \end{aligned}$$

Phase diagram



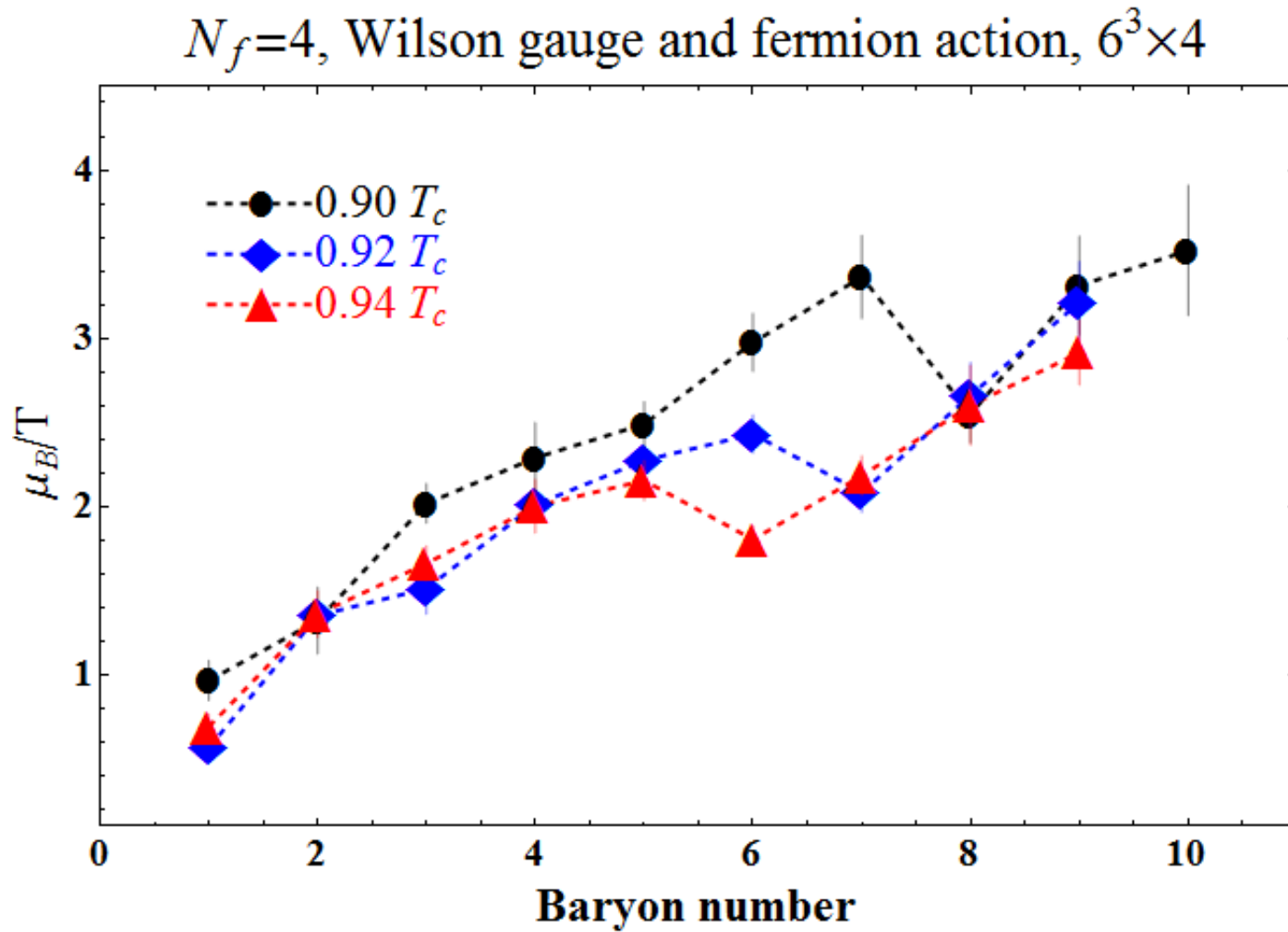
Phase boundary

Ph. Forcrand, S. Kratochvila, Nucl. Phys. B (Proc. Suppl.) 153 (2006) 62



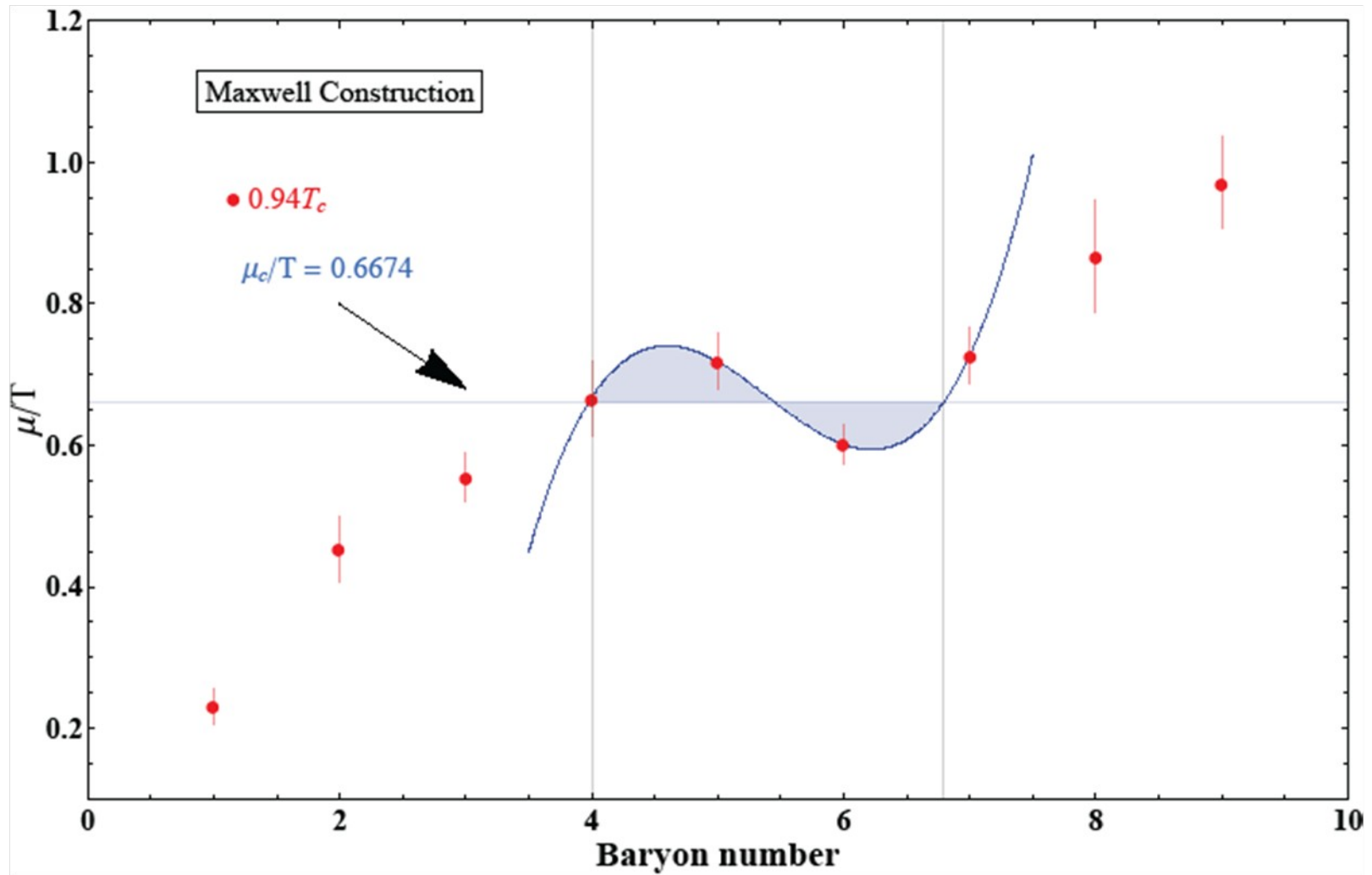
Maxwell construction : determine phase boundary

