

QCD matter on a lattice

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Outline:

- ▶ Introduction
 - ▶ Statistical mechanics
 - ▶ QED as a gauge theory
 - ▶ Building gluodynamics and QCD
- ▶ Lattice gluodynamics
- ▶ Lattice QCD
- ▶ Numerical methods of lattice QCD
- ▶ Applications

Partition function

- ▶ Partition function:

$$Z = \sum_n e^{-\frac{E_n}{T}} = \sum_n \langle n | e^{-\frac{\hat{H}}{T}} | n \rangle = Tr \left[e^{-\frac{\hat{H}}{T}} \right]$$

- ▶ Free energy:

$$F = -T \log Z = E - TS, \quad Z = e^{-\frac{F}{T}}$$

- ▶ Probability to find a system at the n-th level:

$$P_n = \frac{e^{-\frac{E_n}{T}}}{Z}$$

- ▶ $\langle O \rangle = \sum_n P_n \langle n | \hat{O} | n \rangle = \frac{1}{Z} \sum_n \langle n | O | n \rangle e^{-\frac{E_n}{T}}$

- ▶ Z contains an important information about system:

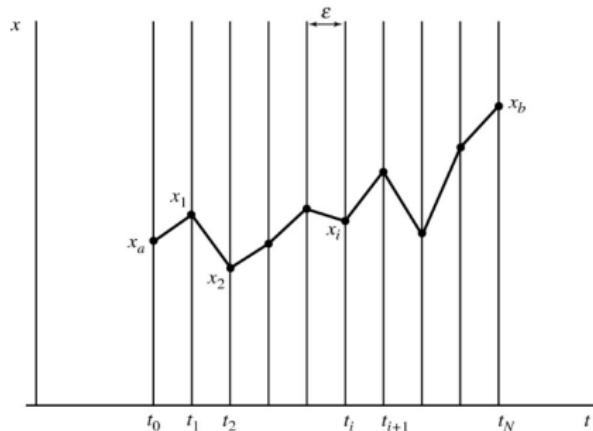
- ▶ $\langle E \rangle = T^2 \frac{\partial \log Z}{\partial T} = -T^2 \frac{\partial}{\partial T} \left(\frac{F}{T} \right)$

- ▶ $p = -\frac{\partial F}{\partial V}$

- ▶ $S = \frac{\partial T \log Z}{\partial T} = -\frac{\partial F}{\partial T}$

Path integral formulation for partition function

- ▶ $Z = \text{Tr} [e^{-\frac{\hat{H}}{T}}] = \sum_q \langle q | e^{-\frac{\hat{H}}{T}} | q \rangle = \int dq \langle q | e^{-\frac{\hat{H}}{T}} | q \rangle$
- ▶ Quantum evolution in time: $\langle q' | e^{-i\frac{\hat{H}}{\hbar}t} | q \rangle$, $q(0) = q$, $q(t) = q'$
- ▶ Z looks like quantum evolution in Euclidean time
 $t = -i\tau = -i\frac{1}{T}$, $q(0) = q$, $q(\tau = \frac{1}{T}) = q$
- ▶ $Z \sim \lim_{N \rightarrow \infty} \int \prod_{\tau=1}^N dq(\tau) e^{-S_E}$
 $S_E = \int_0^{1/T} d\tau \left(\frac{m\dot{q}(\tau)^2}{2} + V(q(\tau)) \right)$, $q(0) = q(\tau = \frac{1}{T}) = q$

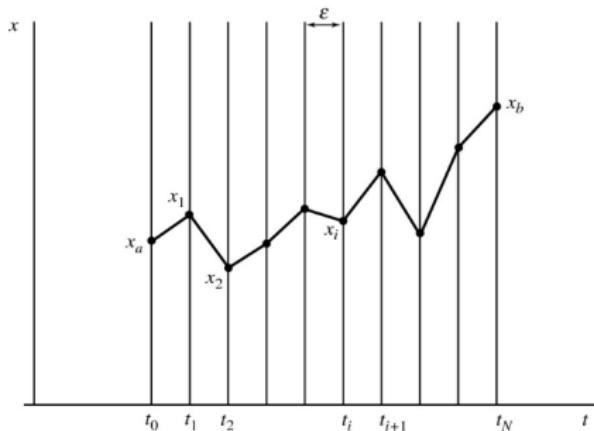


N degrees of freedom

- ▶ $q_i(\tau), i = 1..N$

$$\textcolor{red}{Z \sim \int \prod_{\tau} \prod_{i=1}^N dq_i(\tau) e^{-S_E}}$$

$$S_E = \int_0^{1/T} d\tau \left(\frac{m \sum_i \dot{q}_i(\tau)^2}{2} + V(q_i(\tau)) \right), \quad q_i(0) = q_i(\tau = \frac{1}{T}) = q_i$$



Partition function for φ^4 -theory

► Field theory:

- $q_i(\tau) \rightarrow \varphi(\vec{x}, \tau)$
- $i \rightarrow \vec{x}$
- $\sum_i \rightarrow \int d^3x$

► $S = \int dt d^3x \left(\frac{1}{2} (\nabla_t \varphi)^2 - \frac{1}{2} (\vec{\nabla} \varphi)^2 - \frac{m^2}{2} \varphi^2 - \frac{\lambda}{4!} \varphi^4 \right)$

► Mechanics:

$$Z \sim \int \prod_{\tau} \prod_{i=1}^N dq_i(\tau) e^{-S_E} \quad S_E = \int_0^{1/T} d\tau \left(\frac{m \sum_i \dot{q}_i(\tau)^2}{2} + V(q_i(\tau)) \right),$$
$$q_i(0) = q_i(\tau = \frac{1}{T}) = q_i$$

► Field theory:

