

Algorithms for Lattice Quantum Chromodynamics

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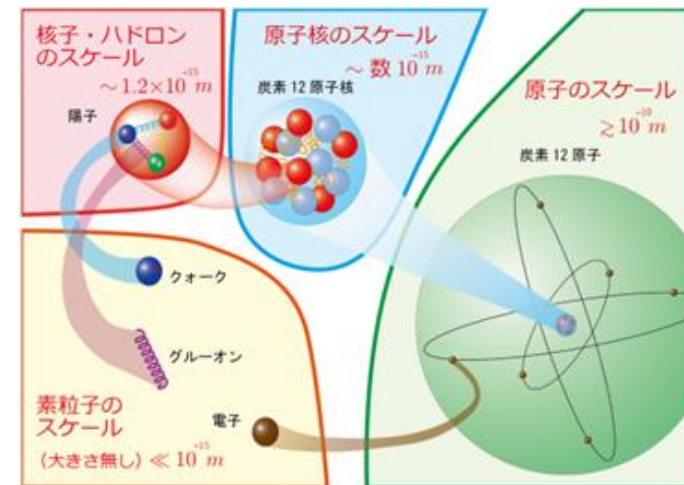
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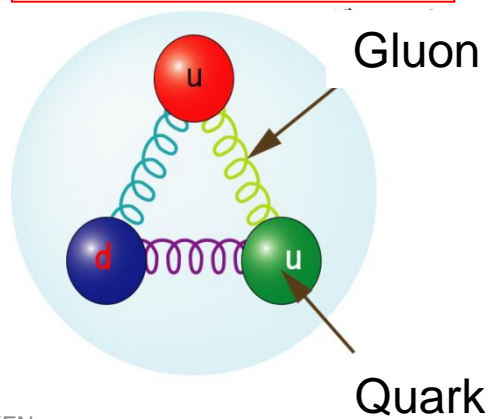
1. What is Lattice Quantum Chromodynamics?

- **QCD** (Quantum Chromodynamics)

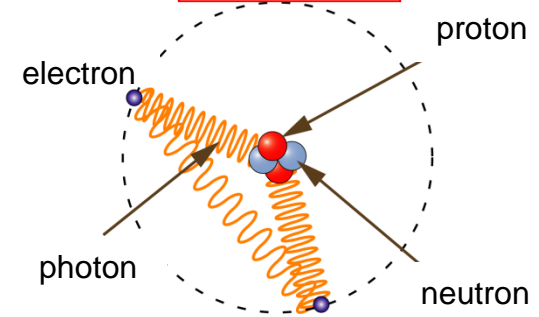
- Describes the properties of
 - Nucleons (Proton, Neutron)
 - (Mesons, Baryons = Hadrons)
 - Strong interaction (atomic nuclei)
- from further fundamental particles;
Quarks and Gluons
 - Dynamics by exchanging gluons. => Proton Mass, spin, ... etc.
 - Quarks and gluons can not be isolated. **Confinement.**
 - Quark has a kind of charge (not electric) :
color charge(3types x +/- = 6 types).
- e.g. QED (Quantum Electrodynamics)
 - Molecules/Atoms from nucleus/electrons and photons
 - Charge is + and - only.



Proton (Nucleon)



Helium



1. What is Lattice Quantum Chromodynamics?

• **QCD** (Quantum Chromodynamics)

- We need Quantum Field Theory (QFT) to describe sub-atomic and high-energy phenomena.
- E.x. QED := Quantized Maxwell and Dirac equations
:= Abelian(U(1)) Yang-Mills theory

$$\partial_\mu F^{\mu\nu} = j^\nu \quad [i\gamma^\mu \partial_\mu - e\gamma^\mu A_\mu - m]\psi = 0$$

$$F^{\mu\nu} \equiv \partial^\mu A^\nu - \partial^\nu A^\mu \quad j^\mu \equiv e\bar{\psi}\gamma^\mu\psi \quad \text{Electric current}$$

$$\nabla \cdot \vec{E} = \rho, \nabla \cdot \vec{B} = 0, \quad A_\mu(x) \quad \text{Vector potential} \Rightarrow \text{Photon}$$

$$\nabla \times \vec{E} + \frac{\partial \vec{B}}{\partial t} = 0, \nabla \times \vec{B} - \frac{\partial \vec{E}}{\partial t} = \vec{j} \quad \psi_\alpha(x) \quad \text{Dirac Field} \Rightarrow \text{Electrons/Atomic nuclei}$$

- Quantize $A_\mu(x), \psi_\alpha(x)$ via Canonical/Path-integral quantization
- due to the electromagnetic interaction, the system cannot be solved exactly. But.

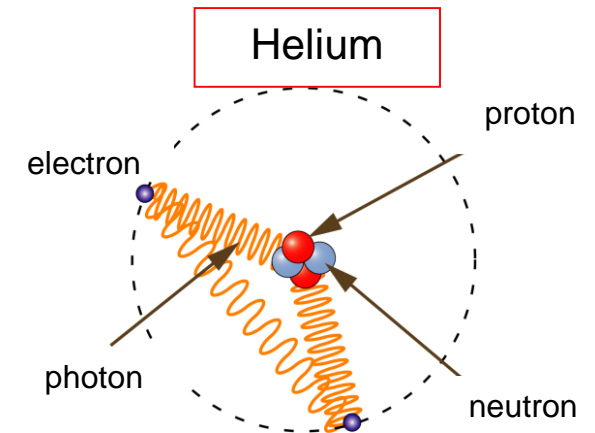
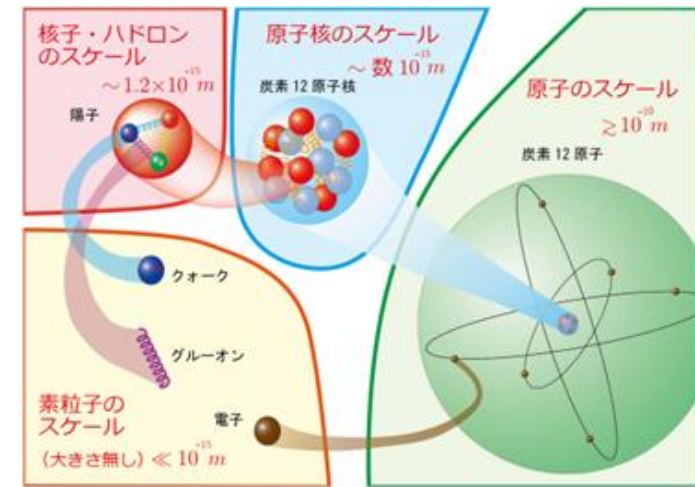
Thanks to the smallness of the electric charge e , the perturbative QED is the most successful theory we have.

