

# Lefschetz thimbles approach for 2+1D Hubbard model: study of saddle points and benchmark calculations

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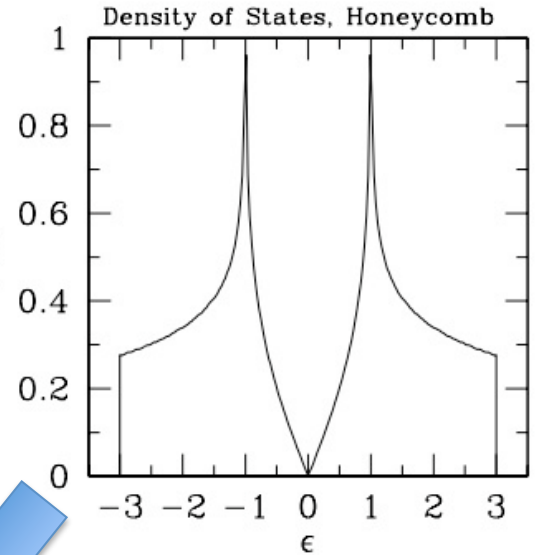
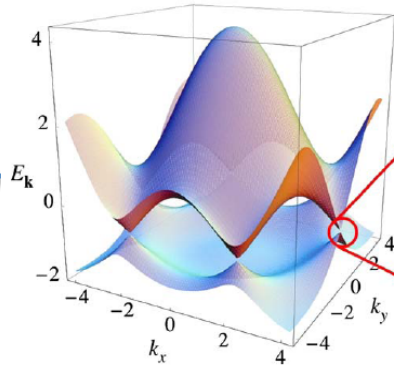
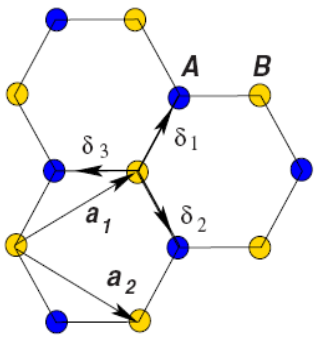
<sup>2</sup> Universität Heidelberg

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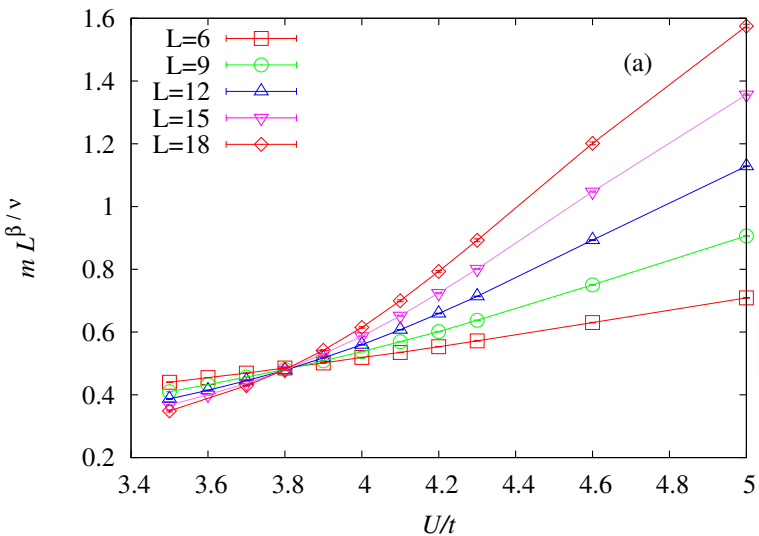
# Hubbard model on hexagonal lattice

Nearest-neighbor hoppings + local interaction:

$$\hat{H} = -\kappa \sum_{\langle x,y \rangle, \sigma} (\hat{c}_{x\sigma}^\dagger \hat{c}_{y\sigma} + h.c.) + U \sum_x \hat{n}_{x\uparrow} \hat{n}_{x\downarrow} - \left( \frac{U}{2} - \mu \right) \sum_x (\hat{n}_{x\uparrow} + \hat{n}_{x\downarrow} - 1)$$



van Hove singularity in density of states at  $\mu = \kappa$



Semi-metal - AFM insulator transition at  $U = 3.8 \kappa$



# Quantum Monte Carlo

$$\mathcal{Z} = \text{Tr} e^{-\beta \hat{H}} \approx \text{Tr} \left( e^{-\delta \hat{H}_{(2)}} e^{-\delta \hat{H}_{(4)}} e^{-\delta \hat{H}_{(2)}} e^{-\delta \hat{H}_{(4)}} \dots \right)$$

Discrete auxiliary fields (BSS-QMC):

$$e^{-\delta U \hat{n}_\uparrow \hat{n}_\downarrow} = \frac{1}{2} \sum_{\nu=\pm 1} e^{2i\xi\nu(\hat{n}_\uparrow + \hat{n}_\downarrow - 1) - \frac{1}{2}\delta U(\hat{n}_\uparrow + \hat{n}_\downarrow - 1)}$$

$$\tan^2 \xi = \tanh\left(\frac{\delta U}{4}\right)$$



$$\mathcal{Z}_d = \sum_{\nu_{x,t}} \det D_{el.}(\nu_{x,t}) \det D_{h.}(\nu_{x,t})$$

$$D_{el.}(\nu_{x,t}) = I + \prod_{t=1}^{N_t} \left( e^{-\delta(h+\mu)} \text{diag} (e^{2i\xi\nu_{x,t}}) \right)$$

$$D_{h.}(\nu_{x,t}) = I + \prod_{t=1}^{N_t} \left( e^{-\delta(h-\mu)} \text{diag} (e^{-2i\xi\nu_{x,t}}) \right)$$

Continuous auxiliary fields:

$$\frac{U}{2}(\hat{n}_{el.} - \hat{n}_{h.})^2 = \frac{\alpha U}{2}(\hat{n}_{el.} - \hat{n}_{h.})^2 - \frac{(1-\alpha)U}{2}(\hat{n}_{el.} + \hat{n}_{h.})^2 + (1-\alpha)U(\hat{n}_{el.} + \hat{n}_{h.})$$

$$e^{-\frac{\delta}{2} \sum_{x,y} U_{x,y} \hat{n}_x \hat{n}_y} \cong \int D\phi_x e^{-\frac{1}{2\delta} \sum_{x,y} \phi_x U_{xy}^{-1} \phi_y} e^{i \sum_x \phi_x \hat{n}_x},$$

$$e^{\frac{\delta}{2} \sum_{x,y} U_{x,y} \hat{n}_x \hat{n}_y} \cong \int D\phi_x e^{-\frac{1}{2\delta} \sum_{x,y} \phi_x U_{xy}^{-1} \phi_y} e^{\sum_x \phi_x \hat{n}_x}$$



$$\mathcal{Z}_c = \int \mathcal{D}\phi_{x,\tau} \mathcal{D}\chi_{x,\tau} e^{-S_\alpha} \det M_{el.} \det M_{h.},$$

$$S_\alpha[\phi_{x,\tau}, \chi_{x,\tau}] = \sum_{x,\tau} \left[ \frac{\phi_{x,\tau}^2}{2\alpha\delta U} + \frac{(\chi_{x,\tau} - (1-\alpha)\delta U)^2}{2(1-\alpha)\delta U} \right] M_{el.,h.} = I + \prod_{\tau=1}^{N_\tau} \left[ e^{-\delta(h\pm\mu)} \text{diag} (e^{\pm i\phi_{x,\tau} + \chi_{x,\tau}}) \right]$$

$\alpha = 0 \dots 1$

# Fierz identities

$$\frac{U}{2}(\hat{n}_{el.} - \hat{n}_{h.})^2 = \frac{\alpha U}{2}(\hat{n}_{el.} - \hat{n}_{h.})^2 - \frac{(1-\alpha)U}{2}(\hat{n}_{el.} + \hat{n}_{h.})^2 + (1-\alpha)U(\hat{n}_{el.} + \hat{n}_{h.})$$



$$\delta_b^a \delta_d^c = \frac{1}{2} \delta_d^a \delta_b^c + \frac{1}{2} \sum_i \sigma^{(i)a}_d \sigma^{(i)c}_b + \text{global spin SU(2) symmetry}$$