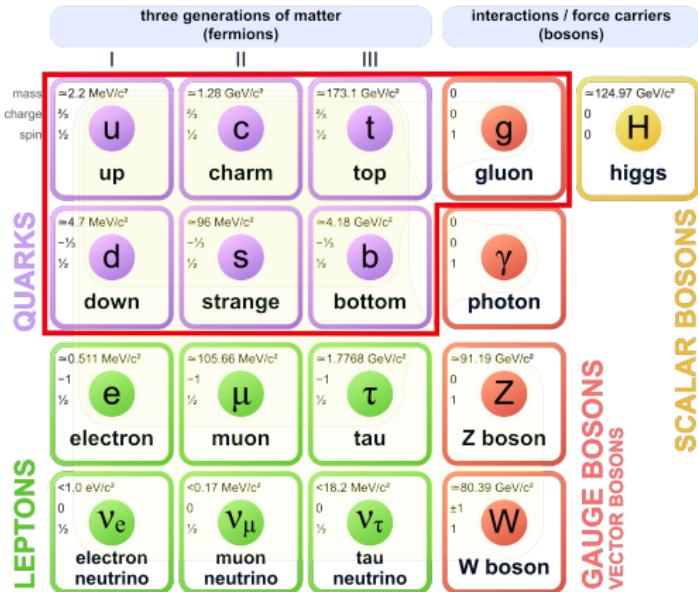
$$Z \sim \int \prod_{\tau} \prod_{\vec{x}} d\varphi(\tau, \vec{x}) e^{-S_E}$$

$$S_E = \int d\tau d^3x \left(\frac{1}{2} (\nabla_{\tau} \varphi)^2 + \frac{1}{2} (\vec{\nabla} \varphi)^2 + \frac{m^2}{2} \varphi^2 + \frac{\lambda}{4!} \varphi^4 \right),$$

$$\varphi(\vec{x}, 0) = \varphi(\vec{x}, \tau = \frac{1}{T}) = \varphi(\vec{x})$$

Elementary particles

Standard Model of Elementary Particles



Building QED

- ▶ Interaction of charged particles

- ▶ Gauge transformation:

$$\psi(x) \rightarrow S(x)\psi(x), S(x) = e^{if} \in U(1)$$

- ▶ Covariant derivative:

$$\partial_\mu \psi \rightarrow S\partial_\mu \psi + (\partial_\mu S)\psi = S(\partial_\mu + (S^{-1}\partial_\mu S))\psi$$

$$A_\mu \rightarrow A_\mu - i\partial_\mu SS^{-1} = A_\mu + \partial_\mu f$$

$$\partial_\mu \rightarrow D_\mu = \partial_\mu + iA_\mu, D_\mu \psi \rightarrow SD_\mu \psi$$

- ▶ $F_{\mu\nu} = \partial_\mu A_\nu - \partial_\nu A_\mu, F_{\mu\nu} \rightarrow F_{\mu\nu}$

electric field: $F_{0x} = E_x, F_{0y} = E_y, F_{0z} = E_z$

magnetic field: $F_{xy} = -H_z, F_{yz} = H_x, F_{xz} = -H_y$

- ▶ QED action: $S = \int d^4x \left[-\frac{1}{4e^2} F_{\mu\nu} F^{\mu\nu} + \bar{\psi}(i\gamma^\mu D_\mu - m)\psi \right]$

- ▶ Coupling constant: $\alpha_{em} = \frac{e^2}{4\pi\hbar c} \simeq \frac{1}{137} \ll 1$

Maxwell equations

$$\operatorname{div} E = 4\pi\rho$$

$$\operatorname{div} H = 0$$

$$\operatorname{rot} E = -\frac{1}{c} \frac{\partial H}{\partial t}$$

$$\operatorname{rot} H = \frac{4\pi}{c} j + \frac{1}{c} \frac{\partial E}{\partial t}$$

- Maxwell equations are linear

Building QCD

- ▶ New quantum number: $\psi = \begin{pmatrix} \psi_1 \\ \psi_2 \\ \psi_3 \end{pmatrix}$
- ▶ Interactions of particles with the color
- ▶ Gauge transformation: $\psi(x) \rightarrow S(x)\psi(x)$, $S(x) \in SU(3)$
- ▶ Covariant derivative:
$$\partial_\mu \psi \rightarrow S\partial_\mu \psi + (\partial_\mu S)\psi = S(\partial_\mu + (S^{-1}\partial_\mu S))\psi$$
$$\hat{A}_\mu \rightarrow S\hat{A}_\mu S^{-1} - i\partial_\mu S S^{-1} \quad \hat{A}_\mu = t^a A_\mu^a, a = 1\dots 8$$
$$\partial_\mu \rightarrow \hat{D}_\mu = \partial_\mu + i\hat{A}_\mu, \quad \hat{D}_\mu \psi \rightarrow S\hat{D}_\mu \psi$$

Generators of $SU(3)$

$$\hat{A}_\mu = t^a A_\mu^a, \quad t^a = \frac{\lambda^a}{2}, a = 1 \dots 8$$

$$\lambda_1 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \lambda_2 = \begin{pmatrix} 0 & -i & 0 \\ i & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \lambda_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\lambda_4 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix} \quad \lambda_5 = \begin{pmatrix} 0 & 0 & -i \\ 0 & 0 & 0 \\ i & 0 & 0 \end{pmatrix}$$

$$\lambda_6 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad \lambda_7 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -i \\ 0 & i & 0 \end{pmatrix} \quad \lambda_8 = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix}.$$

Building QCD

- ▶ $\hat{F}_{\mu\nu} = t^a F_{\mu\nu}^a = \partial_\mu \hat{A}_\nu - \partial_\nu \hat{A}_\mu + [\hat{A}_\mu, \hat{A}_\nu]$, $\hat{F}_{\mu\nu} \rightarrow S^{-1} \hat{F}_{\mu\nu} S$
chromo-electric field: $F_{0x}^a = E_x^a$, $F_{0y}^a = E_y^a$, $F_{0z}^a = E_z^a$
chromo-magnetic field: $F_{xy}^a = -H_z^a$, $F_{yz}^a = H_x^a$, $F_{xz}^a = -H_y^a$
- ▶ **QCD action:** $S = \int d^4x \left[-\frac{1}{2g^2} Tr \hat{F}_{\mu\nu} \hat{F}^{\mu\nu} + \bar{\psi}(i\gamma^\mu \hat{D}_\mu - m)\psi \right]$
- ▶ **Coupling constant:** $\alpha_s = \frac{g^2}{4\pi\hbar c} \sim 1$

Maxwell equations in QCD

$$\operatorname{div} E^a = 4\pi \rho^a + f_1(E, H, \dots)$$

$$\operatorname{div} H^a = 0 + f_2(E, H, \dots)$$

$$\operatorname{rot} E^a = -\frac{1}{c} \frac{\partial H^a}{\partial t} + f_3(E, H, \dots)$$

$$\operatorname{rot} H^a = \frac{4\pi}{c} j^a + \frac{1}{c} \frac{\partial E^a}{\partial t} + f_4(E, H, \dots)$$