Fine Structure constant

$$\alpha = e^2 / (4\pi\epsilon_0 \hbar c) \text{ from Electron g-2}$$

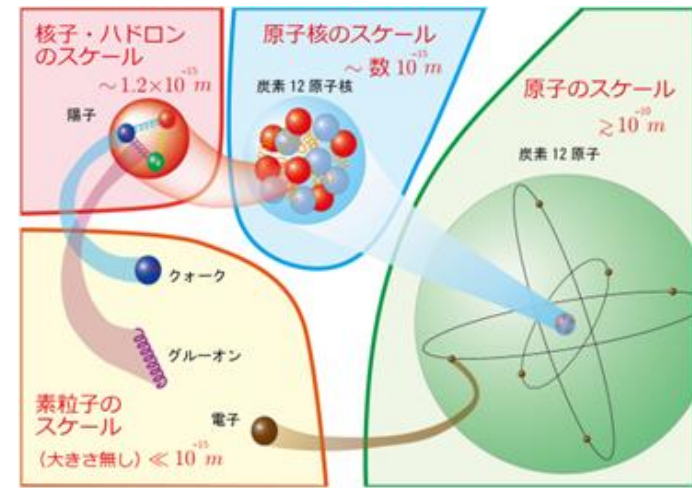
$$\alpha^{-1} = 137.035\ 999\ 084(51)$$

(4th order perturbation), 10 digits accuracy!



1. What is Lattice Quantum Chromodynamics?

- QCD
- Quantum Field Theory (QFT) for Non-Abelian Yang-Mills theory.
 - Quark Field and Gluon Field. They have color charge (based on SU(3)).
 - Gluon: Very similar to Maxwell equation(photon). But the vector potential has color charge (8 types of charge).
 - Quark: Very similar to Dirac equation(Electron). But the field has color charge (3 types of charge).

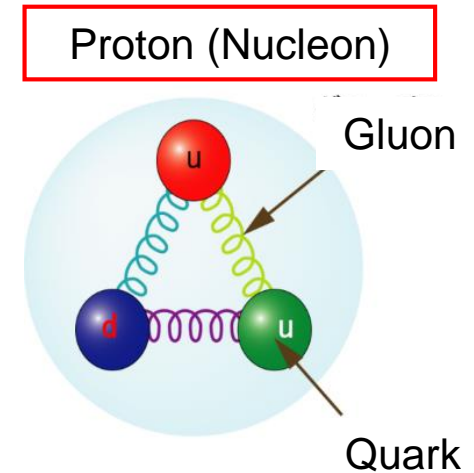


$$\left(\delta^{ab} \partial_\mu - ig G_\mu^c f^{cab} \right) G^{b\mu\nu} = j^{a\nu} \quad \left[i\delta^{ab} \gamma^\mu \partial_\mu - e\gamma^\mu G_\mu^{ab} - m_f \right] \psi_f^b = 0$$

$$G^{a\mu\nu} \equiv \partial^\mu G^{a\nu} - \partial^\nu G^{a\mu} - ig f^{abc} G^{b\mu} G^{c\nu}$$

$G_\mu^a(x)$ 8 charge types of Vector potential =>Gluon

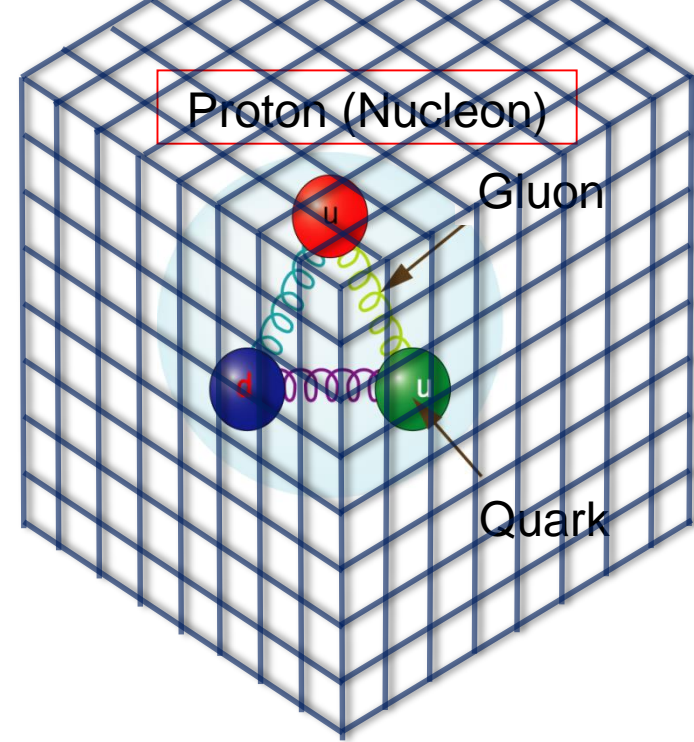
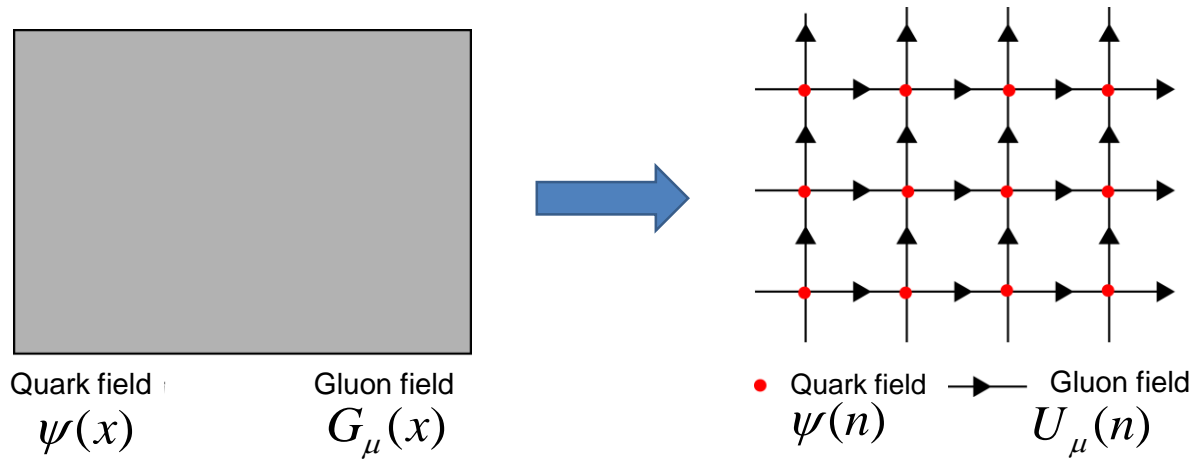
$\psi_{f\beta}^a(x)$ 3 charge types of Dirac Field =>Quarks



- Quantize $G_\mu^a(x), \psi_\alpha^a(x)$ via Canonical/Path-integral quantization
- Due to the colored property of Gluon, the equations are highly non-linear
- and the coupling g is known to be very large.
 - => Perturbative treatment fails

1. What is Lattice Quantum Chromodynamics?

- Lattice QCD [K.G.Wilson (1974)]
 - 4 Dim Space-Time => Euclidean 4Dim Lattice Box
 - Fields on Discretized Space-Time