Similar identity for relativistic fermions:

$$(\bar{a}O_i b) (\bar{c}O^i d) = \sum_k C_{ik} (\bar{a}O_k d) (\bar{c}O^k b)$$

Applied for NJL model:



$$\mathcal{L} = \bar{\psi} i \gamma_\mu \partial^\mu \psi + G [(\bar{\psi} \psi)(\bar{\psi} \psi) - (\bar{\psi} \gamma_5 \psi)(\bar{\psi} \gamma_5 \psi)]$$

$$= \bar{\psi} i \gamma_\mu \partial^\mu \psi - \frac{G}{2} [(\bar{\psi} \gamma_\mu \psi)(\bar{\psi} \gamma^\mu \psi) - (\bar{\psi} \gamma_5 \gamma^\mu \psi)(\bar{\psi} \gamma_5 \gamma^\mu \psi)]$$

$$= \bar{\psi} i \gamma_\mu \partial^\mu \psi + \alpha G [(\bar{\psi} \psi)(\bar{\psi} \psi) - (\bar{\psi} \gamma_5 \psi)(\bar{\psi} \gamma_5 \psi)] - (1-\alpha) \frac{G}{2} [(\bar{\psi} \gamma_\mu \psi)(\bar{\psi} \gamma^\mu \psi) - (\bar{\psi} \gamma_5 \gamma^\mu \psi)(\bar{\psi} \gamma_5 \gamma^\mu \psi)]$$

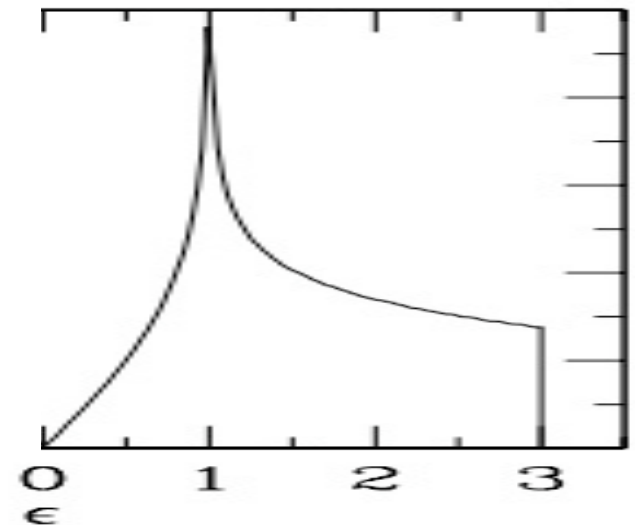
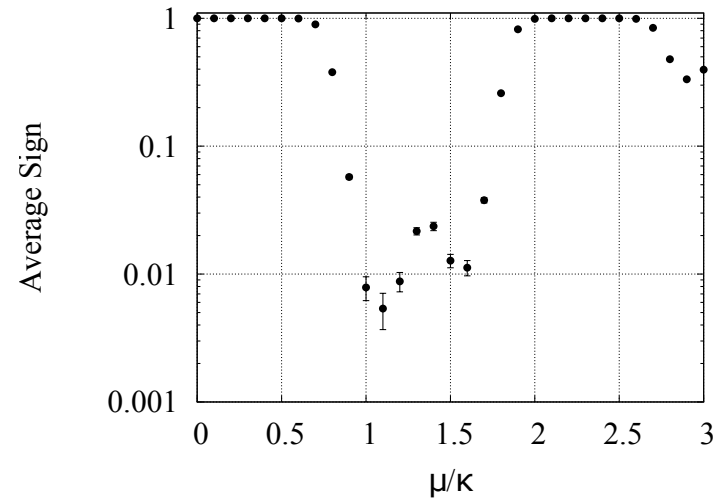
# Sign Problem

Reweighting:

$$\mathcal{Z}_{\text{pq}} = \int \mathcal{D}\Phi e^{-S_R[\Phi]}$$

$$\begin{aligned} \langle \mathcal{O} \rangle &= \frac{1}{\mathcal{Z}} \int \mathcal{D}\Phi \mathcal{O}[\Phi] e^{-S[\Phi]} = \frac{\int \mathcal{D}\Phi \mathcal{O}[\Phi] e^{-S[\Phi]}}{\int \mathcal{D}\Phi e^{-S[\Phi]}} \\ &= \frac{\frac{1}{\mathcal{Z}_{\text{pq}}} \int \mathcal{D}\Phi \mathcal{O}[\Phi] \frac{e^{-S[\Phi]}}{e^{-S_R[\Phi]}} e^{-S_R[\Phi]}}{\frac{1}{\mathcal{Z}_{\text{pq}}} \int \mathcal{D}\Phi \frac{e^{-S[\Phi]}}{e^{-S_R[\Phi]}} e^{-S_R[\Phi]}} = \frac{\langle \mathcal{O} e^{-iS_I} \rangle_{S_R}}{\langle e^{-iS_I} \rangle_{S_R}} \end{aligned}$$

“optimal setup” for BSS-QMC: spin-coupled discrete auxiliary fields (4x4 lattice):



# Lefschetz Thimbles decomposition

$$\mathcal{Z}(\beta, \mu, \dots) = \int_{\mathbb{R}^N} d^N x e^{-S(\beta, \mu, \dots, x)}$$

$$S = S_\alpha - \ln(\det M_{el.} \det M_h.)$$

$$\mathcal{Z} = \sum_{\sigma} k_{\sigma} e^{-i \operatorname{Im} S(z_{\sigma})} \int_{\mathcal{I}_{\sigma}} d^N x e^{-\operatorname{Re} S(x)}$$

$$\left. \frac{\partial S}{\partial x} \right|_{x=z_{\sigma}(\beta, \mu, \dots)} = 0$$

Saddle points in complex space, with thimbles and anti-thimbles attached to them:

$$x \in \mathcal{I}_{\sigma} : x(\tau) = x, x(\tau \rightarrow -\infty) \rightarrow z_{\sigma}$$

$$x \in \mathcal{K}_{\sigma} : x(\tau) = x, x(\tau \rightarrow +\infty) \rightarrow z_{\sigma}$$

Intersection

number:

$$k_{\sigma} = \langle \mathcal{K}_{\sigma}, \mathbb{R}^N \rangle$$

$$\frac{dx}{d\tau} = \overline{\frac{\partial S}{\partial x}}$$

Integral over thimble  
(manifold in complex space defined by Gradient Flow equations)

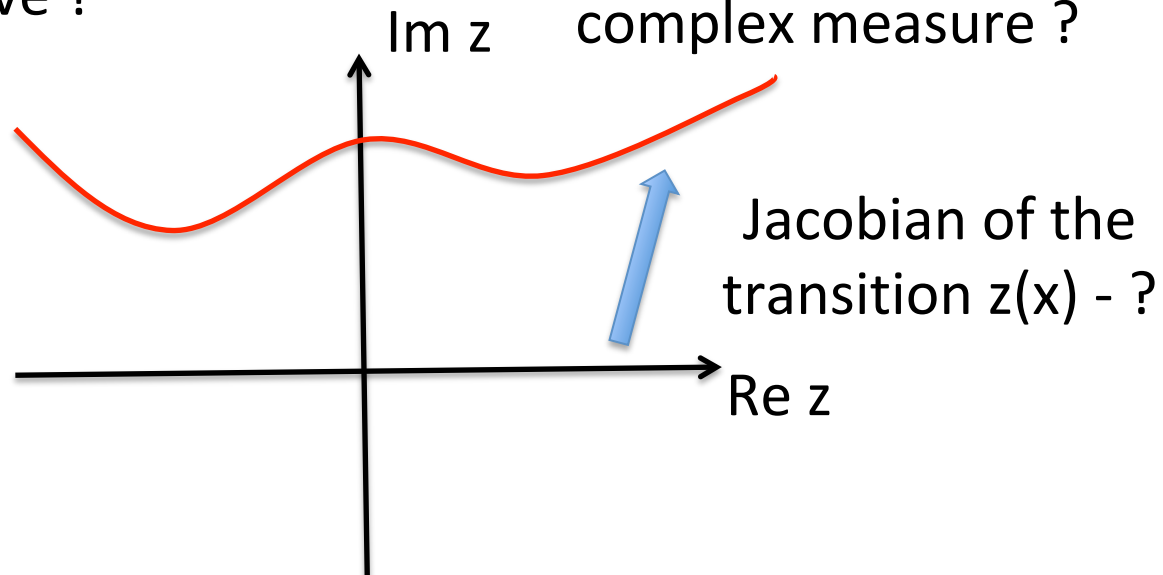
Witten, arXiv: 1009.6032,  
1001.2933

# Splitting of the Sign Problem

$$\mathcal{Z} = \sum_{\sigma} k_{\sigma} e^{-i \operatorname{Im} S(z_{\sigma})} \int_{\mathcal{I}_{\sigma}} d^N x e^{-\operatorname{Re} S(x)}$$

How many relevant  
thimbles do we have ?