- Maxwell equations for QCD are nonlinear

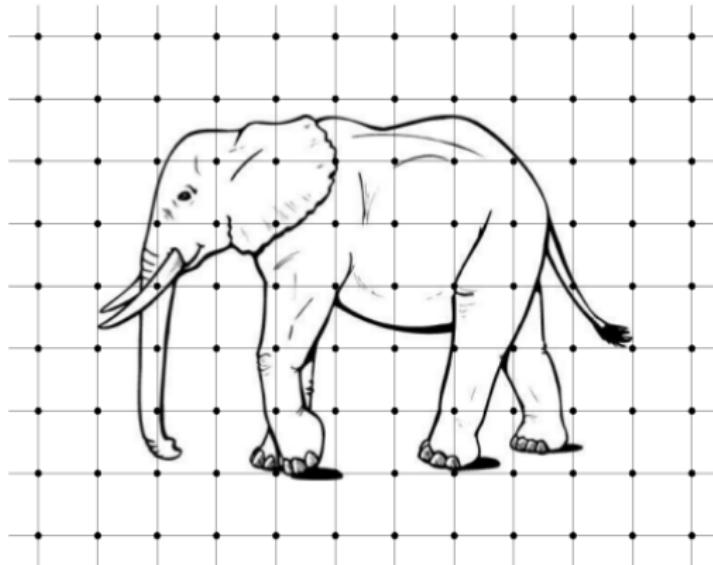
Quantum chomodynamics(QCD)

- ▶ Degrees of freedom: Quarks q , gluons A
- ▶ QCD Lagrangian

$$L = -\frac{1}{4} \sum_{a=1}^8 F_a^{\mu\nu} F_{\mu\nu}^a + \sum_{f=u,d,s,\dots} \bar{q}_f (i\gamma^\mu \partial_\mu - m) q_f + g \sum_{f=1}^{N_f} \bar{q}_f \gamma^\mu \hat{A}_\mu q_f$$

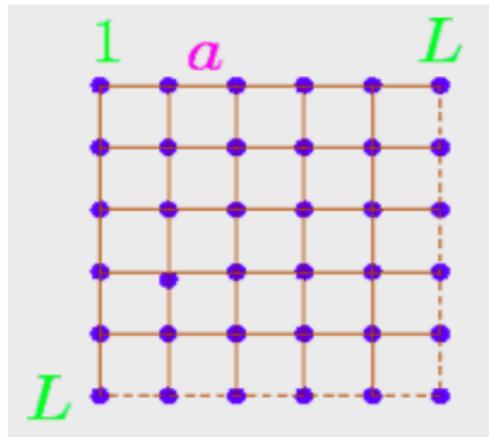
- ▶ Nonlinear equation of motion with $\alpha_s \sim 1$
- ▶ **The most complicated physical theory**
- ▶ QCD Lagrangian is well known but the calculations are not possible
 - ▶ In particular: Confinement from QCD lagrangian is a millenium problem
- ▶ Reliable results can be obtained on modern supercomputers

Lattice simulation of QCD



- ▶ Allows to study strongly interacting nonlinear systems
- ▶ Based on the first principles of quantum field theory
- ▶ Most effective approach due to supercomputers and algorithms

Lattice set up



- ▶ Lattice coordinates $x_\mu = a(n_1, n_2, n_3, n_4)$
- ▶ $n_i \in [0, L_s - 1]$, $i = 1, 2, 3$ $n_4 \in [0, L_t - 1]$
- ▶ a -lattice spacing, the size of lattice $L_s^3 \times L_t$
- ▶ $\varphi(x)$ "live" at the lattice nodes
- ▶ Impose periodic boundary conditions for spatial directions
- ▶ Bosons: Impose periodic boundary condition for τ -direction
- ▶ Fermions: Impose antiperiodic boundary condition for τ -direction

Lattice φ^4 -theory

- ▶ Derivatives on the lattice ($\hat{\mu}$ unit vector in μ direction)

$$\Delta_{\mu}^f f(x) = \frac{1}{a}(f(x + a\hat{\mu}) - f(x))|_{a \rightarrow 0} = f'(x)$$

$$\Delta_{\mu}^b f(x) = \frac{1}{a}(f(x) - f(x - a\hat{\mu}))|_{a \rightarrow 0} = f'(x)$$

- ▶ Lattice action for φ -theory

$$\begin{aligned} S_l &= \frac{1}{2} \sum_{\mu=1,2,3,4} \sum_x a^4 (\Delta_{\mu}^f \varphi)^2 + \frac{m^2}{2} \sum_x a^4 \varphi^2 + \frac{\lambda}{4!} \sum_x a^4 \varphi^4 = \\ &= \frac{1}{2} \sum_{\mu=1,2,3,4} \sum_x a^2 (\varphi(x + a\hat{\mu}) - \varphi(x))^2 + \frac{m^2}{2} \sum_x a^4 \varphi^2 + \frac{\lambda}{4!} \sum_x a^4 \varphi^4 \end{aligned}$$

- ▶ $Z_l \sim \int \prod_{\tau} \prod_{\vec{x}} d\varphi(\tau, \vec{x}) e^{-S_l}$
- ▶ Continuum limit $a \rightarrow 0$: $Z_l \rightarrow Z_{\varphi^4}$

Building lattice gluodynamics

- ▶ Suppose one has a gauge theory

- ▶ $\psi(x) \rightarrow S(x)\psi(x)$

- ▶ How one can build lattice derivative?

$$\Delta_\mu^f \psi(x) = \frac{1}{a}(\psi(x)(x + a\hat{\mu}) - \psi(x))$$

$$\Delta_\mu^f \psi(x) \rightarrow \frac{1}{a}(S(x + a\hat{\mu})\psi(x + a\hat{\mu}) - S(x)\psi(x))$$