Baryon Chemical Potential ($m_\pi \sim 1$ GeV)

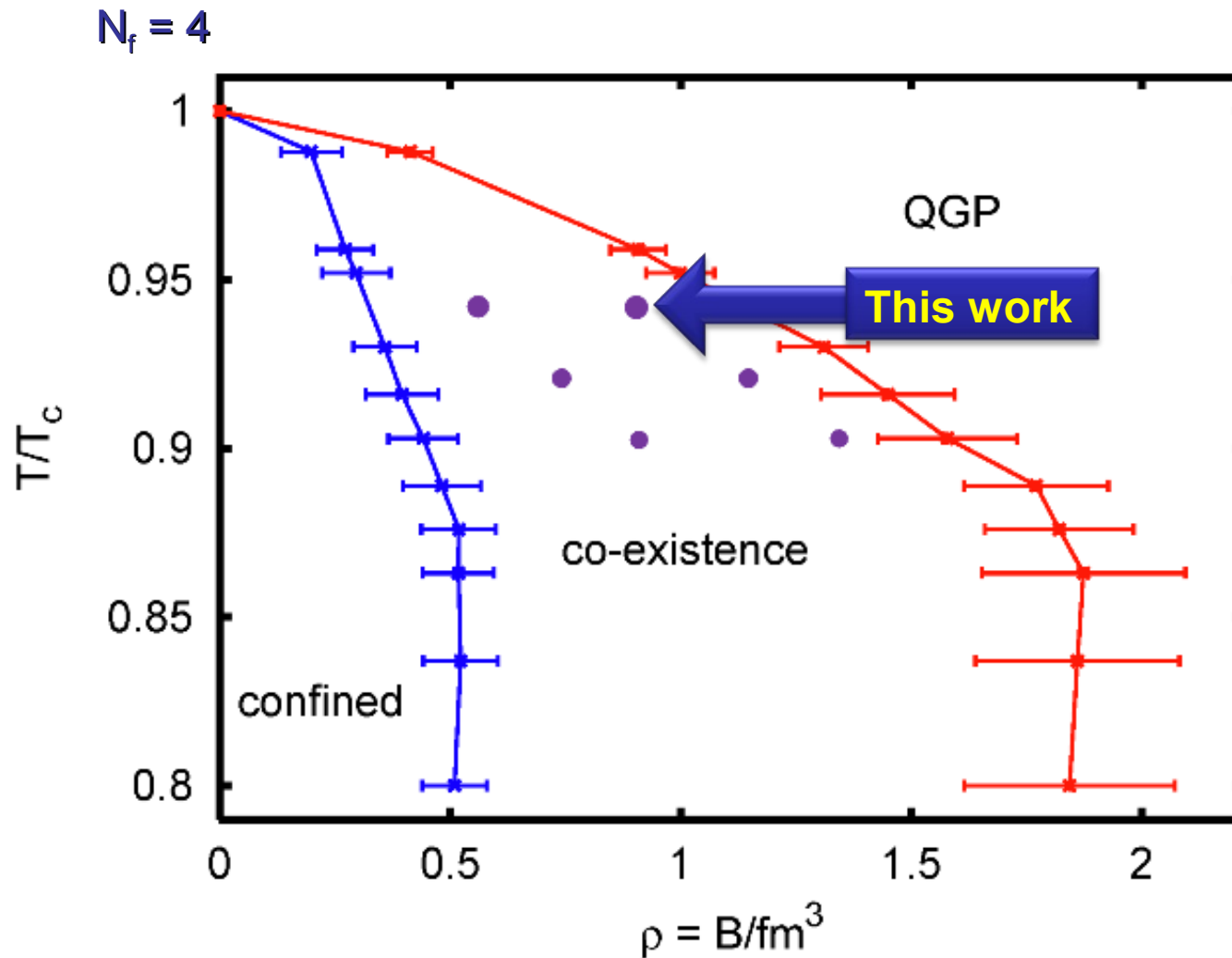


Maxwell Construction

$N_f = 4$ Wilson gauge + fermion action