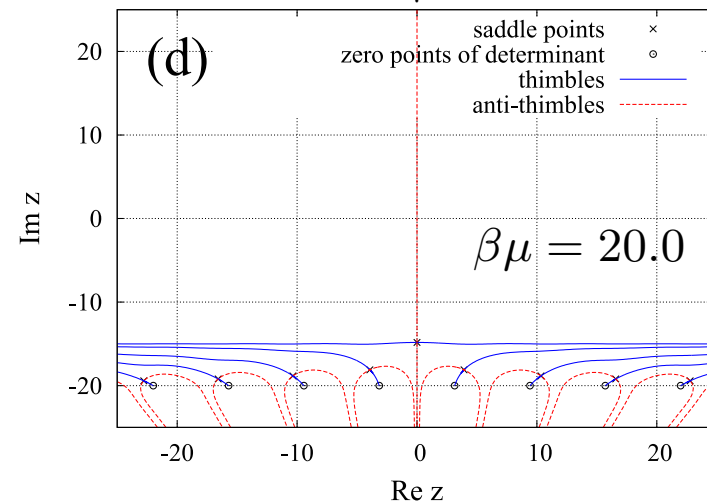
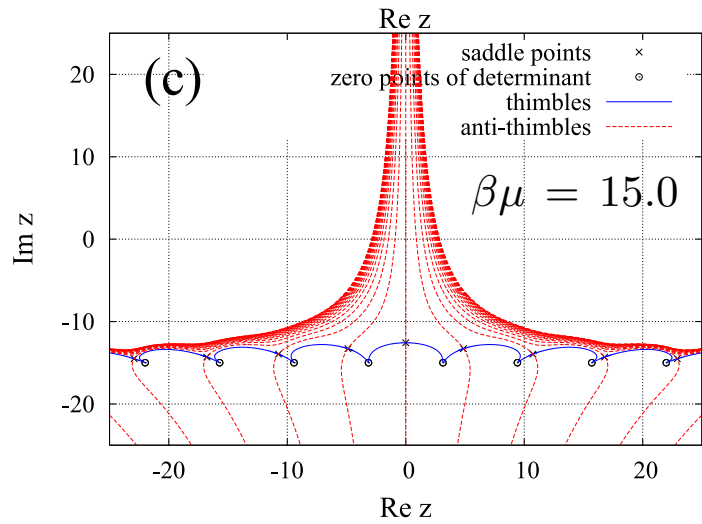
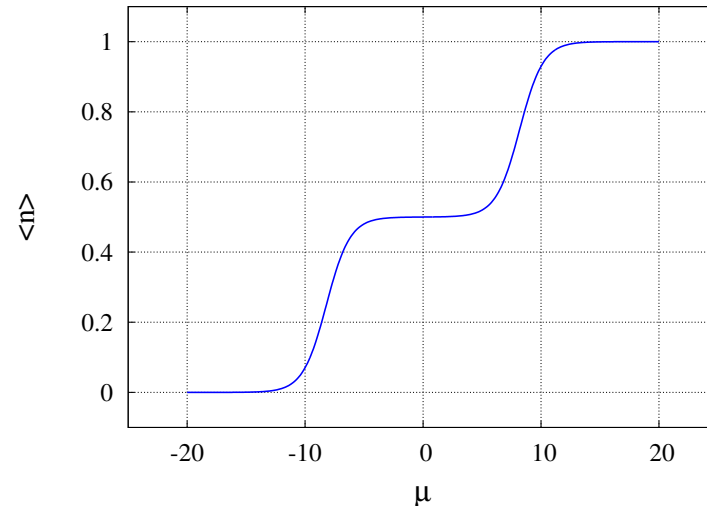
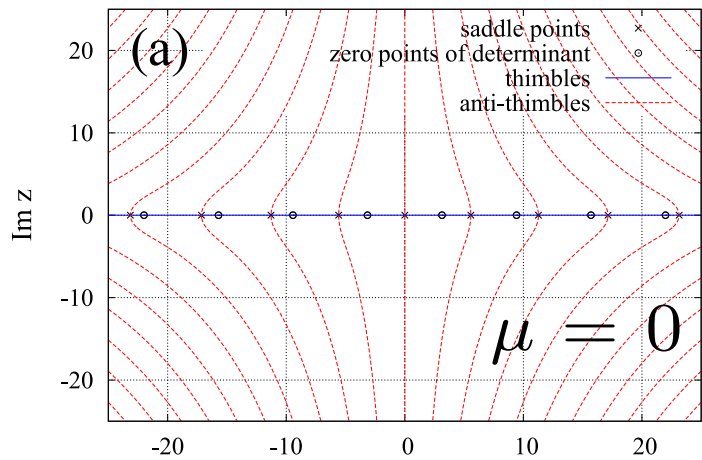
How severe are the  
fluctuations of the  
complex measure ?



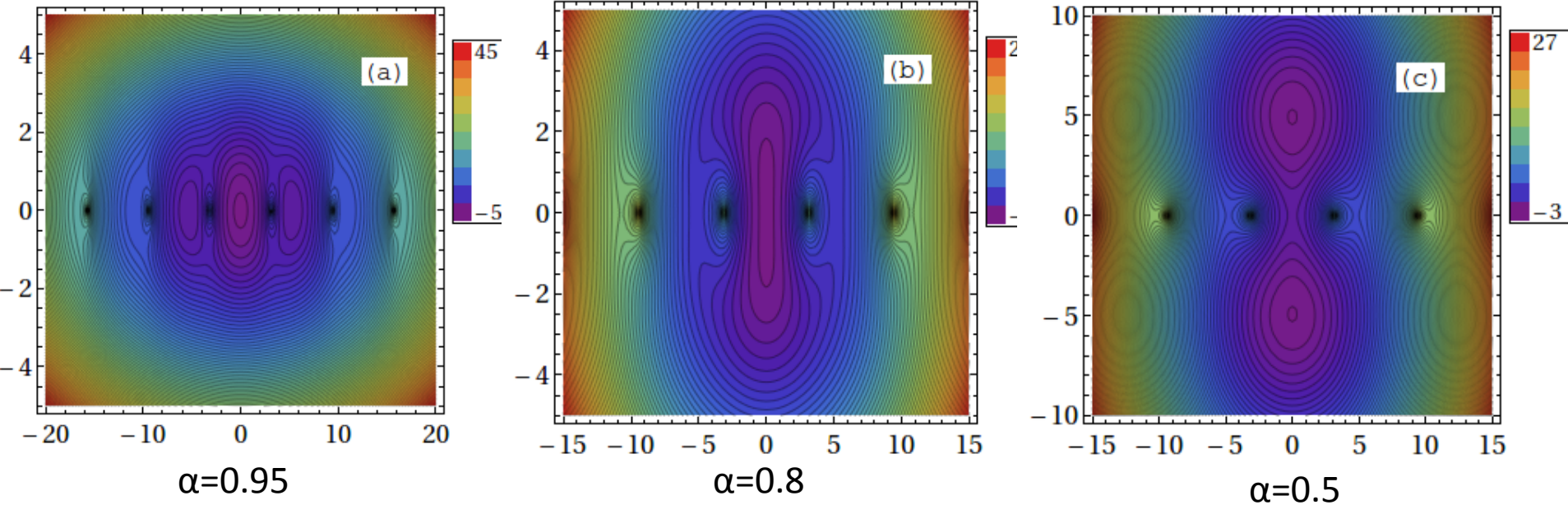
# Thimbles for one-site Hubbard model (one-field formalism)

$$\hat{H}_{1site} = U\hat{n}_\uparrow\hat{n}_\downarrow + \text{Gaussian HS transformation} \quad U\beta = 15.0$$