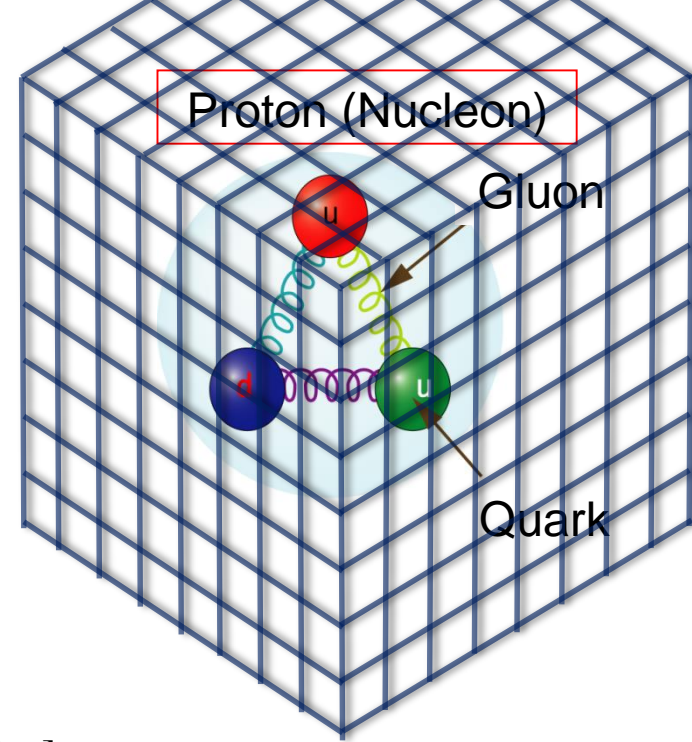


- Quantize the Quark and Gluon fields on the 4-Dim grid lattice.
 - Discrete number of degree of freedom.
 - Numerical treatment is possible via Feynman's path integral formulation. Differential equations are discretized on the lattice.

1. What is Lattice Quantum Chromodynamics?

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- 4 Dim Space-Time => Euclidean 4Dim Lattice Box
- Fields on Discretized Space-Time
- Quantize the Quark and Gluon fields on the 4-Dim grid lattice.
 - Discrete number of degree of freedom.
 - Numerical treatment is possible via Feynman's path integral formulation. Differential equations are discretized on the lattice.
- The quantum expectation value of an observable $O[U, \bar{q}, q]$ made of gluons and quarks is evaluated by



$$\langle O \rangle = \frac{1}{Z} \int DU \prod_{f=u,d,s} D\bar{q}_f Dq_f O[U, \bar{q}, q] e^{-S[U, \bar{q}, q]}$$

$$Z = \int DU \prod_{f=u,d,s} D\bar{q}_f Dq_f e^{-S[U, \bar{q}, q]}$$

↑ Lattice QCD
Partition Function

$$S = S_G[U] + \sum_{f=u,d,s} S_{Q_f}[\bar{q}_f, q_f, U]$$

← Total Action

$$S_G[U] = \beta \sum_n \sum_{\mu, \nu} \left[1 - \frac{1}{6} \text{Tr} [P_{\mu\nu}(n) + P_{\mu\nu}(n)^\dagger] \right]$$

← Wilson Gauge Action

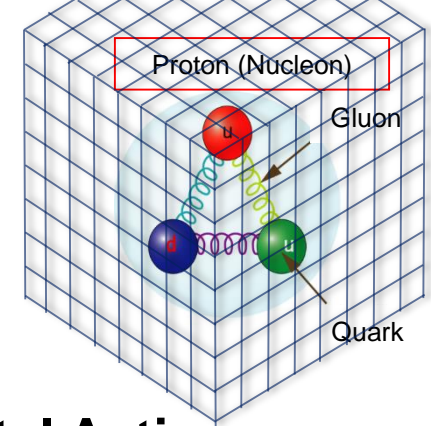
$$S_{Q_f}[\bar{q}_f, q_f, U] = \sum_{n,m} \bar{q}_f(n) D_f[U](n, m) q_f(m)$$

← Wilson Fermion Action

$$D_f[U](n, m) = (\hat{M}_f + 4) \delta_{n,m} - \frac{1}{2} \sum_{\mu=1,2,3,4} [(1 - \gamma_\mu) U_\mu(n) \delta_{n+\hat{\mu}, m} + (1 + \gamma_\mu) U_\mu(m)^\dagger \delta_{n-\hat{\mu}, m}]$$

1. What is Lattice Quantum Chromodynamics?

- Lattice QCD [K.G.Wilson (1974)]



$$\langle O \rangle = \frac{1}{Z} \int DU \prod_{f=u,d,s} D\bar{q}_f Dq_f O[U, \bar{q}, q] e^{-S[U, \bar{q}, q]}$$

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**Lattice QCD
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$$S_{Q_f}[\bar{q}_f, q_f, U] = \sum_{n,m} \bar{q}_f(n) D_f[U](n,m) q_f(m)$$

← Wilson Fermion Action

$$D_f[U](n,m) = \delta_{n,m} - \kappa_f \sum_{\mu=1,2,3,4} \left[(1 - \gamma_\mu) U_\mu(n) \delta_{n+\hat{\mu},m} + (1 + \gamma_\mu) U_\mu(m)^\dagger \delta_{n-\hat{\mu},m} \right]$$

$$\beta = \frac{6}{g^2}, \quad \kappa_f = \frac{1}{m_f + 4} \quad \begin{array}{l} g^2 : \text{coupling constant (color charge unit)} \\ m_f : \text{quark mass (flavor } f) \end{array}$$

- Lattice QCD is a theory based on this path-integral (multi dimensional integration) form. We can extract properties of nucleon or hadrons or atomic nuclei without relying on the perturbation theory by evaluating this integral.

- Strictly maintain SU(3) gauge symmetry.
- Discard the full Poincare symmetry but maintain the subgroup on the lattice.
- A lot of variants of actions with various discretization schemes.
- The multi-dimensional integration is evaluated via a **Monte Carlo Method**.