- ▶ We would like to have

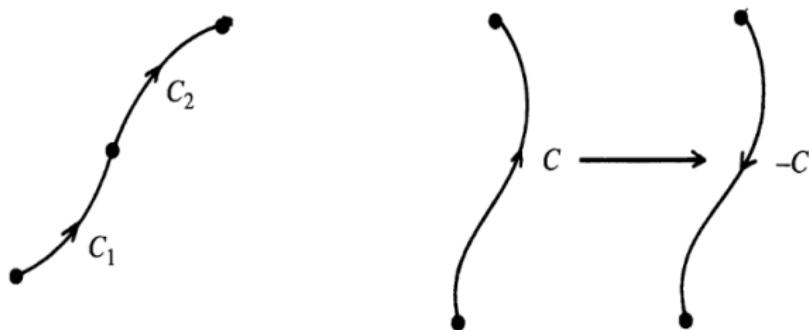
$$\Delta_\mu^f \psi(x) \rightarrow S(x)\Delta_\mu^f \psi(x)$$

$$\Delta_\mu^f \psi(x)|_{a \rightarrow 0} = D_\mu \psi$$

- ▶ Parallel transporter $U(C)$:

$$\Delta_\mu^f \psi(x) = \frac{1}{a}(U(x, x + a\hat{\mu})f(x + a\hat{\mu}) - f(x))$$

Parallel transport in gauge theory



$$\psi(y) = U(C_{yx})\psi(x), \quad U(C_{xy}) \in SU(3)$$

- ▶ $U(0) = 1$
- ▶ $U(C_2 * C_1) = U(C_2) \cdot U(C_1)$
- ▶ $U(-C) = U(C)^{-1}$
- ▶ $\psi'(y) = S(y)\psi(y), \quad \psi'(x) = S(x)\psi(x)$
 $\psi^+(y)U(C_{yx})\psi(x)$ is gauge invariant
 $U(C_{yx}) \rightarrow S(y)U(C_{yx})S^{-1}(x)$

Parallel transport in gauge theory

- ▶ Covariant derivative:

$$D_\mu^l \psi(x) dx^\mu = U(C_{x,x+dx}) \psi(x + dx) - \psi(x)$$

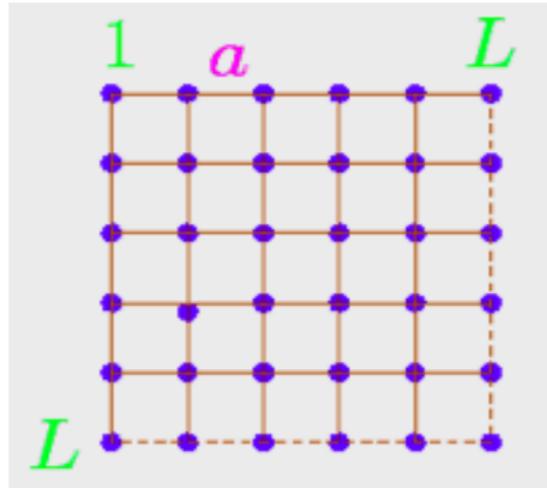
$$D_\mu^l \psi(x)|_{a \rightarrow 0} = (\partial_\mu + iA_\mu) \psi(x)$$

- ▶ $U(C_{x+dx,x}) = 1 - i\hat{A}_\mu dx^\mu = 1 - it^a A_\mu^a dx^\mu,$

- ▶ $dU(C_s) = (-iA_\mu dx^\mu)U(C_s)$

$$U(C) = P \exp \left(-i \int_C dx^\mu A_\mu \right) = \\ U(x_N, x_{N-1}) \dots U(x_2, x_1) U(x_1, x_0)$$

Building lattice gluodynamics



$$n - \hat{\mu} \quad n$$
$$U_{-\mu}(n) \equiv U_\mu(n - \hat{\mu})^\dagger$$

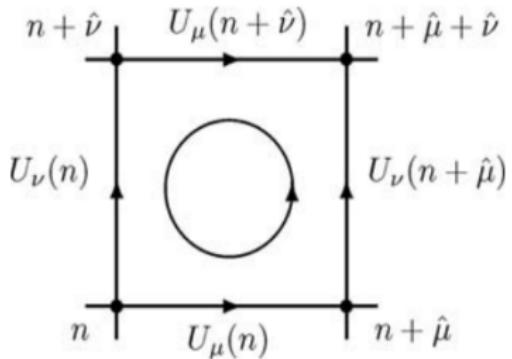
$$n \quad n + \hat{\mu}$$
$$U_\mu(n)$$

► Lattice spacing- a

► Degrees of freedom:

$$U_\mu(n) = P \exp \left(-i \int_C dx^\mu \hat{A}_\mu \right) \Big|_{a \rightarrow 0} = e^{ia \hat{A}_\mu(n)}$$

Building lattice gluodynamics



- ▶ $U_{\mu\nu}(x) = U_\nu^{-1}(n)U_\mu^{-1}(x + \hat{\nu})U_\nu(x + \hat{\mu})U_\mu(n)$
- ▶ $U_{\mu\nu}(n)|_{a \rightarrow 0} = \exp(ia^2 \hat{F}_{\mu\nu})$
- ▶ $S_l = \frac{2}{g^2} \sum_n \sum_{\mu < \nu} \text{Re}Tr[1 - U_{\mu\nu}(n)]|_{a \rightarrow 0} = \frac{a^4}{2g^2} \sum_n \sum_{\mu\nu} Tr \hat{F}_{\mu\nu}^2 \rightarrow \frac{1}{2g^2} \int d^4x Tr \hat{F}_{\mu\nu}^2$

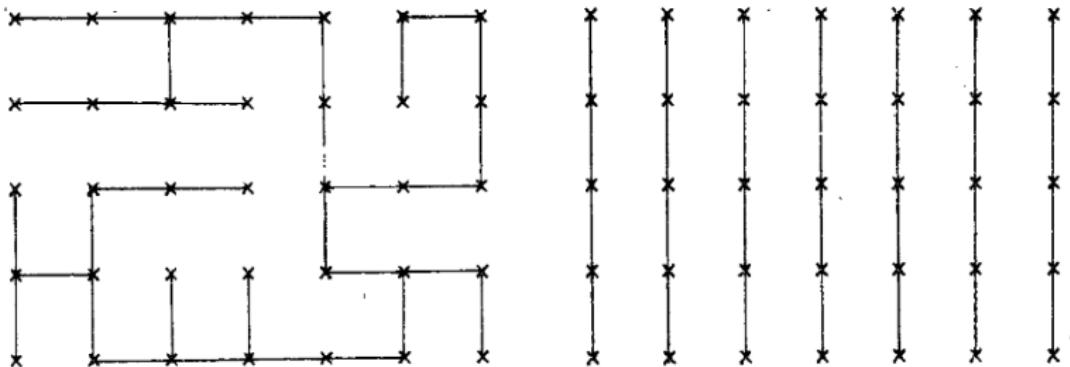
Building lattice gluodynamics

- ▶ $S_l = \frac{\beta}{3} \sum_n \sum_{\mu < \nu} \text{Re}Tr[1 - U_{\mu\nu}(n)]$
- ▶ Inverse coupling constant: $\beta = \frac{6}{g^2}$
- ▶ Partition function of gluodynamics
 $Z_l = \int \prod_{n,\mu} dU_\mu(n) e^{-S_l}$
- ▶ Gauge theory: $U(n)_\mu \rightarrow S(x + a\mu)U_\mu(n)S^{-1}(x)$
- ▶ One can prove that $Z_l|_{a \rightarrow 0} \rightarrow Z_{\text{gluodynamics}}$