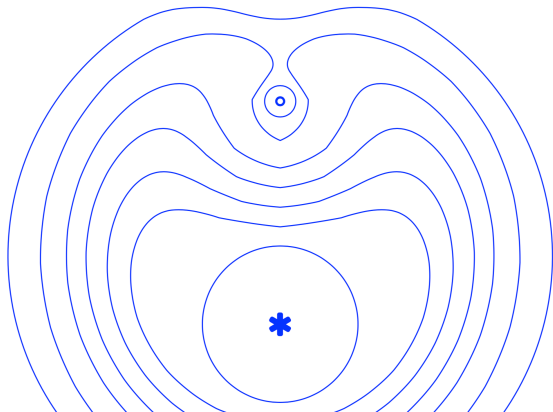
$$S(x) = \frac{x^2}{2\beta U} - \ln((1 + e^{ix - \beta\mu})(1 + e^{-ix + \beta\mu}))$$



# Thimbles for one-site Hubbard model (two-field formalism, half-filling)



Only trivial saddle point at  $\alpha \approx 0.78 \dots 0.88$



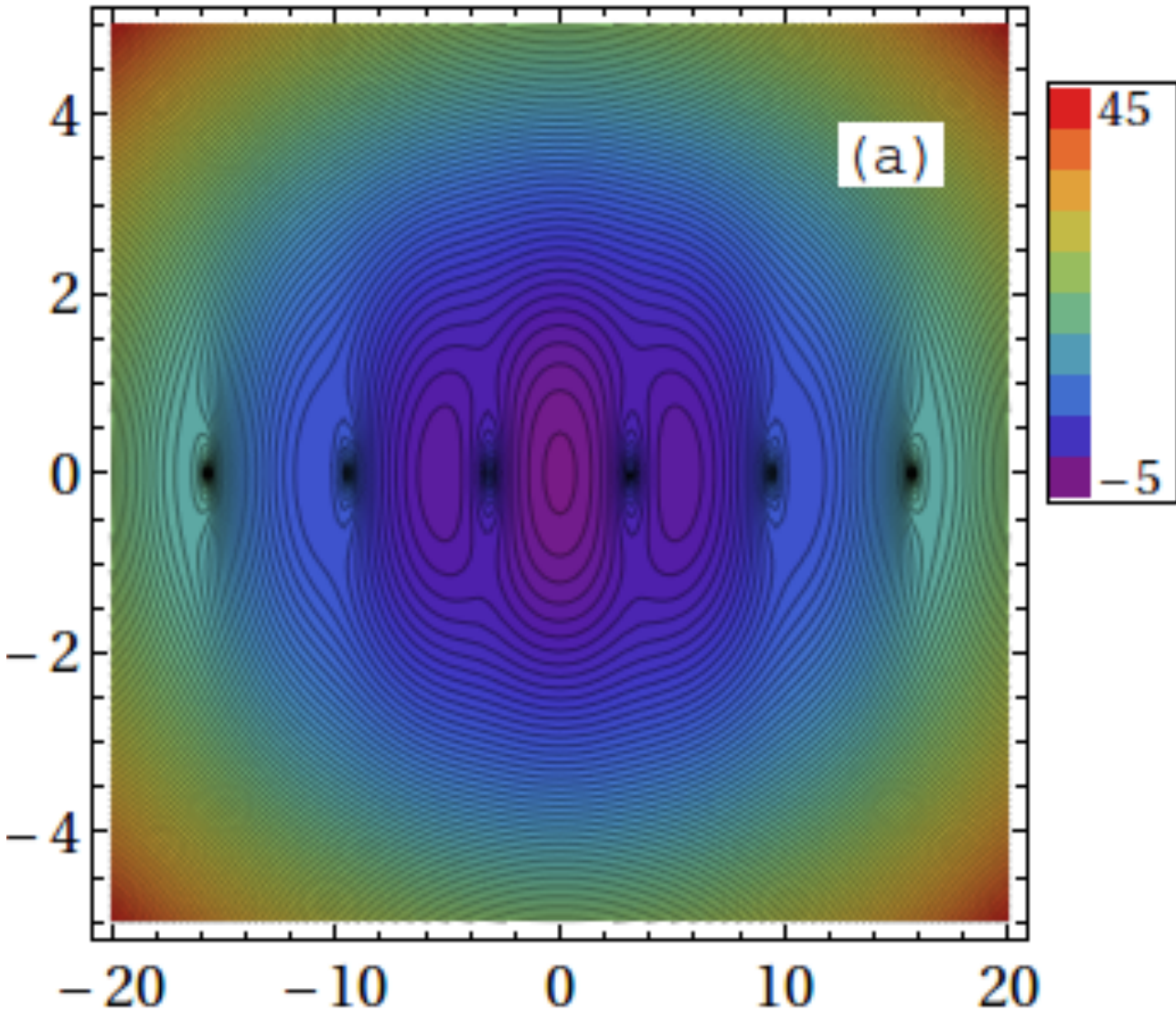
Irrelevant saddle embedded into relevant thimble

$$\dim(\mathbb{R}^N \cap \mathcal{K}_\sigma) = \mathcal{N}_\sigma > 0$$



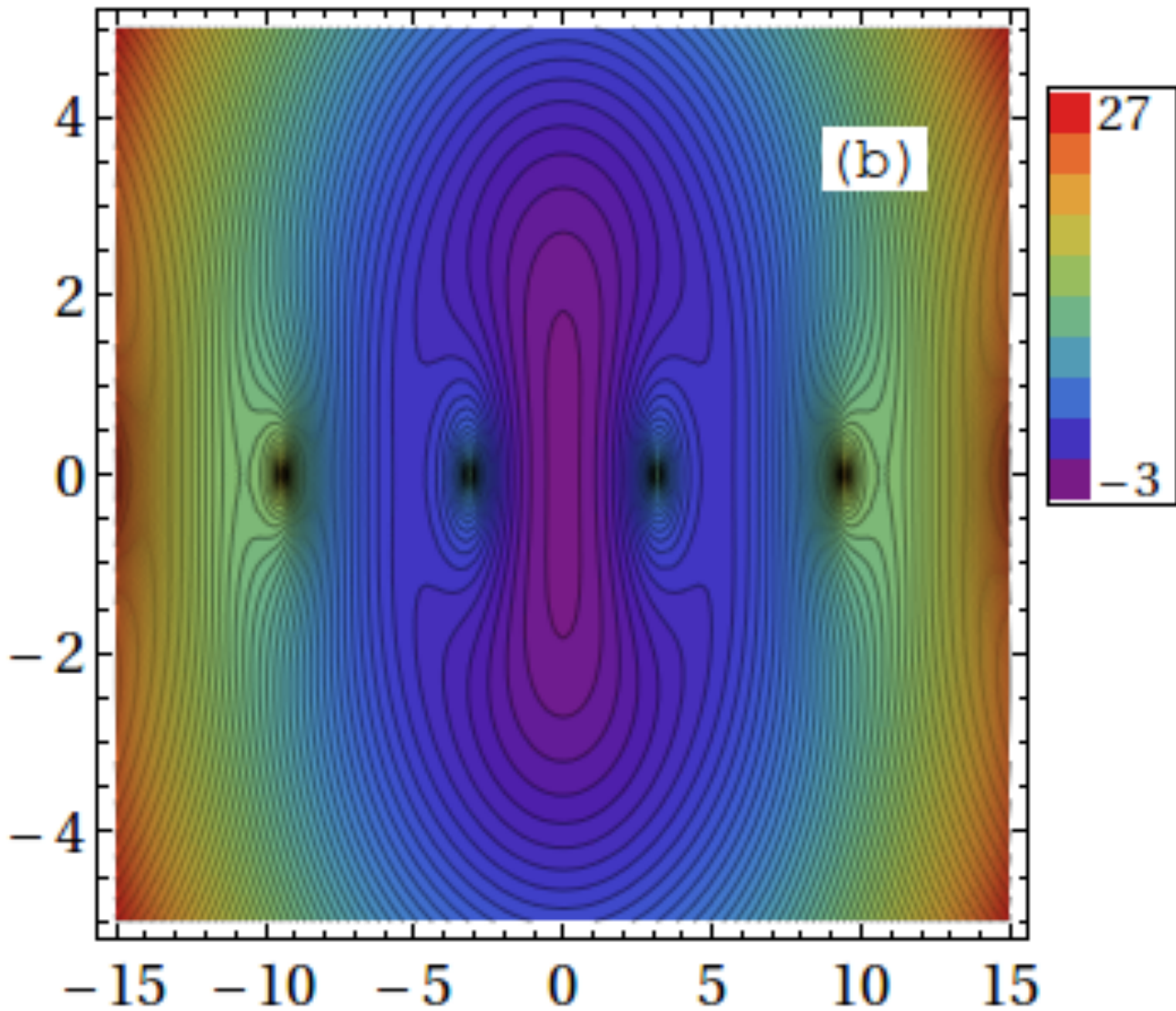
# Stokes phenomenon at half-filling

Relevant saddles points are the local minima of the action if we are bounded within  $\mathbb{R}^N$