2. Monte Carlo Integration Methods

- We first integrate the quark fields out as they are described by Grassmann numbers (explaining Pauli's exclusion rule).

$$\langle O \rangle = \frac{1}{Z} \int DU \prod_{f=u,d,s} D\bar{q}_f Dq_f O[U, \bar{q}, q] e^{-S[U, \bar{q}, q]} \quad Z = \int DU \prod_{f=u,d,s} D\bar{q}_f Dq_f e^{-S[U, \bar{q}, q]}$$



$$\langle O[U, D[U]^{-1}] \rangle = \frac{1}{Z_{LQCD}} \int \prod_{n,\mu} dU_\mu(n) O[U, D[U]^{-1}] \prod_{f=u,d,s} \det[D_f[U]] \exp[-S_G[U]]$$

$$Z_{LQCD} = \int \prod_{n,\mu} dU_\mu(n) \prod_{f=u,d,s} \det[D_f[U]] \exp[-S_G[U]]$$

- Now the integral becomes the integration on the SU(3) valued matrices $U_\mu(n)$.
- Pairs of $q_f(n)\bar{q}_f(m)$ in $O[U, \bar{q}, q]$ are replaced by D_f^{-1} , and the quark actions are by $\prod_{f=u,d,s} \det[D_f]$.
- Various methods to evaluate multi-dimensional integration.
- Naive method, trapezoidal quadrature rule, fails as its high-dimensionality (curse of dimensionality).
 - For a 16^4 lattice, the DoF is $16^4 \times (8 \times 4) = 2097152$ real variables.
 - **Monte Carlo Methods are inevitable.**

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called "Hamiltonian Monte Carlo" in other fields]
- Stochastic estimate of

$$\langle O \rangle = \frac{1}{Z} \int d\vec{x} O(\vec{x}) e^{-S(\vec{x})}, Z = \int d\vec{x} e^{-S(\vec{x})}, S(\vec{x}) \in \mathbb{R}, S(\vec{x}) > 0$$

Stochastic variable $X : \vec{x}$, Probability density/distribution : $P_X(\vec{x}) d\vec{x} = d\vec{x} \frac{1}{Z} e^{-S(\vec{x})}$

- If we could obtain the stochastic ensemble for $X = \{\vec{x}^{(1)}, \vec{x}^{(2)}, \vec{x}^{(3)}, \dots, \vec{x}^{(N-1)}, \vec{x}^{(N)}\}$, then

$$\langle O \rangle = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{s=1}^N O(\vec{x}^{(s)}) \quad \text{Statistical average}$$

$$\Delta \langle O \rangle = \frac{1}{\sqrt{N}} \sigma(O) \quad \text{Statistical Error}$$

Low of Large Numbers, No curse of dimension

- How to generate the ensemble satisfying the desired probability distribution? => Markov Chain Monte Carlo (MCMC)
- HMC algorithm is a kind of MCMC.
- HMC algorithm is a composition of Molecular Dynamics Algorithm and Metropolis-Hastings Algorithm.
- MCMC evolution of HMC satisfies the detailed balance to realize the desired probability distribution.

2. Monte Carlo Integration Methods

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$$\langle O \rangle = \frac{1}{Z} \int d\vec{x} O(\vec{x}) e^{-S(\vec{x})}, Z = \int d\vec{x} e^{-S(\vec{x})}, S(\vec{x}) \in \mathbb{R}, S(\vec{x}) > 0$$

Stochastic variable $X : \vec{x}$, Probability density/distribution : $P_X(\vec{x}) d\vec{x} = d\vec{x} \frac{1}{Z} e^{-S(\vec{x})}$

- **Idea**: Introduce auxiliary stochastic variable $P: \vec{p}$ with Gaussian distribution $P_P(\vec{p}) d\vec{p} = C e^{-\frac{1}{2}|\vec{p}|^2} d\vec{p}$, and rewrite the equations as

$$\langle O \rangle = \frac{1}{Z_{\text{HMC}}} \int d\vec{p} d\vec{x} O(\vec{x}) e^{-H(\vec{p}, \vec{x})}, Z_{\text{HMC}} = \int d\vec{p} d\vec{x} e^{-H(\vec{p}, \vec{x})},$$

$$H(\vec{p}, \vec{x}) = \frac{1}{2} |\vec{p}|^2 + S(\vec{x}) \in \mathbb{R}, H(\vec{p}, \vec{x}) > 0$$

Stochastic variable $(P, X): (\vec{p}, \vec{x})$, Probability density/distribution : $P_{(P, X)}(\vec{p}, \vec{x}) d\vec{p} d\vec{x} = d\vec{p} d\vec{x} \frac{1}{Z_{\text{HMC}}} e^{-H(\vec{p}, \vec{x})}$

- This resembles/equivalent to the thermal average with Canonical ensemble method in equilibrium with temperature 1 in statistical mechanics.
- The thermal averaging can also be evaluated with Micro-Canonical ensemble method. This reduces the problem to the problem in Classical mechanics. $H(p, x)$: Hamiltonian, p is the canonical momentum of x .

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called "Hamiltonian Monte Carlo" in other fields]
- Translation to Micro-Canonical ensemble

$$\begin{aligned}\langle O \rangle &= \frac{\int d\vec{p}d\vec{x} O(\vec{x}) e^{-H(\vec{p}, \vec{x})}}{\int d\vec{p}d\vec{x} e^{-H(\vec{p}, \vec{x})}} = \frac{\int_0^\infty dE \int d\vec{p}d\vec{x} O(\vec{x}) \delta(E - H(\vec{p}, \vec{x})) e^{-E}}{\int_0^\infty dE \int d\vec{p}d\vec{x} \delta(E - H(\vec{p}, \vec{x})) e^{-E}} \\ &= \frac{\int_0^\infty dE \langle O \rangle_{Mic}(E) Z_{Mic}(E) e^{-E}}{\int_0^\infty dE Z_{Mic}(E) e^{-E}} = \frac{\int_0^\infty dE \langle O \rangle_{Mic}(E) e^{-E+s(E)}}{\int_0^\infty dE e^{-E+s(E)}}\end{aligned}$$

$$\langle O \rangle_{Mic}(E) = \frac{1}{Z_{Mic}(E)} \int d\vec{p}d\vec{x} O(\vec{x}) \delta(E - H(\vec{p}, \vec{x})), \quad Z_{Mic}(E) = \int d\vec{p}d\vec{x} \delta(E - H(\vec{p}, \vec{x}))$$

$$s(E) = \log Z_{Mic}(E) \quad : \text{Entropy} \quad \frac{\partial(E - s(E))}{\partial E} = 0 \rightarrow \left. \frac{\partial s(E)}{\partial E} \right|_{E=\bar{E}} = 1, \quad \text{Peak of } \exp(-E + s(E))$$

- In the thermodynamic limit: $\langle O \rangle \simeq \langle O \rangle_{Mic}(\bar{E})$
- Micro-Canonical ensemble can be evaluated/generated by solving the classical equation of motion

$$\langle O \rangle_{Mic}(\bar{E}) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T d\tau O(\vec{x}(\tau)), @E = \bar{E} \quad \dot{\vec{x}} = \vec{p}, \dot{\vec{p}} = -\frac{\partial H}{\partial \vec{x}}$$

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called "Hamiltonian Monte Carlo" in other fields]
 - Hybrid Molecular Dynamics (HMD) algorithm
 - Micro-Canonical ensemble can be evaluated/generated by solving the classical equation of motion

$$\langle O \rangle = \langle O \rangle_{Mic}(\bar{E}) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T d\tau O(\vec{x}(\tau)), @E = \bar{E} \quad \dot{\vec{x}} = \vec{p}, \dot{\vec{p}} = -\frac{\partial H}{\partial \vec{x}}$$