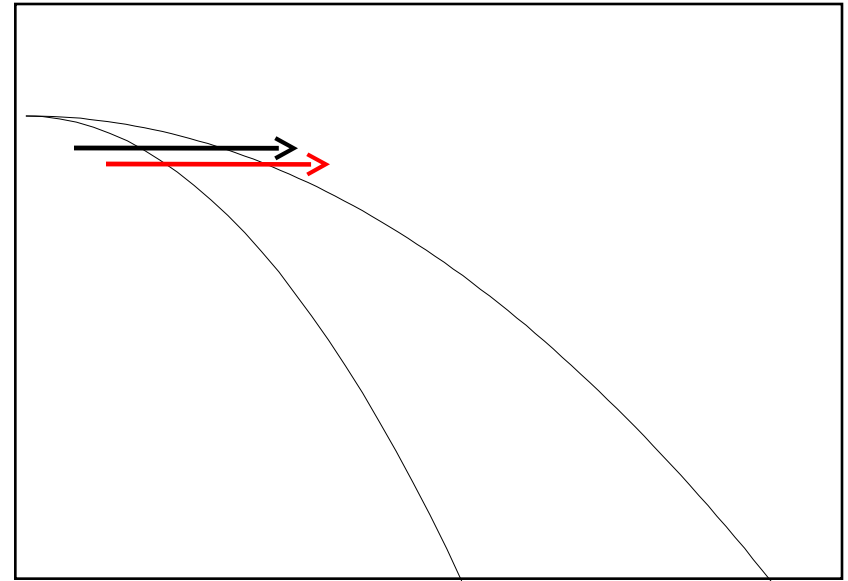
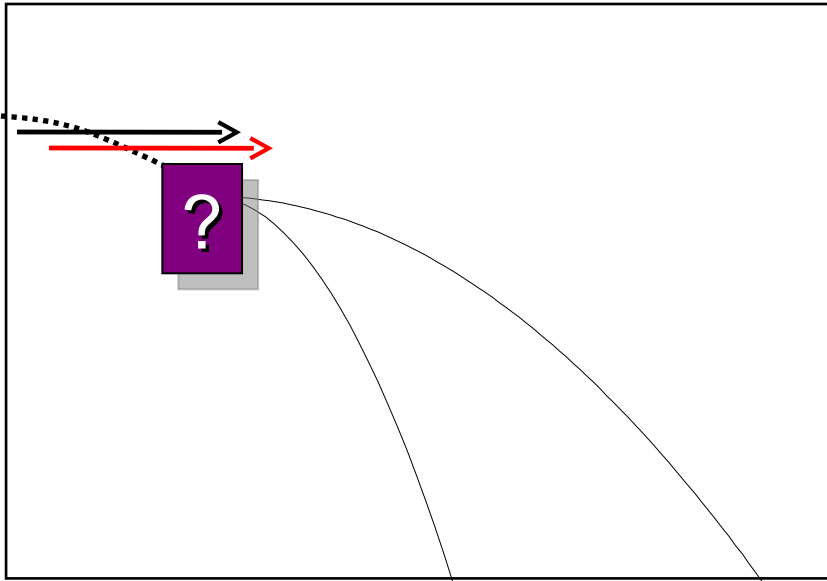


Phase Boundary (Preliminary)