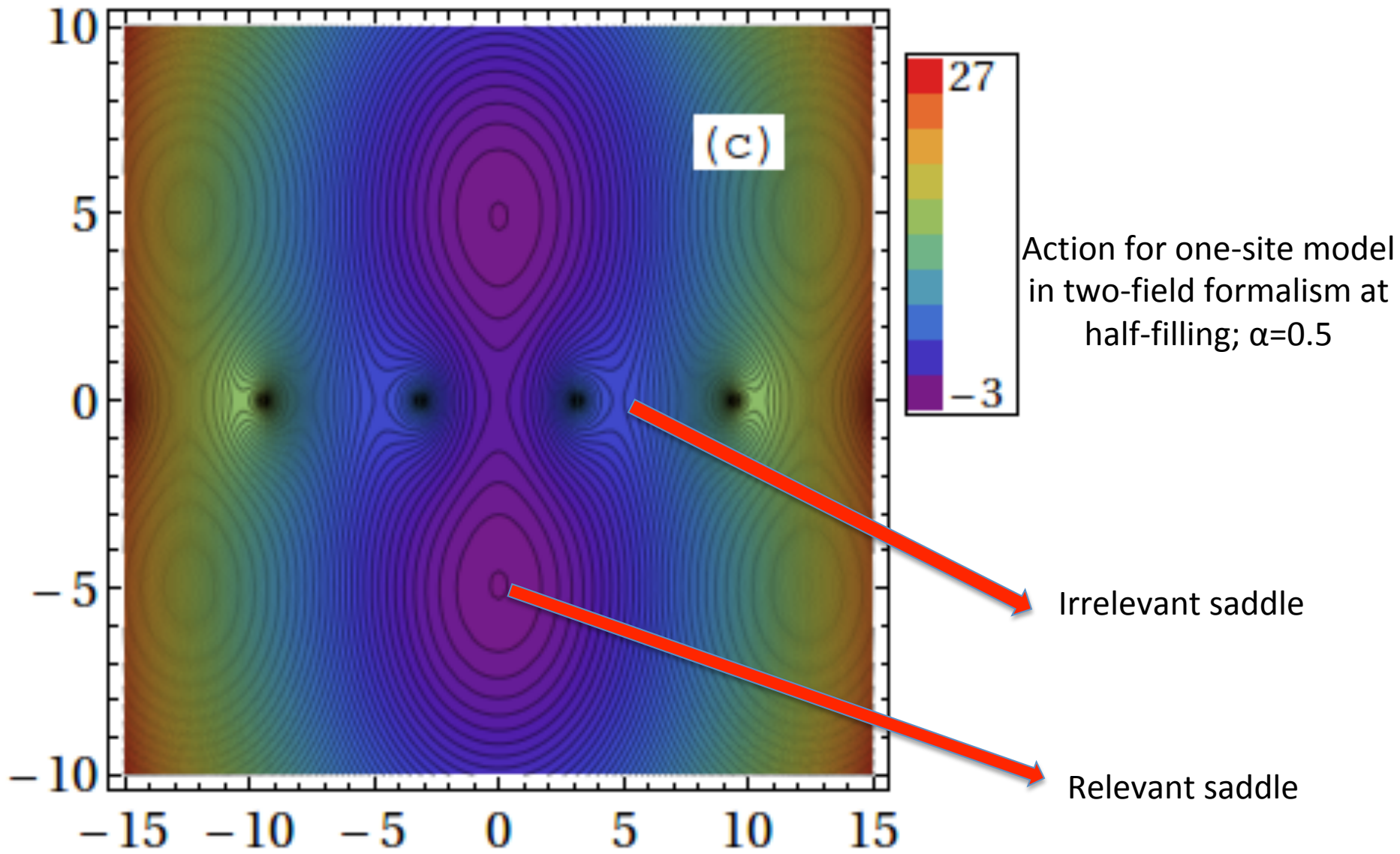


Action for one-site model  
in two-field formalism at  
half-filling;  $\alpha=0.95$





Action for one-site model  
in two-field formalism at  
half-filling;  $\alpha=0.8$



What happens in thermodynamic and  
continuum limit?

# What do we need to go to large lattice?

$$\mathcal{Z}(\beta, \mu, \dots) = \int_{\mathbb{R}^N} d^N x e^{-S(\beta, \mu, \dots, x)}$$

$$\mathcal{Z} = \sum_{\sigma} k_{\sigma} e^{-i \operatorname{Im} S(z_{\sigma})} \int_{\mathcal{I}_{\sigma}} d^N x e^{-\operatorname{Re} S(x)}$$

$$\left. \frac{\partial S}{\partial x} \right|_{x=z_{\sigma}(\beta, \mu, \dots)} = 0$$

$$\frac{dx}{d\tau} = \overline{\frac{\partial S}{\partial x}}$$

$$S = S_{\alpha} - \ln(\det M_{el.} \det M_h.)$$

Fast solution of GF equations with fermionic determinants is essential.

$$\det M^{\dagger} M = \int d\bar{Y} dY e^{-\bar{Y}(M^{\dagger} M)^{-1} Y}$$

Stochastic calculation of fermionic determinant doesn't work: not precise enough, the phase is not conserved.







# Schur solver for QCD

Staggered fermions (almost the same for Wilson fermions):

$$S = \sum_x \left\{ \sum_{\nu=2}^4 \alpha_{x,\nu} \left[ (\bar{\psi}_x U_{x,\nu} \psi_{x+\hat{\nu}}) - (\bar{\psi}_{x+\hat{\nu}} U_{x,\nu}^\dagger \psi_x) \right] + \left[ (\bar{\psi}_x U_{x,1} e^\mu \psi_{x+\hat{1}}) - (\bar{\psi}_{x+\hat{1}} U_{x,1}^\dagger e^{-\mu} \psi_x) \right] + M(\bar{\psi}\psi) \right\}$$

Unitary transformation + constant multiplier:

$$M(U) = \begin{pmatrix} 1 & \omega_1 & 0 & 0 & 0 & \dots \\ 0 & 1 & \delta_1 & 0 & 0 & \dots \\ 0 & 0 & 1 & \omega_2 & 0 & \dots \\ 0 & 0 & 0 & 1 & \delta_2 & \dots \\ \vdots & & & & \ddots & \\ -\delta_{N_t} & 0 & 0 & \dots & \dots & 1 \end{pmatrix}$$

hoppings in k-th time slice +  
mass term

$$\omega_k = \begin{pmatrix} B_k & 1 \\ 1 & 0 \end{pmatrix}$$

$$\delta_k = \begin{pmatrix} \text{diag}(U_{x,1})e^\mu & 0 \\ 0 & \text{diag}(U_{x,1})e^\mu \end{pmatrix}$$

$$x = \{k, \vec{r}\}$$

Additional complications:

$$\bar{g}_m = D_m^{-1} (I - g_m)$$

$$D_k \rightarrow \omega_k, \delta_k$$

$$g_{m+1} = D_m^{-1} g_m D_m$$

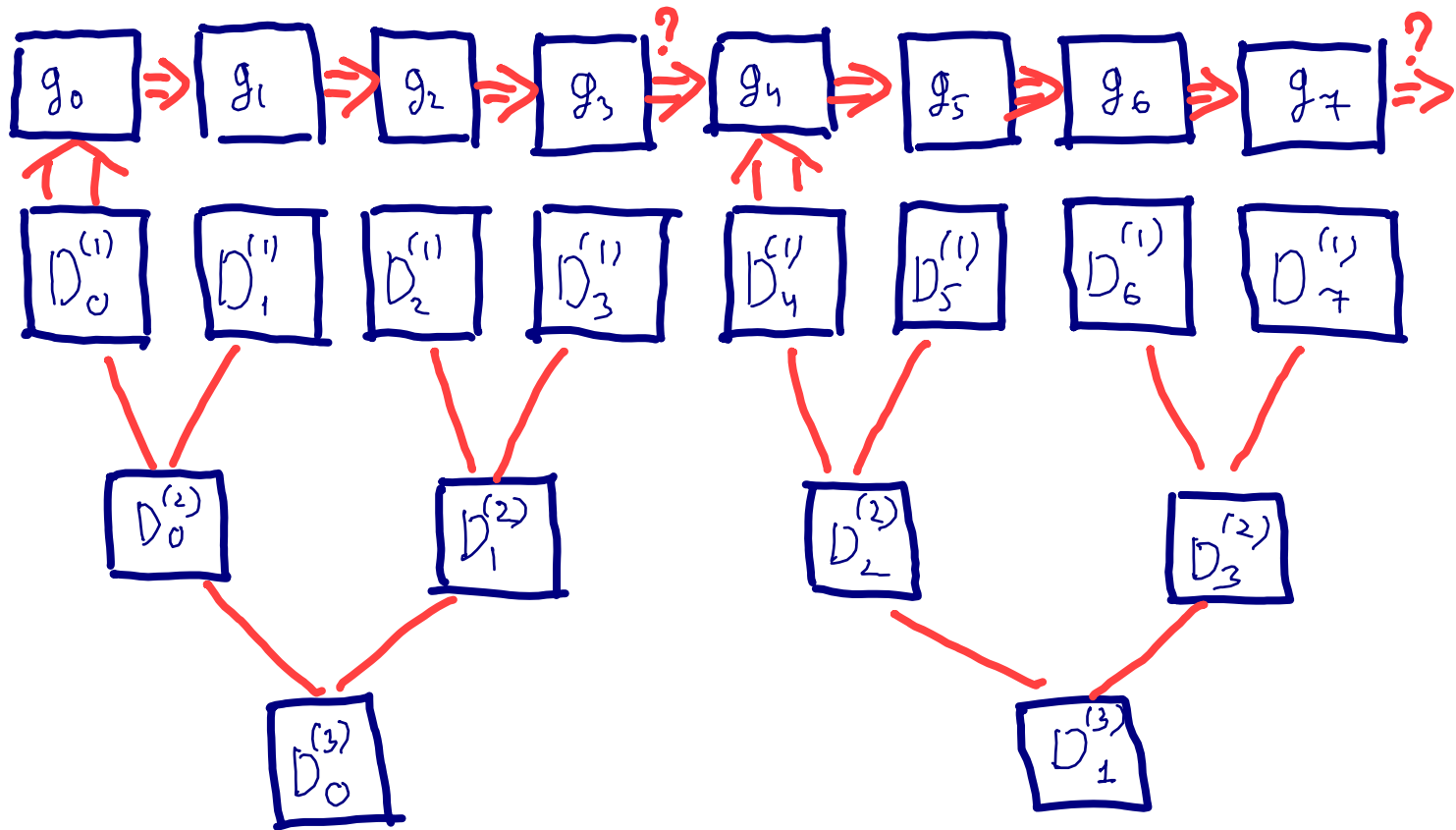


$$\omega_k^{-1}$$

is needed for each time slice. But it doesn't change the overall  $N_s^3 N_t$  scaling.



# Calculation of propagators

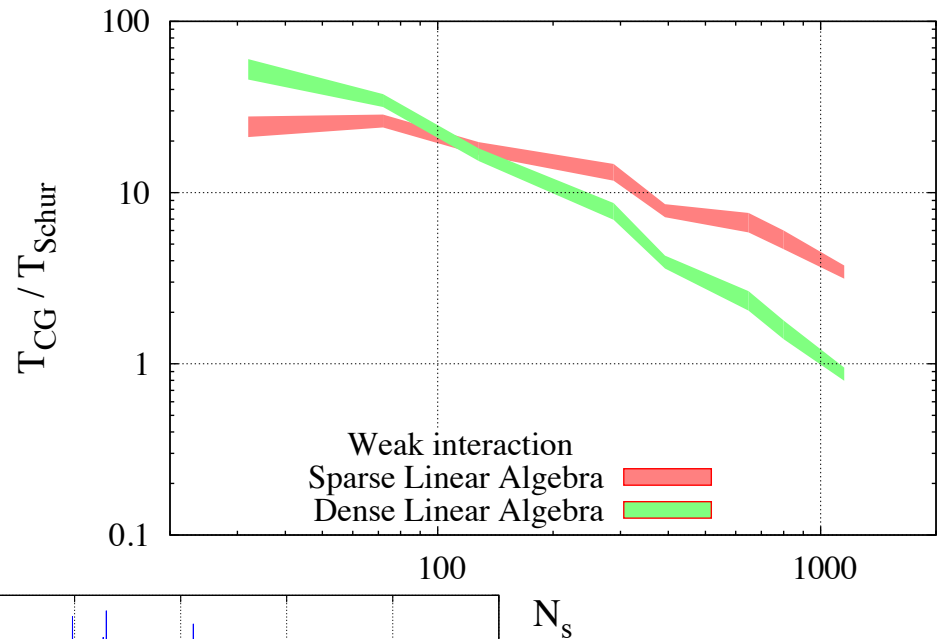
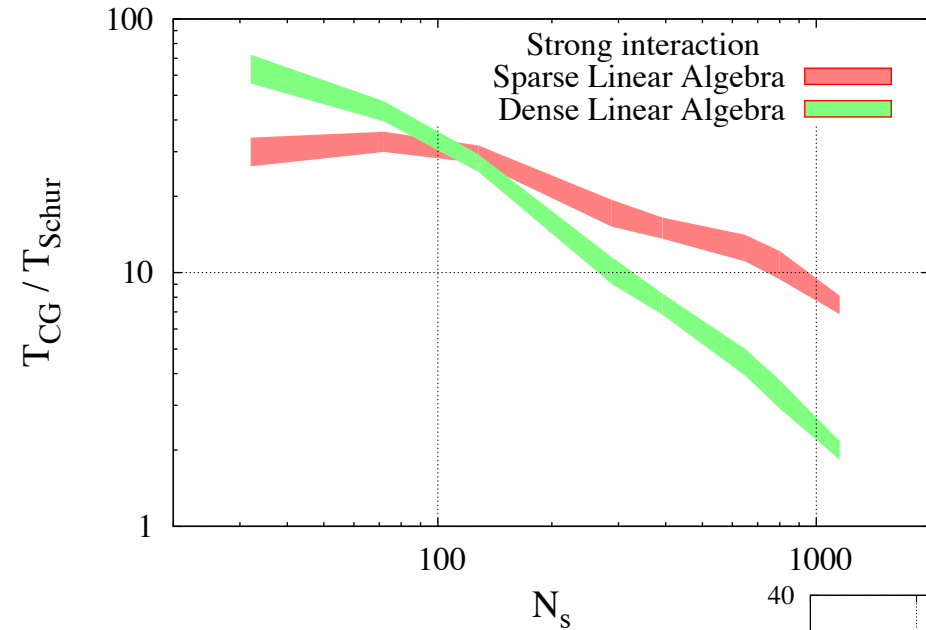


$$\begin{pmatrix} I & \vdots & D_0^{(3)} \\ \vdots & \ddots & \vdots \\ D_c^{(3)} & \vdots & I \end{pmatrix}$$