Haar measure

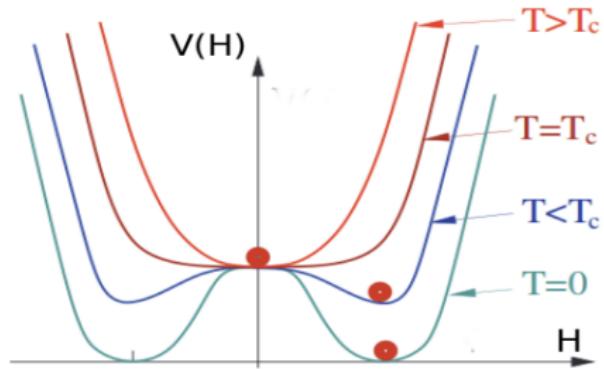
- ▶ $\int_G dU f(U) = \int_G dU f(VU) = \int_G dU f(UV)$
- ▶ $\int_G dU = 1$
- ▶ $\int_G dU f(U) = \int_G dU f(U^{-1})$

Gauge fixing



- ▶ $U'_\mu(n) = S(n + \mu)U_\mu(n)S^{-1}(n) = 1$
- ▶ Temporal gauge: $U_4(n) = 1, \quad A_4 = 0$

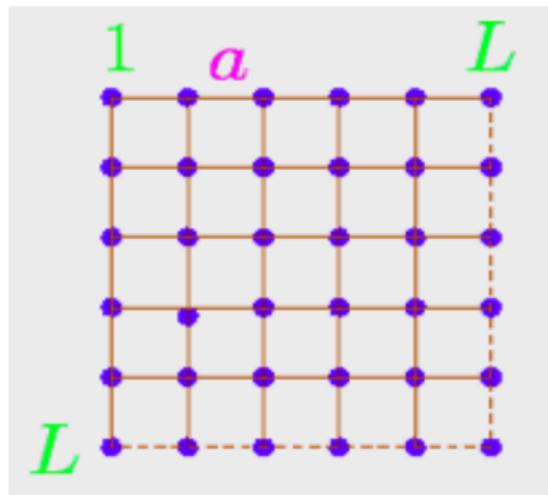
Phase transition in gluodynamics



Experience from φ^4 -theory

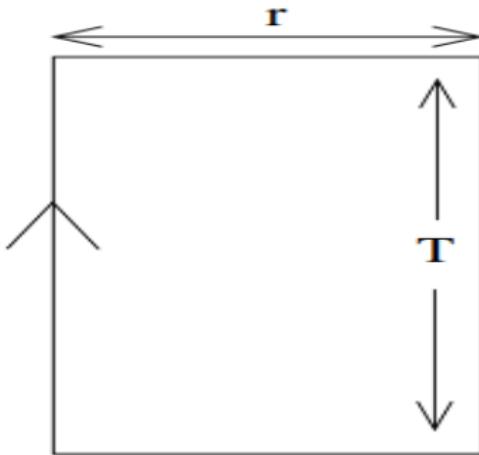
- ▶ Local order parameter: $\langle \varphi \rangle$
- ▶ Low temperature phase: $\langle \varphi \rangle \neq 0$
- ▶ High temperature phase: $\langle \varphi \rangle = 0$

Phase transition in gluodynamics



- ▶ $S_l = \frac{\beta}{3} \sum_n \sum_{\mu < \nu} ReTr[1 - U_{\mu\nu}(n)]$
- ▶ Try local order parameter: $\langle U_{ij} \rangle$, but $\int_G dU U_{ij} = 0$

Wilson loop



- ▶ Wilson loop

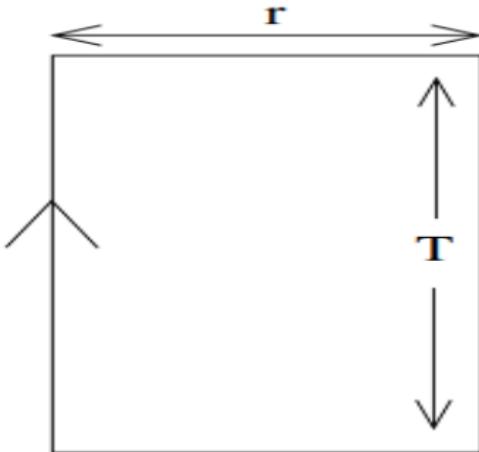
$$W(C) = Tr P \exp(i \int_C dx^\mu \hat{A}_\mu) = Tr \prod_C U_\mu(x)$$

- ▶ Nonlocal gauge invariant object

- ▶ Low temperature phase: $\langle W(C) \rangle \sim e^{-\sigma S}$

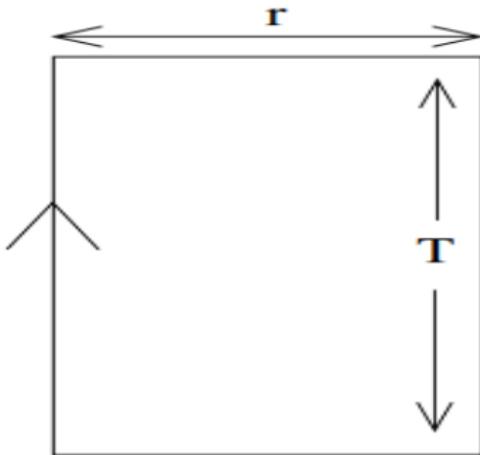
- ▶ High temperature phase: $\langle W(C) \rangle \sim e^{-\kappa P}$