- $E = \bar{E}$ can be realized by the heating/cooling process during the time evolution by introducing energy conservation violation.
 - Solving the classical Hamiltonian equation of motion = Molecular Dynamics (MD) evolution
 - The time parameter τ is introduced and is called fictitious time (not real time but virtual).
 - In terms of MCMC context, the MD evolution corresponds to the MC step evolution.
 - The initial momentum should be distributed in Gaussian as we introduced.
 - HMD algorithm has been introduced before HMC [Duane (1985), Duane, Kogut (1986)]
- One MCMC step of the HMD algorithm goes as
 - ① Give an initial \vec{x}
 - ② Draw an initial \vec{p} from Gaussian distribution $P(\vec{p}) \sim \exp\left(-\frac{|\vec{p}|^2}{2}\right)$
 - ③ Solve Hamiltonian EoM for a fixed fictitious time duration τ [MD evolution=>Numerical computation=> needs HPC]
 - ④ Store \vec{x} for ensemble
 - ⑤ Goto (2)

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called “Hamiltonian Monte Carlo” in other fields]
- Hybrid Molecular Dynamics (HMD) algorithm
 - We can solve the EoM with MD schemes.
 - The fictitious time evolution is discretized.
 - To make the HMD algorithm correct in terms of MCMC context, we need
 - Area preservation
 - [Time reversal to satisfy detailed balance]
 - Symplectic scheme / integrator has been used. (Shadow-Hamiltonian conserves)
- The time discretization introduces systematics. The distribution obtained will be distorted from the desired one $\exp(-H)$. Naively we need to take the limit $\Delta\tau \rightarrow 0$, using several ensemble sets with different step size $\Delta\tau$. This is too time consuming.
- To resolve this issue, HMC algorithm appears.
 - HMC adds one Metropolis test at the end of the MD evolution to fix the distorted distribution to the desired one.

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called "Hamiltonian Monte Carlo" in other fields]
 - ① Give an initial \vec{x}_0
 - ② Draw an initial \vec{p}_0 from Gaussian distribution $P(\vec{p}) \sim \exp\left(-\frac{|\vec{p}|^2}{2}\right)$
 - ③ Compute the initial Energy (Hamiltonian) $E_0 = H(\vec{p}_0, \vec{x}_0)$
 - ④ Solve Hamiltonian EoM for a fixed fictitious time duration τ [MD evolution=>Numerical computation=> needs HPC]
 - ⑤ [Negate momentum $\vec{p}_1 := -\vec{p}_1$ and] Compute the last Energy $E_1 = H(\vec{p}_1, \vec{x}_1)$
 - ⑥ Do Metropolis test : Prob = $\min(1, \exp(-(E_1 - E_0)))$: on accept $\vec{x} = \vec{x}_1$, on reject $\vec{x} = \vec{x}_0$
 - ⑦ Store \vec{x} for ensemble
 - ⑧ Set $\vec{x}_0 = \vec{x}$, Goto (2)
- MCMC context: The MD evolution should be
 - Time reversal, area preserving. Symplectic scheme has been used.
- HMC algorithm for Lattice QCD $\vec{x} = (x_i) \Leftrightarrow U_\mu(n)^{ab}$: SU(3) matrices

$$H(\vec{p}, \vec{x}) = \frac{1}{2} |\vec{p}|^2 + S(\vec{x})$$

$$\dot{\vec{x}} = \vec{p}$$

$$\dot{\vec{p}} = -\frac{\partial H}{\partial \vec{x}}$$



$$\langle O[U, D[U]^{-1}] \rangle = \frac{1}{Z_{LQCD}} \int \prod_{n,\mu} dU_\mu(n) O[U, D[U]^{-1}] \prod_{f=u,d,s} \det[D_f[U]] \exp[-S_G[U]]$$

How to introduce the canonical momentum for U?
How to treat the determinant $\prod \det D[U]$ part?

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How to introduce the canonical momentum for U?
How to treat the determinant $\prod \det D[U]$ part?

- Introduce an auxiliary variable for the determinant factor.
- Two flavors of fermions : case that up and down quarks have an identical mass.

$$\det[D_u] \det[D_d] = \det[D_u] \det[D_u] = \det[D_u] \det[D_u^\dagger] = |\det[D_u]|^2 = C \int d\phi^\dagger d\phi e^{-(D_u^{-1}\phi)^\dagger (D_u^{-1}\phi)}$$

Lattice Dirac operator D_u satisfies $D_u^\dagger = \gamma_5 D_u \gamma_5, \gamma_5^2 = I$

$\phi_\alpha^a(n)$: complex number field with color and spin indices. Pseudo-fermion field

$$\langle O \rangle = \frac{1}{Z} \int d\phi^\dagger d\phi dU O[U, D[U]^{-1}] e^{-(S_G[U] - (D_u^{-1}\phi)^\dagger (D_u^{-1}\phi))}, Z = \int d\phi^\dagger d\phi dU e^{-(S_G[U] - (D_u^{-1}\phi)^\dagger (D_u^{-1}\phi))}$$

- Single flavor of fermion case (Skip): The (inverse) square or (inverse) quadruple root of $\gamma_5 D_u$ are required.

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$$H(\vec{p}, \vec{x}) = \frac{1}{2} |\vec{p}|^2 + S(\vec{x})$$

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$$\langle O[U, D[U]^{-1}] \rangle = \frac{1}{Z_{LQCD}} \int \prod_{n,\mu} dU_\mu(n) O[U, D[U]^{-1}] \prod_{f=u,d,s} \det[D_f[U]] \exp[-S_G[U]]$$

How to introduce the canonical momentum for U?
How to treat the determinant $\prod \det D[U]$ part?

$$\langle O \rangle = \frac{1}{Z} \int d\phi^\dagger d\phi dU O[U, D[U]^{-1}] e^{-(S_G[U] - (D_u^{-1}\phi)^\dagger (D_u^{-1}\phi))}, Z = \int d\phi^\dagger d\phi dU e^{-(S_G[U] - (D_u^{-1}\phi)^\dagger (D_u^{-1}\phi))}$$

$$\langle O \rangle = \frac{1}{Z_{HMC}} \int d\phi^\dagger d\phi dP dU O[U, D[U]^{-1}] e^{-H[P,U,\phi]}, Z_{HMC} = \int d\phi^\dagger d\phi dP dU e^{-H[P,U,\phi]}$$

$$H[P, U, \phi] = \frac{1}{2} \sum_{n,\mu} \text{Tr}[P_\mu(n) P_\mu(n)] + S_G[U] + |(D_u[U])^{-1} \phi|^2$$

EoM of LQCD
used in MD

$$\dot{U}_\mu(n) = iP_\mu(n)U_\mu(n)$$

$$\dot{P}_\mu(n) = -\frac{\delta H[P, U, \phi]}{\delta U_\mu(n)}$$

$P_\mu(n)$: 3x3 Hermitian-trace less matrix (su(3) Lie algebra valued)

ϕ is treated as external field and kept fixed during the MD evolution

Randomly generated at the beginning of the MD evolution according to the distribution $\exp[-|(D_u[U])^{-1}\phi|^2]$. This is Gaussian.