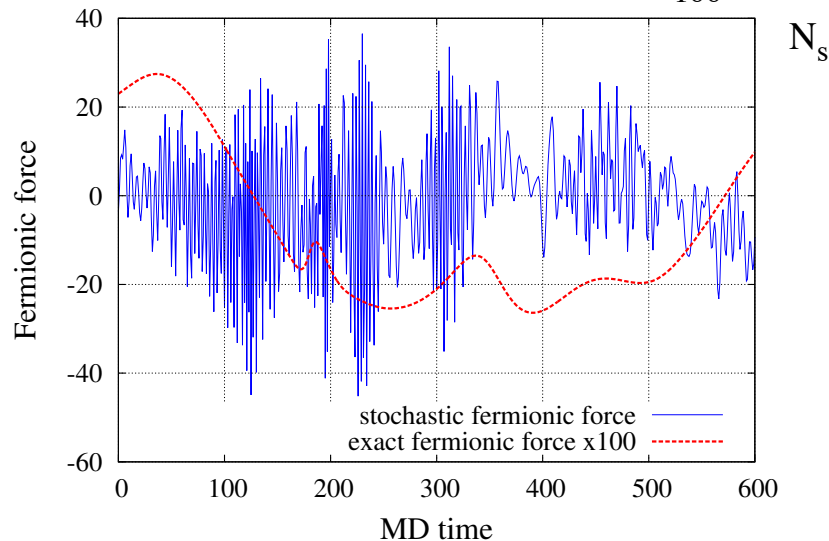
arXiv:1812.06435

Proceed with sparse LU decomposition and reverse iterations

# Schur solver vs CG



Side effect:  
smooth fermionic  
forces



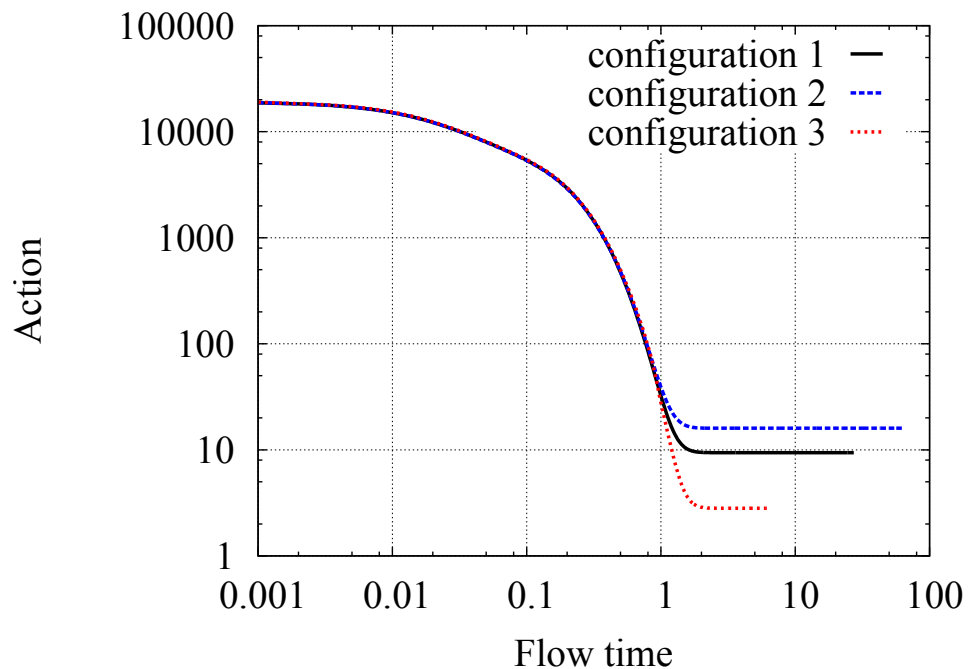
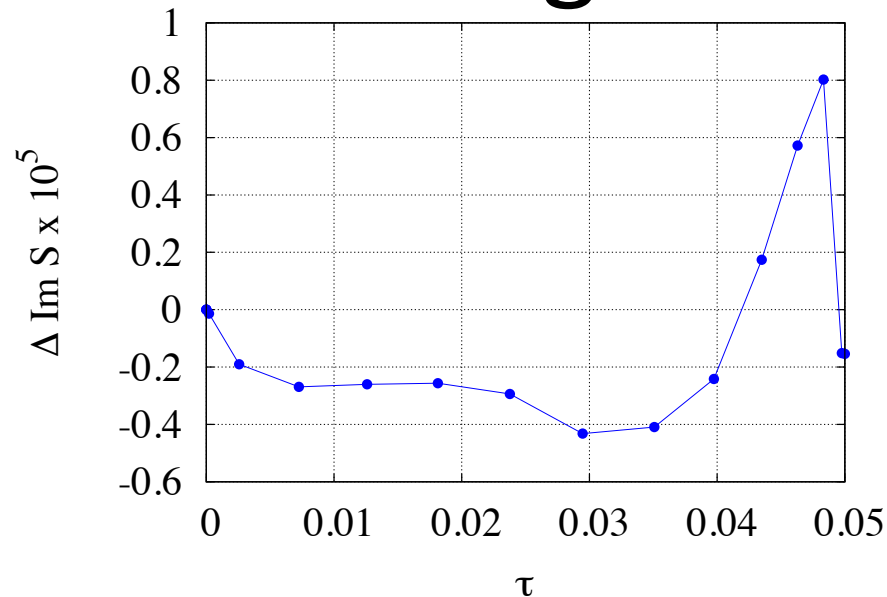
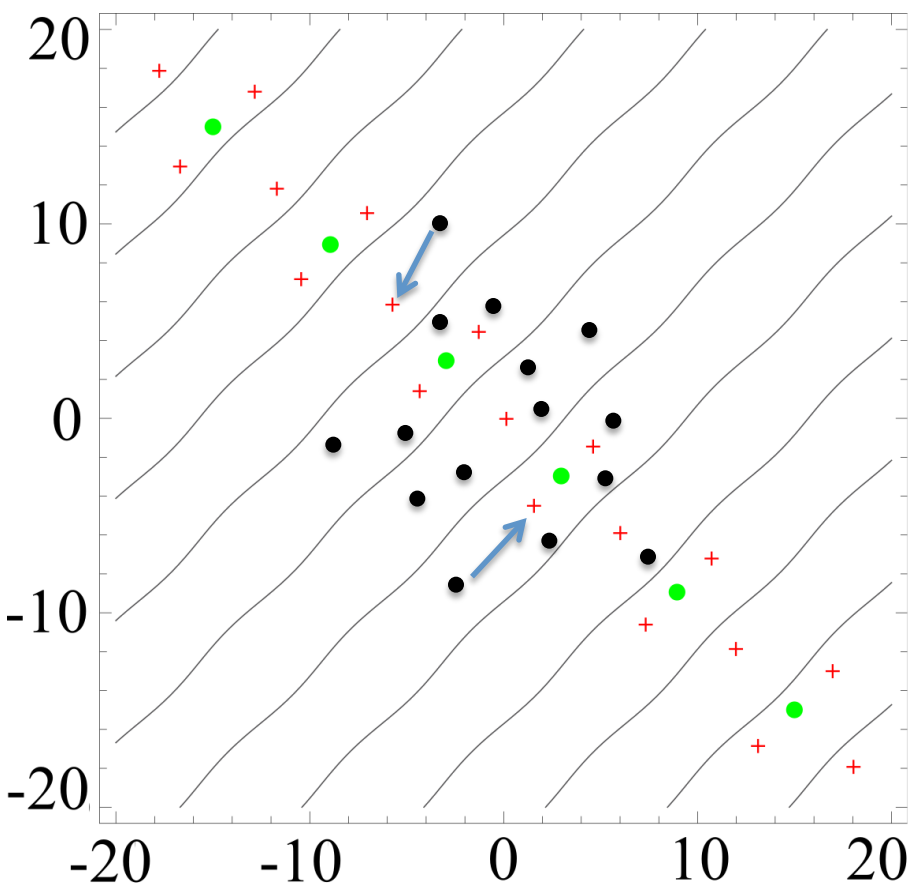
arXiv:1812.06435

CG is advantageous only at very large lattices (e.g. we use it for  $2 \times 10^2 \times 10^2 \times 160$  lattice to compute Fermi velocity renormalization)

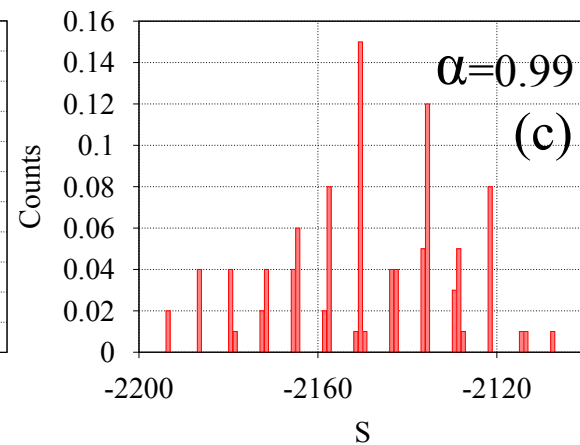
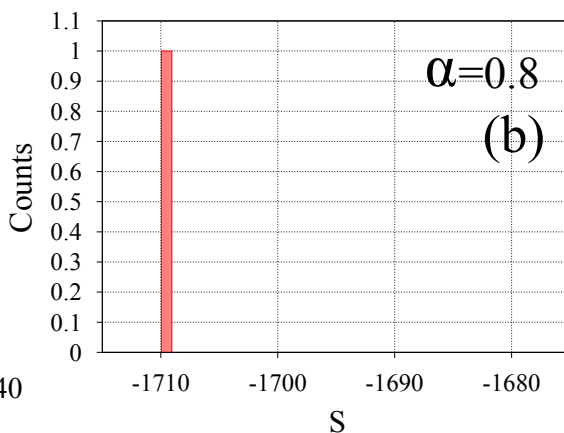
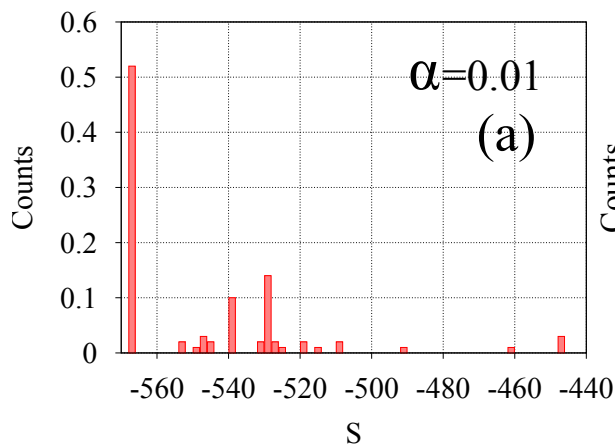
# Saddle points at half-filling