Wilson loop



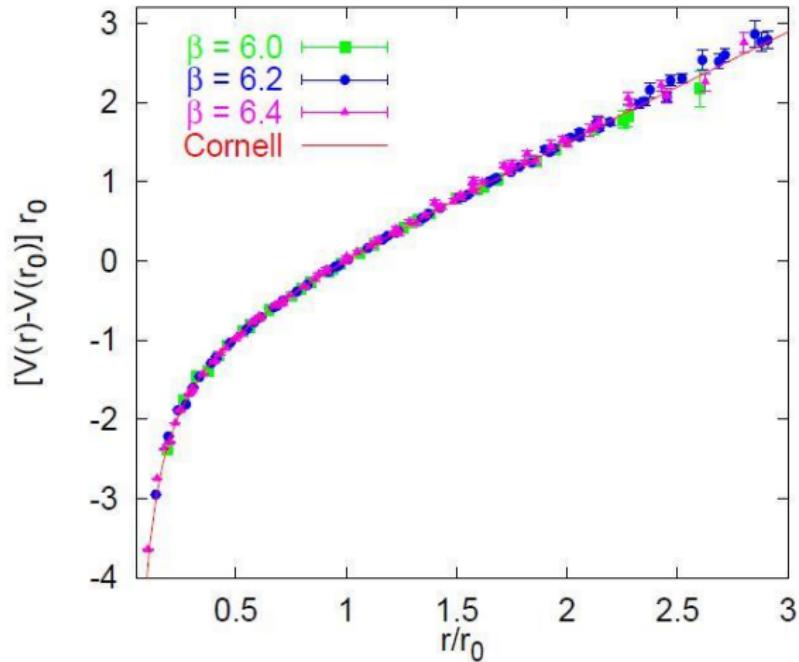
- ▶ Gauge $U_i(x) = 1$
- ▶ $W(C) = Tr P \exp(i \int_0^T d\tau \hat{A}_4(0, \tau)) P \exp(-i \int_0^T d\tau \hat{A}_4(r, \tau))$
- ▶ Experience from QED: $S_{int} = \int d\tau d^3x J^\mu A_\mu$
- ▶ $J^\mu = \delta^3(\vec{x}) \delta_{\mu 4} - \delta^3(\vec{x} - \vec{r}) \delta_{\mu 4}$
 $S_{int} = \int d\tau A_4(0, \tau) - \int d\tau A_4(\vec{r}, \tau)$

Wilson loop



- ▶ $\langle W \rangle = \langle e^{-S_{int}} \rangle \sim e^{-TV(r)}$
- ▶ $V(r) = -\lim_{T \rightarrow \infty} \frac{1}{T} \log \langle W(C) \rangle$
- ▶ Confinement phase(low temperature):
 $V(r) = -\lim_{T \rightarrow \infty} \frac{1}{T} \log e^{-\sigma r T} = \sigma r$

Confinement potential



Polyakov line

φ^4 -theory

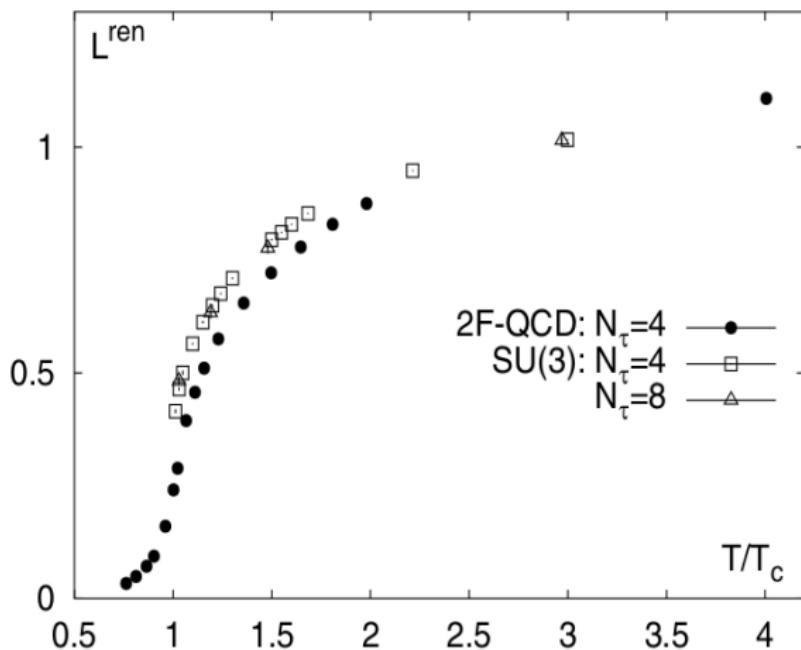
- ▶ $V(\varphi) = -\frac{m^2}{2}\varphi^2 + \frac{\lambda}{4!}\varphi^4$
- ▶ Order parameter: $\langle\varphi\rangle$
- ▶ Z_2 -symmetry: $\varphi \rightarrow (\pm 1)\varphi$
- ▶ $V(\varphi)$ is invariant but not the $\langle\varphi\rangle$
- ▶ Low temperature phase Z_2 is broken
- ▶ High temperature phase Z_2 is restored

Polyakov line

Gluodynamics

- ▶ $S_l = \frac{\beta}{3} \sum_n \sum_{\mu < \nu} \text{Re}Tr[1 - U_{\mu\nu}(n)]$
- ▶ Polyakov line: $\langle P(\vec{x}) \rangle = TrP \exp(i \int_0^T dx^4 \hat{A}_4(\vec{x}, x^4))$
- ▶ It is gauge invariant because periodic boundary conditions
- ▶ Z_3 symmetry: $U \rightarrow e^{2\pi k/3i} U$, $k = 0, 1, 2$
- ▶ S_l is invariant but not the $\langle P(\vec{x}) \rangle$
- ▶ $P = e^{-F_Q/T}$
- ▶ Low temperature phase: $\langle P(\vec{x}) \rangle = 0$, $F_Q = \infty$, i.e. Z_3 is restored
- ▶ High temperature phase $\langle P(\vec{x}) \rangle \neq 0$, $F_Q = \text{finite}$, , i.e. Z_3 is broken