2. Monte Carlo Integration Methods

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[called "Hamiltonian Monte Carlo" in other fields]
- HMC algorithm for Lattice QCD

$$\langle O \rangle = \frac{1}{Z_{HMC}} \int d\phi^\dagger d\phi dP dU O[U, D[U]^{-1}] e^{-H[P, U, \phi]}, Z_{HMC} = \int d\phi^\dagger d\phi dP dU e^{-H[P, U, \phi]}$$

$$H[P, U, \phi] = \frac{1}{2} \sum_{n, \mu} Tr[P_\mu(n) P_\mu(n)] + S_G[U] + |(D_u[U])^{-1} \phi|^2$$

EoM of LQCD
used in MD

$$\begin{aligned} \dot{U}_\mu(n) &= iP_\mu(n) U_\mu(n) \\ \dot{P}_\mu(n) &= -\frac{\delta H[P, U, \phi]}{\delta U_\mu(n)} = F_\mu(n) \end{aligned}$$

$P_\mu(n)$: 3x3 Hermitian-traceless matrix (su(3) Lie algebra valued)

ϕ is treated as external field and kept fixed during the MD evolution
Randomly generated at the beginning of the MD evolution according to the distribution $\exp[-|(D_u[U])^{-1} \phi|^2]$. This is Gaussian.

$$F_\mu(n) = i \left[(V_\mu(n) - V_\mu(n)^\dagger) - \frac{1}{3} Tr[(V_\mu(n) - V_\mu(n)^\dagger)] \right] \quad V_\mu(n) = V_\mu^G(n) + V_\mu^Q(n)$$

$$V_\mu^G(n) = \frac{\beta}{6} \sum_{\nu \neq \mu} [U_\mu(n) \{ U_\nu(n + \hat{\mu}) U_\mu(n + \hat{\nu})^\dagger U_\nu(n)^\dagger + U_\nu(n + \hat{\mu} - \hat{\nu})^\dagger U_\mu(n - \hat{\nu})^\dagger U_\nu(n - \hat{\nu}) \}]$$

Contribution from Gluon action

$$V_\mu^Q(n) = -\kappa [U_\mu(n) \{ \text{tr}((1 - \gamma_\mu) X(n + \hat{\mu}) Y(n)^\dagger) + \text{tr}((1 + \gamma_\mu) Y(n + \hat{\mu}) X(n)^\dagger) \}]$$

Contribution from Quark action

$$X(n) = ((D_u[U])^{-1} \phi)(n), Y(n) = (\gamma_5 (D_u[U])^{-1} \gamma_5 (D_u[U])^{-1} \phi)(n)$$

MD force contains two inversions of quark matrix
 $D_u[U] \Rightarrow$ solve Dirac equation twice in each MD step

2. Monte Carlo Integration Methods

- Hybrid Monte Carlo Algorithm (HMC algorithm) [Duane, Kennedy, Pendleton, Roweth (1987)]
[called "Hamiltonian Monte Carlo" in other fields]
- HMC algorithm for Lattice QCD

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MD force contains two inversions of quark matrix
 $D_u[U] \Rightarrow$ solve Dirac equation twice in each MD step

- The quark part is the most time consuming part of the HMC in LQCD.

- explicit form of D[U]

$$D_f[U]_{\alpha\beta}^{ab}(n, m) = \delta^{ab} \delta_{\alpha\beta} \delta(n, m) - \kappa_f \sum_{\mu=1}^4 \left[(1 - \gamma_\mu)_{\alpha\beta} U_\mu^{ab}(n) \delta(n + \hat{\mu}, m) + (1 + \gamma_\mu)_{\alpha\beta} \{U_\mu^{ba}(m)\}^* \delta(n - \hat{\mu}, m) \right]$$

$a, b = 1, 2, 3$: color index, $\alpha, \beta = 1, 2, 3, 4$: spin index, n, m : 4dim site index

- matrix dimension (complex number) for $L^4 = 64^4$ lattice: $(3 \times 4 \times L^4) = 201\,326\,592 \sim 2 \times 10^8$

2. Monte Carlo Integration Methods

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- MD evolution method/scheme : Typically Leapfrog method and its variants have been used.
 - Higher order scheme is not efficient in HMC.
 - Although a higher order scheme yields a better energy conservation and a high Metropolis acceptance rate, the acceptance would saturate at 100% and increasing computational cost does not pay [Creutz,Gockch (1989) Takaishi (2000)].

$$\text{Efficiency} = \frac{P_{acc}}{\text{Cost}}$$

Cost: computational cost for unit τ evolution, P_{acc} : HMC acceptance rate

- However there are lots of efforts to improve P_{acc} with a lower computational cost.
 - Multiple time step scheme combined with transformations of the quark determinant part [Sexton, Weingarten (1992),]
 - minimizing error terms of the shadow-Hamiltonian [Omelyan,Mryglod,Folk (2002), Takaishi (2006),]
 - etc.
 - I will skip this topic.

2. Monte Carlo Integration Methods

• HMC algorithm for Lattice QCD

• Typical setup

- Lattice size : $64^4 - 128^4$ for Wilson type fermions
- Simulation (physics) parameters :
 - β (coupling constant): 3 – 5 combinations, determine the lattice spacing and extrapolate to zero lattice spacing.
 - κ (quark mass) : 3 – 5 combinations, extrapolate/interpolate to the physical mass.
 - Lattice size : 2–3 combinations, physical volume has to be kept fixed and extrapolated to infinite volume.
- Total number of combinations (Ideal case) : $(3 - 5)(3 - 5)(2 - 3) = 18 - 75$
- For each parameter set, we have to accumulate ~ 1000 independent Monte Carlo samples for statistical errors smaller than 10% (these numbers depend on physics target and observable).
- The samples generated with the HMC algorithm have autocorrelation. Typically we store samples every ~ 10 HMC steps with $\tau = 1$ at 70–90% acceptance rate to eliminate/reduce the correlation between the samples.
- The number of MD step is $N_{MD} \sim 100 - 1000$ to keep the above acceptance rate (N_{MD} strongly depends on the physics parameters).

Total number of inversion of quark matrix $D_u[U]$ to accomplish the above requirements is
 $(18 - 75) \times (1000) \times (10) \times (100 - 1000) \times 2 = (36 - 1500) \times 10^6 \sim 10^7 - 10^9$

When the computational time for one inversion is 60[sec],
the total time is $\sim 19 - 1902$ [years]

Parameter set parallelism can be used.
A single Markov-Chain cannot be parallelized.