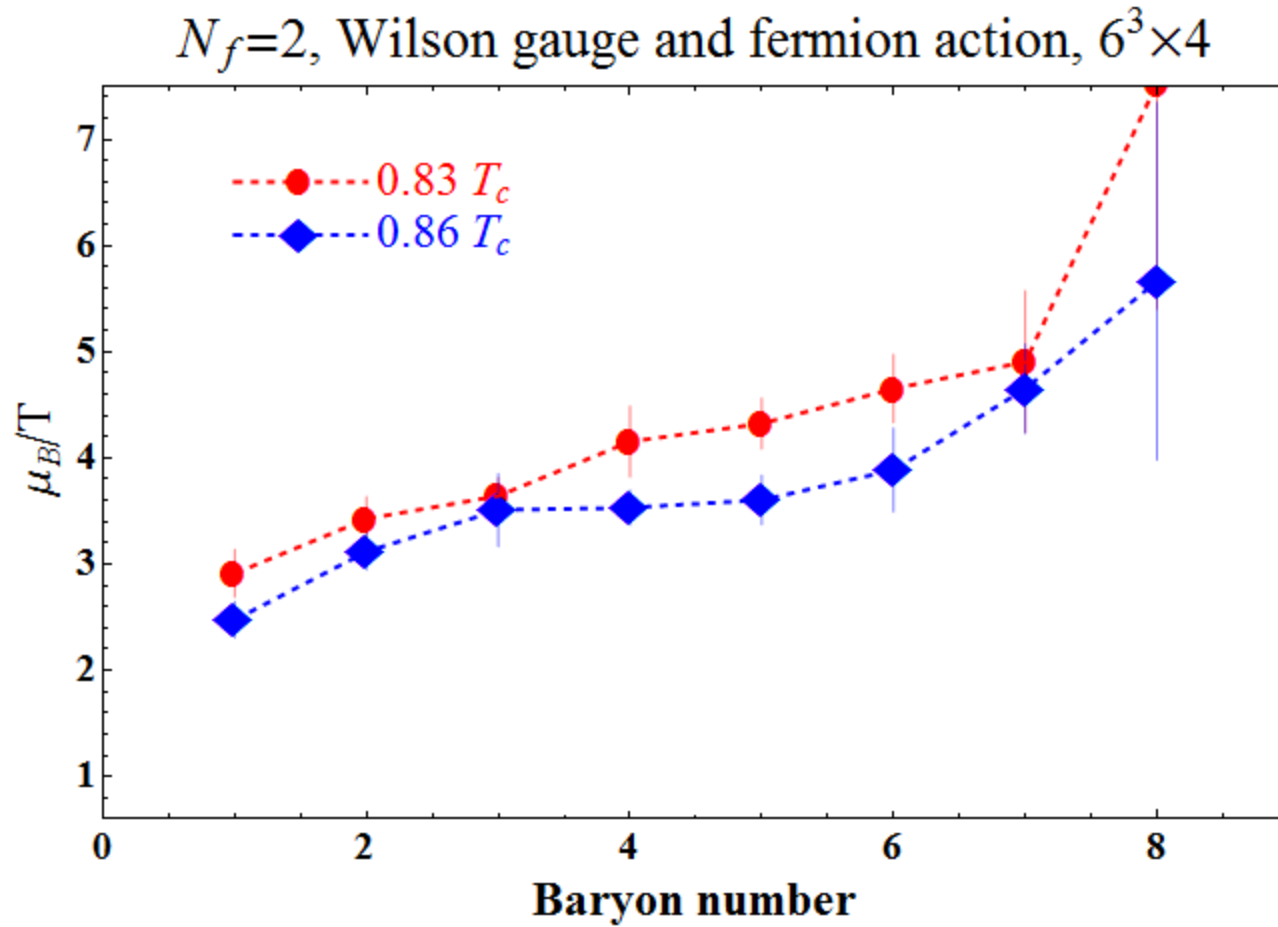


Ph. Forcrand, S. Kratochvila, Nucl. Phys. B (Proc. Suppl.) 153 (2006) 62

Phase diagram



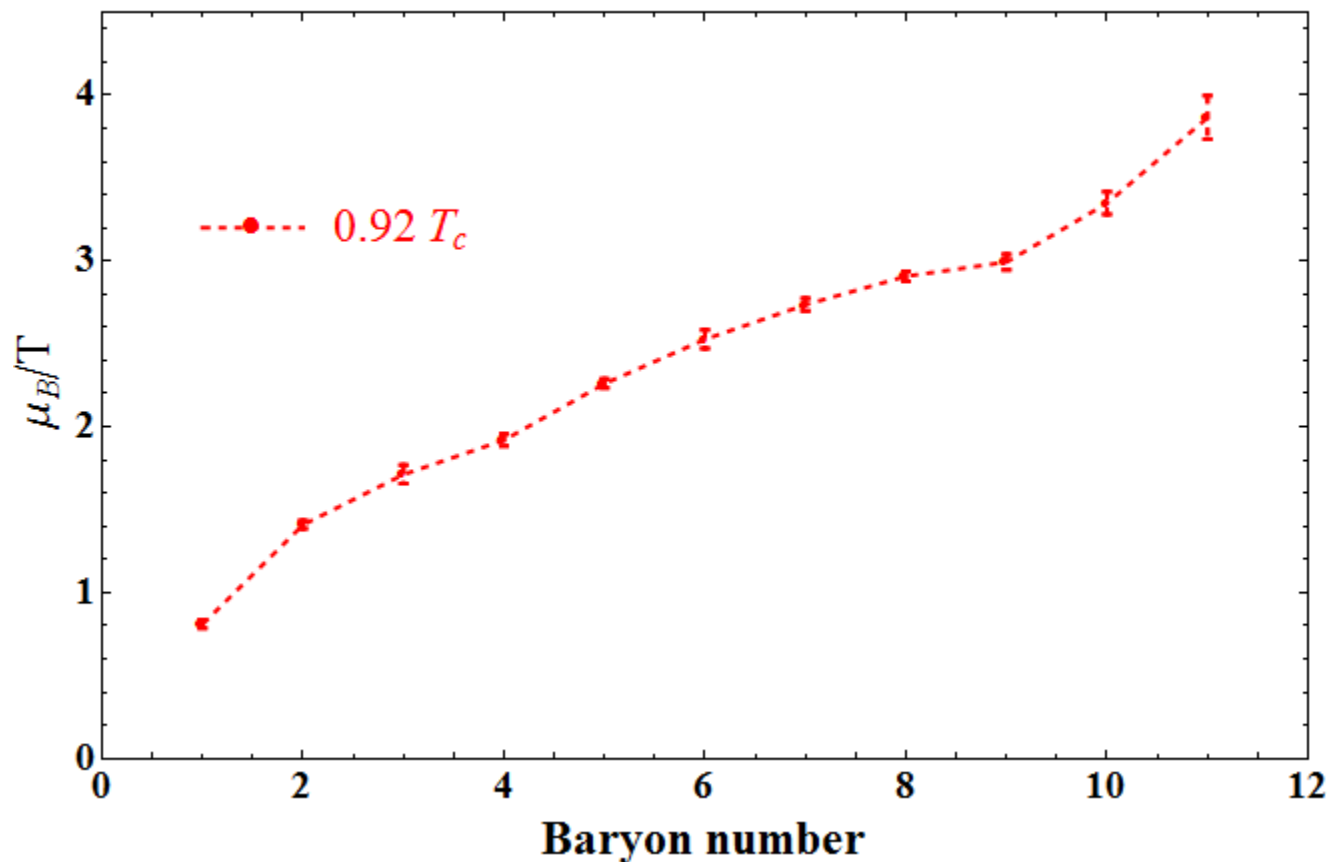
Baryon Chemical Potential ($m_\pi \sim 1$ GeV)



Three Flavors (Preliminary)

$N_f = 3$ Iwasaki gauge + Clover fermion action, $m_\pi \sim 0.8$ GeV

$N_f=3$, Iwasaki + clover action, $6^3 \times 4$



Summary

- Canonical Ensemble Approach overcomes the overlap problem and alleviates the fluctuation problem. No sign problem for $T > 0.8 T_c$.
- Wilson fermion on $6^3 \times 4$ lattice with $m_\pi \sim 1 \text{ GeV}$ shows $N_F = 2$ is 2nd order (?) down to $0.83 T_c$, $N_F = 4$ is first order.
- Iwasaki + Clover fermion on $6^3 \times 4$ lattice with $m_\pi \sim 0.8 \text{ GeV}$ results for $N_F = 3$ are forthcoming (no sign for 1st order at $0.92 T_c$ and $n_B < 12$.)

Future (wish list)

- Larger volume \rightarrow HNMC (A. Alexandru, et al. arXiv:0711.2678)
- Smaller masses
- Chiral fermion action
- Lower temperature (sign problem)