Polyakov line



Building lattice QCD

- ▶ 4-dimensional lattice: $L_s \times L_s \times L_s \times L_t = L_s^3 \times L_t$
- ▶ Lattice spacing— a
- ▶ $S = \frac{\beta}{3} \sum_n \sum_{\mu < \nu} \text{Re}Tr[1 - U_{\mu\nu}(n)] + \bar{\psi}(\hat{D}(U) + m)\psi$
- ▶ $Z_l = \int \prod dU d\bar{\psi} d\psi e^{-S_l} =$
 $\int \prod dU e^{-S_G(U)} \prod_{i=u,d,s,\dots} \det (\hat{D}_i(U) + m_i) =$
 $\int \prod dU e^{-S_{eff}(U)}$

Lattice simulation of QCD

- ▶ We study QCD in thermodynamic equilibrium
- ▶ The system is in the finite volume
- ▶ Calculation of the partition function

$$Z \sim \int DU e^{-S_G(U)} \prod_{i=u,d,s\dots} \det(\hat{D}_i(U) + m_i) = \int DU e^{-S_{eff}(U)}$$

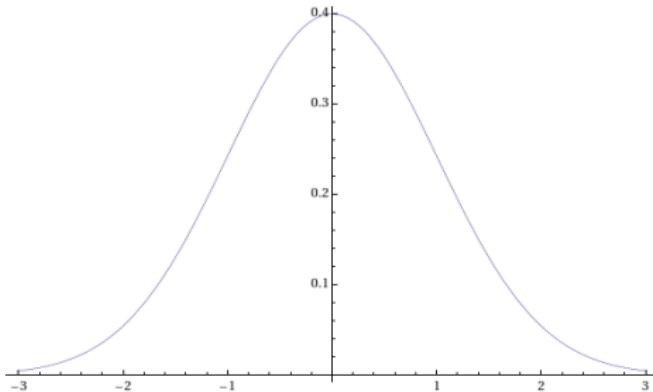
- ▶ Monte Carlo calculation of the integral
- ▶ Carry out continuum extrapolation $a \rightarrow 0$
- ▶ Uncertainties (discretization and finite volume effects) can be systematically reduced
- ▶ The first principles based approach. No assumptions!
- ▶ Parameters: g^2 and masses of quarks

Modern lattice simulation of QCD

$$Z_l \sim \int D\boldsymbol{U} e^{-S_{eff}(U)}$$

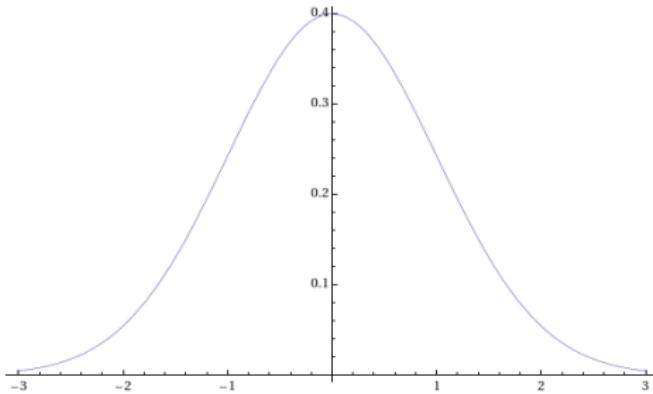
- ▶ Lattices
 - ▶ 96×48^3
 - ▶ Variables: $96 \cdot 48^3 \cdot 4 \cdot 8 \sim 300 \cdot 10^6$
 - ▶ Matrices: $100 \cdot 10^6 \times 100 \cdot 10^6$
- ▶ Dynamical u, d, s, c -quarks
- ▶ Physical masses of u, d, s, c -quarks
- ▶ Lattice spacing $a \sim 0.05$ fm

Monte Carlo method



- ▶ We calculate the integral: $I = \int_{-\infty}^{+\infty} dx \frac{e^{-x^2/2}}{\sqrt{2\pi}} = \int_{-\infty}^{+\infty} dx f(x) = 1$
- ▶ Generate the sequence of random numbers: $(x_1, x_2, x_3, \dots x_N)$ in the region $x \in [-c, c]$
- ▶ $I_N = \frac{2c}{N} \sum_{i=1}^N f(x_i)$
- ▶ $\lim_{N \rightarrow \infty} I_N = I$
- ▶ $I_{10} = 0.8836, \quad I_{100} = 1.0708, \quad I_{1000} = 0.9807, \quad I_{10000} = 0.9983,$
 $I_{100000} = 1.0018$

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 $I_{100000} = 1.0018$
- ▶ Not very effective!

Metropolis algorithm

Calculation of the $\int dx e^{-S(x)}$, $S(x) = \frac{x^2}{2}$

- ▶ The first approximation $x_0 = 0$
- ▶ Choose randomly $\Delta x \in [-c, c]$
- ▶ $x' = x_k + \Delta x$
- ▶ Metropolis algorithm(accept/reject procedure):
 $\Delta S = S(x') - S(x_k)$. If $\Delta S < 0$, $S(x') < S(x_k)$, then $x_{k+1} = x'$. Else, x' is accepted with probability: $e^{-\Delta S}$.
- ▶ In practice: generate a random number $r \in [0, 1]$. If $r < e^{-\Delta S}$, then $x_{k+1} = x'$, else $x_{k+1} = x_k$.

Metropolis algorithm

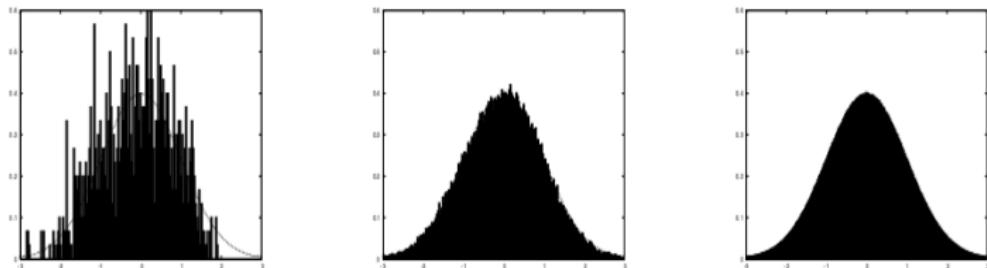
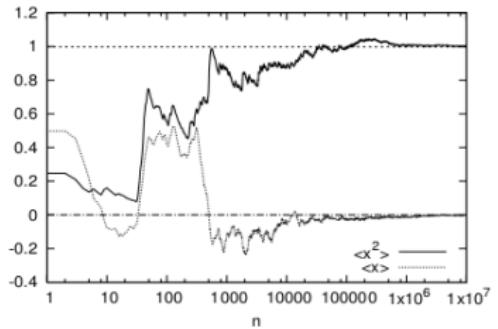
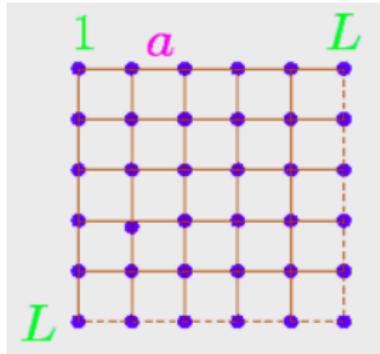