3. Quark solvers

- Total performance of LQCD simulations strongly rely on the performance of computing the inversion of $D[U]$.

$$D_f[U]_{\alpha\beta}^{ab}(n, m) = \delta^{ab}\delta_{\alpha\beta}\delta(n, m) - \kappa_f \sum_{\mu=1}^4 \left[(1 - \gamma_\mu)_{\alpha\beta} U_\mu^{ab}(n)\delta(n + \hat{\mu}, m) + (1 + \gamma_\mu)_{\alpha\beta} \{U_\mu^{ba}(m)\}^* \delta(n - \hat{\mu}, m) \right]$$

$a, b = 1, 2, 3$: color index, $\alpha, \beta = 1, 2, 3, 4$: spin index, n, m : 4dim site index

- The matrix size is huge, the direct solve is impossible. => iterative methods have been employed.

$$\sum_{b, \beta, m} D[U]_{\alpha\beta}^{ab}(n, m) X_\beta^b(m) = \phi_\alpha^a(n) \qquad DX = \phi \qquad \text{Linear equation for X}$$

$$X = D^{-1}\phi \qquad \text{Solution X, used in MD of HMC}$$

- **The performance of the linear solver is important in LQCD.** Various algorithms are available in applied math field.
 - Conjugate Gradient (CG) algorithm, Bi-Conjugate Gradient Stabilized (BiCGStab) algorithm, Generalized Minimal Residual (GMRES) algorithm, ... etc.
 - and many improved versions...

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 - and many improved versions...
- Choice of solver algorithm depends on the property of the coefficient matrix.

$$DX = \phi$$

Linear equation for X

$$X = D^{-1}\phi$$

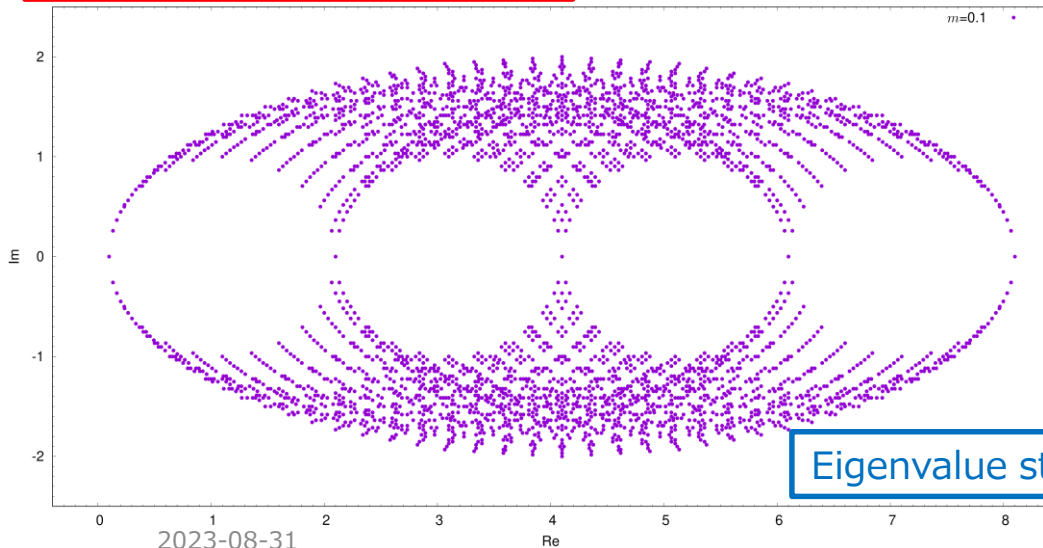
Solution X, used in MD of HMC

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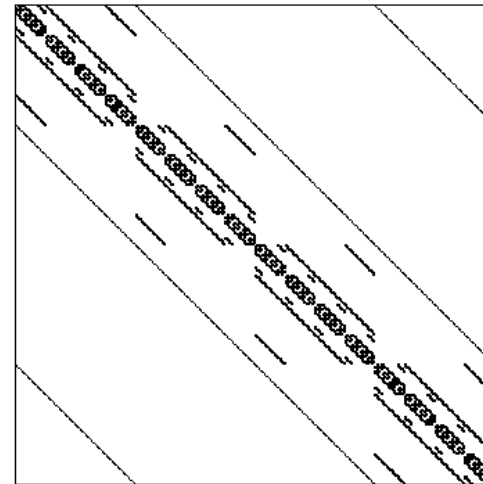
Wilson-Dirac fermion/quark

Wilson operator on a 24^4 lattice

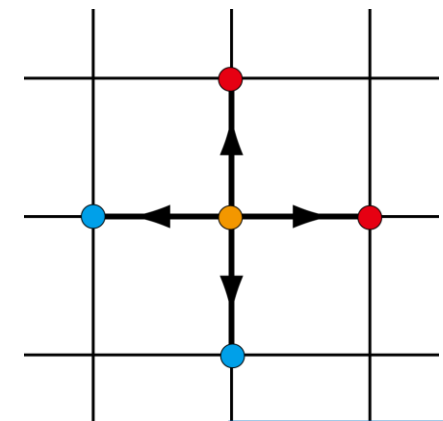
$a, b = 1, 2, 3$: color index, $\alpha, \beta = 1, 2, 3, 4$: spin index, n, m : 4dim site index



Eigenvalue structure



Sparse matrix structure



Stencil structure

3. Quark solvers

- Choice of solver algorithm depends on the property of the coefficient matrix.

$$DX = \phi$$

Linear equation for X

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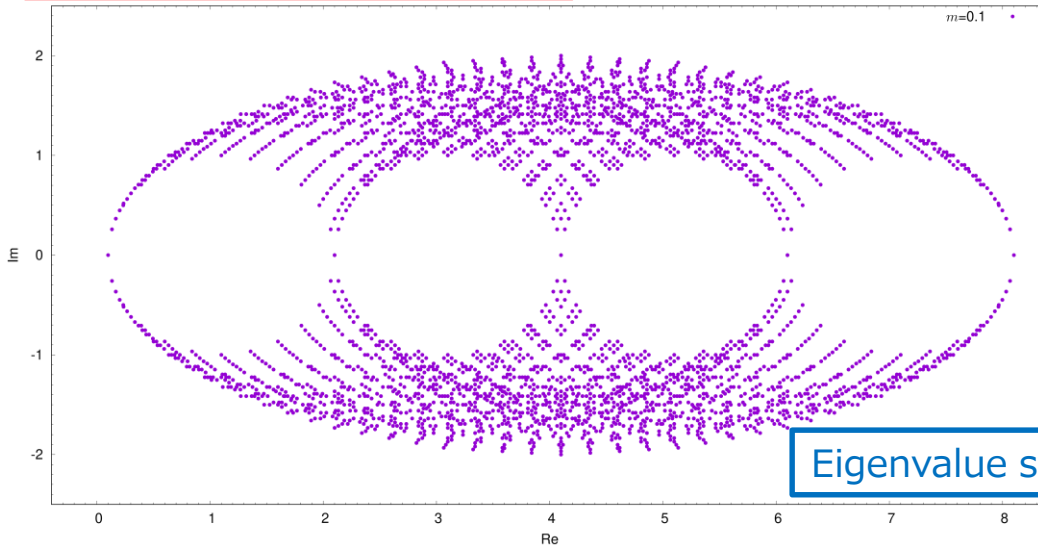
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$$D_f[U]_{\alpha\beta}^{ab}(n, m) = \delta^{ab} \delta_{\alpha\beta} \delta(n, m) - \kappa_f \sum_{\mu=1}^4 \left[(1 - \gamma_\mu)_{\alpha\beta} U_\mu^{ab}(n) \delta(n + \hat{\mu}, m) + (1 + \gamma_\mu)_{\alpha\beta} \{U_\mu^{ba}(m)\}^* \delta(n - \hat{\mu}, m) \right]$$