Figure 2: The distribution of $x^{(1)}, x^{(2)}, \dots, x^{(n)}$, for $n = 10^3, 10^5$ and 10^7 , and $\frac{e^{-x^2/2}}{\sqrt{2\pi}}$.



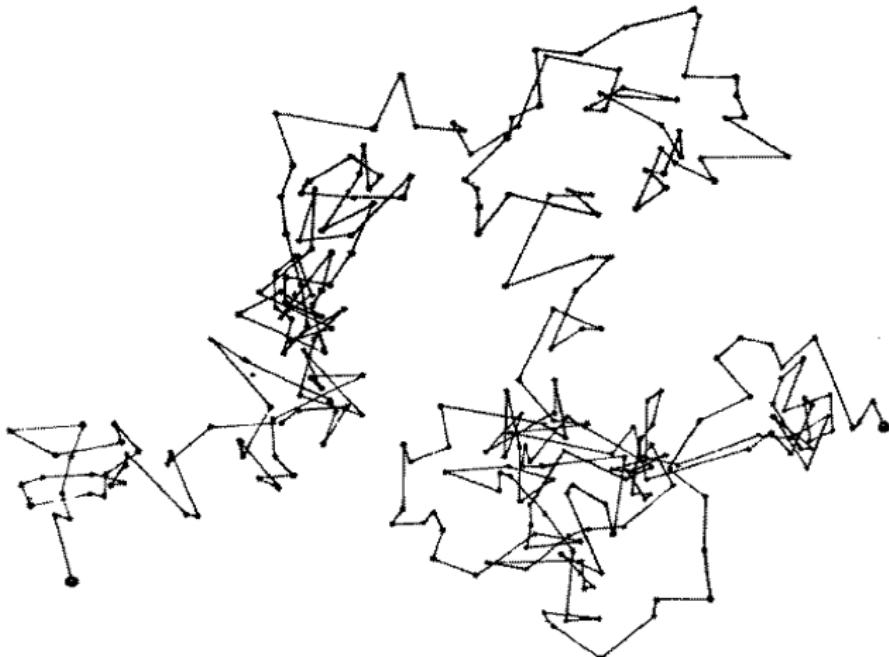
Metropolis algorithm for gluodynamics



- ▶ We calculate $Z = \int \prod dU e^{-S_l}$
$$S_l = \frac{\beta}{3} \sum_n \sum_{\mu < \nu} ReTr[1 - U_{\mu\nu}(n)]$$
- ▶ The first approximation: $\{U_0\} = \hat{1}$
- ▶ Choose randomly $V \in SU(3)$
- ▶ $U' = VU_k$
- ▶ Metropolis algorithm(accept/reject procedure):
 $\Delta S_l = S_l(U') - S_l(U_k)$. If $\Delta S_l < 0$, then accept U' . Else, U' is accepted with probability: $e^{-\Delta S_l}$ (quantum fluctuations).

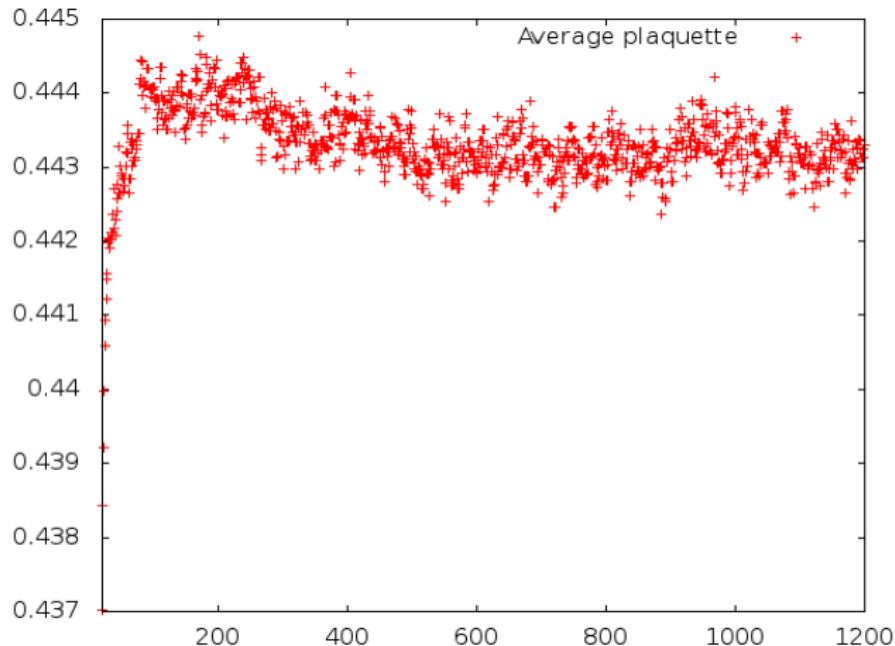
Hybrid Monte Carlo method (HMC)

- ▶ HMC method is brownian motion
- ▶ accept/reject procedure:
with probability $p \sim e^{-\Delta S}$, $\Delta S = S_{eff}(U_{new}) - S_{eff}(U_{old})$



Hybrid Monte Carlo method

- For sufficiently large number of steps the distribution is $\sim \exp(-S_{\text{eff}}(U))$



Applications

- ▶ Spectroscopy
- ▶ Matrix elements and correlations functions
- ▶ Thermodynamic properties of QCD
- ▶ Transport properties of QCD
- ▶ Phase transitions
- ▶ Nuclear physics
- ▶ Properties of QCD under extreme conditions (magnetic field, baryon density, relativistic rotation,...)
- ▶ Topological properties
- ▶ ...