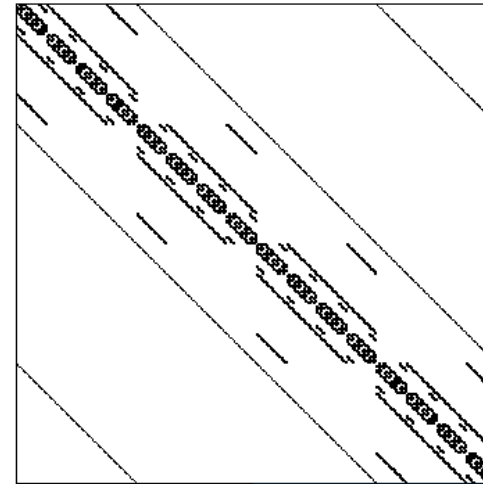
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Wilson-Dirac fermion/quark

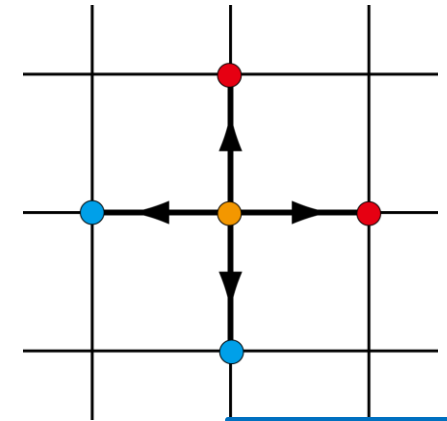
Wilson operator on a 24^4 lattice



Eigenvalue structure



Sparse matrix structure



Stencil structure

- The coefficient matrix is not Hermite, but has γ_5 -Hermiticity $\gamma_5 D \gamma_5 = D^\dagger \Rightarrow$ CGLS can be used.
- Wilson quark case: The complex eigenvalue $\text{Re}(\lambda) > 0$ for a positive mass. \Rightarrow BiCGStab is more effective.
- For other fermion actions (overlap, domainwall, staggered fermion actions), other choices will be applied.

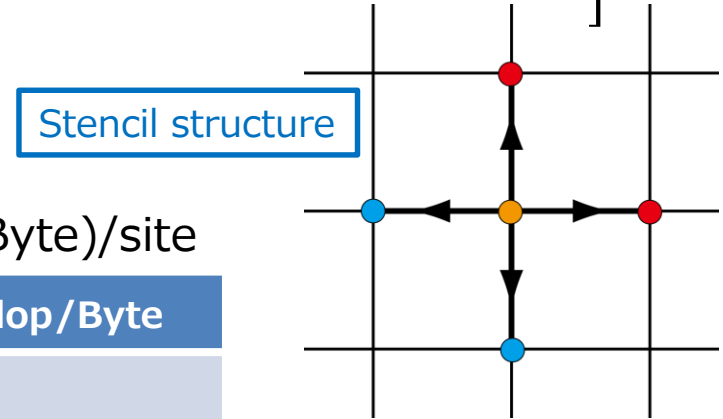
3. Quark solvers

- HPC-Phys context: Sparse matrix-vector multiplication $\chi = D\eta$

$$\chi_\alpha^a(n) = \eta_\alpha^a(n) - \kappa_f \sum_{\mu=1}^4 \left[\sum_{b=1,2,3;\beta=1,2,3,4} (1 - \gamma_\mu)_{\alpha\beta} U_\mu^{ab}(n) \eta_\beta^b(n + \hat{\mu}) + \sum_{b=1,2,3;\beta=1,2,3,4} (1 + \gamma_\mu)_{\alpha\beta} \{U_\mu^{ba}(n - \hat{\mu})\}^* \eta_\beta^b(n - \hat{\mu}) \right]$$

- The structure of coefficient matrix is rather simple.
- No room for optimization at the local level (site level).
- Compute complexity/ input-output data movement at a site : (Flop/Byte)/site

Action type	Double precision Flop/Byte	Single precision Flop/Byte
Wilson-Dirac (1296Flop/site, 168 complx/site)	0.9643	0.4821
O(a)-improved Wilson-Dirac(1896Flop/site,210 complx/site)	1.129	0.5643



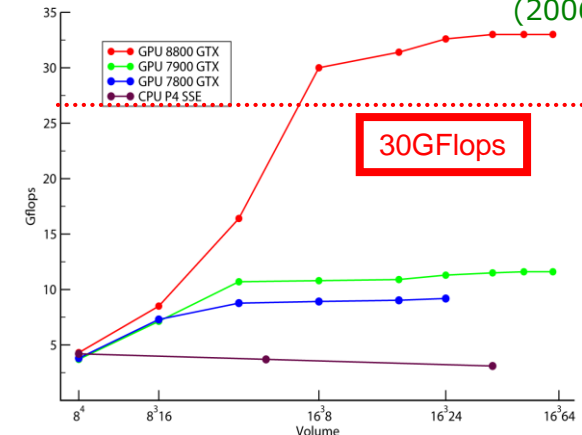
Numbers in the Flop/Byte table could be incorrect by a factor two. Anyway, the memory bandwidth is the bottleneck of this computation.

- Mixed-precision/single precision acceleration has become popular.
- GPU acceleration is applicable and is popular now.
- Short vector (SIMD) for color/spin/complex indices
- Long vector (vector machine/GPU) for site indices
- Domain decomposed parallelism is inevitable.
 - MPI + OpenMP or GPU multithread

- (Skip) Applied math context :

- Preconditioner, low-mode recycling, algebraic-Multi-Grid etc.

“Lattice QCD as a video game”, G.I.Egri, Z.Fodor, S.D.Katz, D.Nogradi, K.K.Szabo, (2006) hep-lat/0611022.





4. Summary

- I have explained the Lattice QCD.
- Monte Carlo sampling is used for quantum expectation values.
- HMC algorithm is explained.
- Quark contribution in the MD evolution is the most heavy part of the algorithm.
- The contribution is inversion of the quark matrix, and it needs linear equation solvers.
- The structure of Wilson-Dirac quark matrix is explained, and it is rather simple.
- The performance of computer could directly reflect the performance of quark solver, or vice-versa.