Phase conservation:

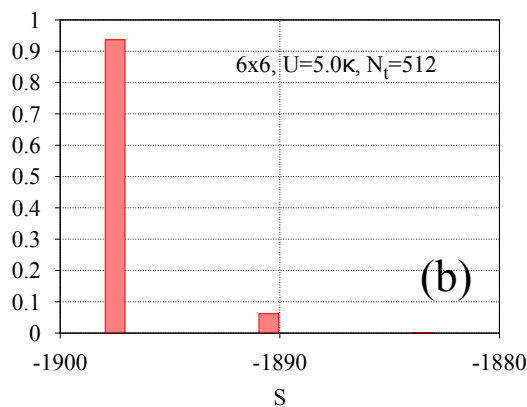
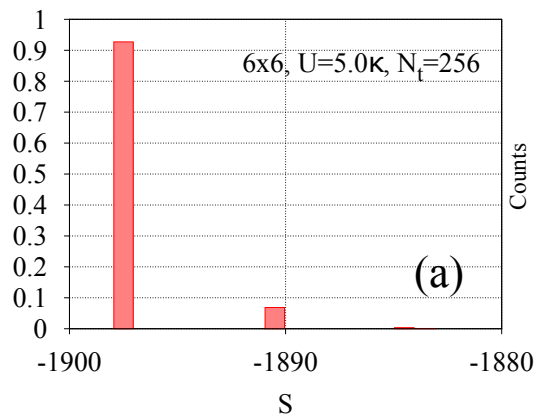
2-site Hubbard model



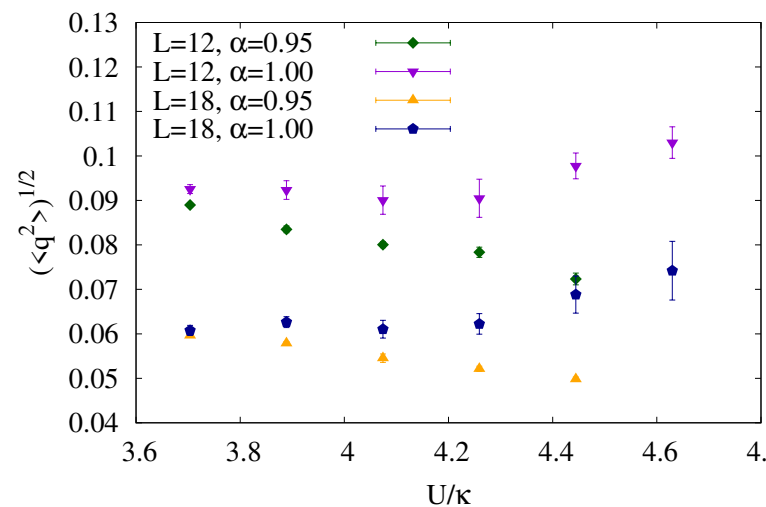
# Continuum limit and $\alpha$ -dependence



Continuum limit:

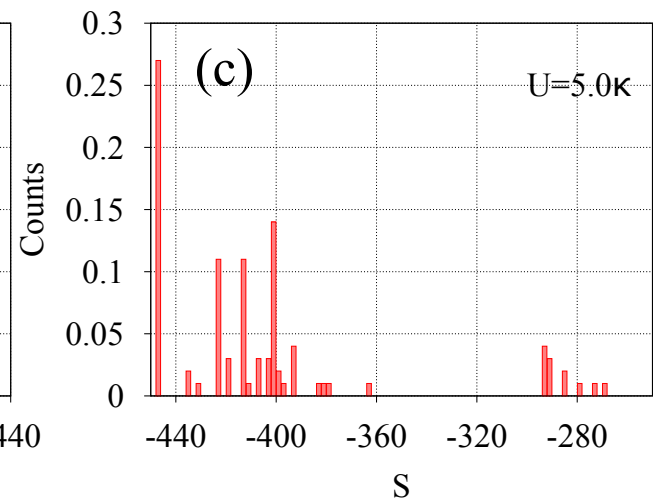
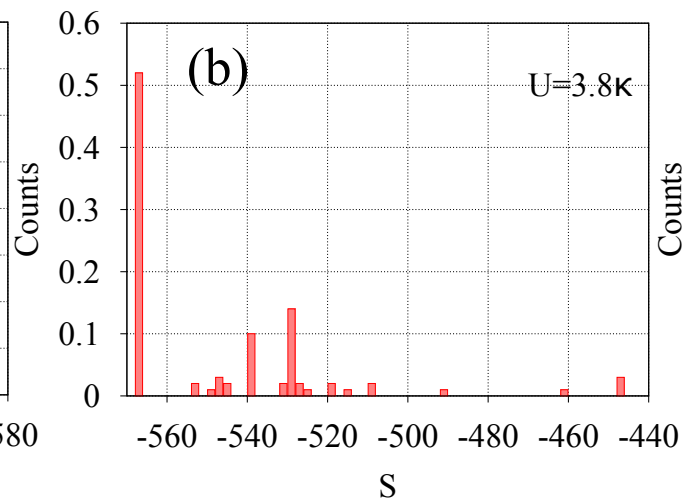
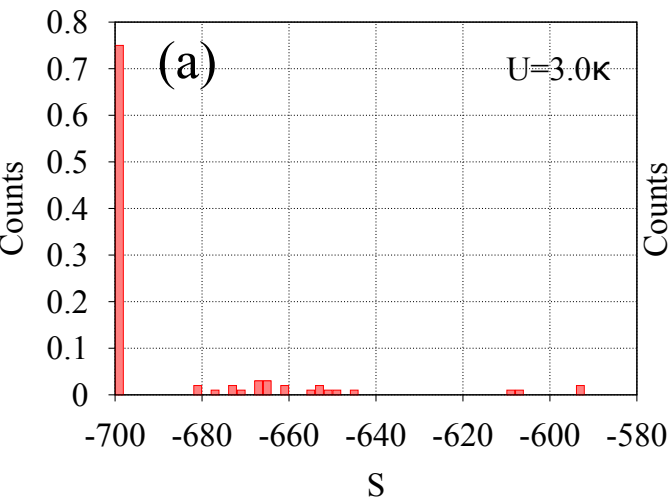


$\alpha=0.9$

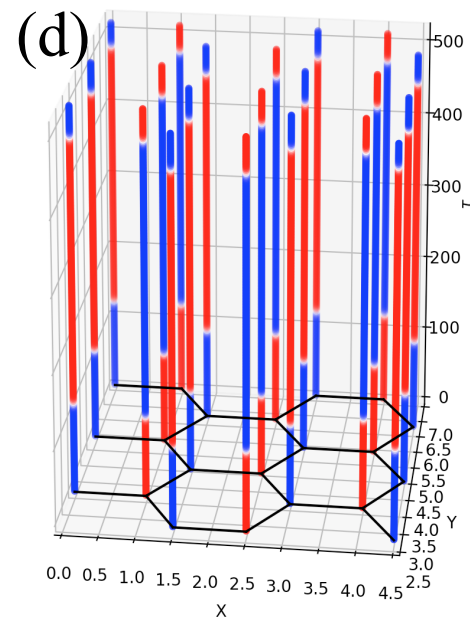
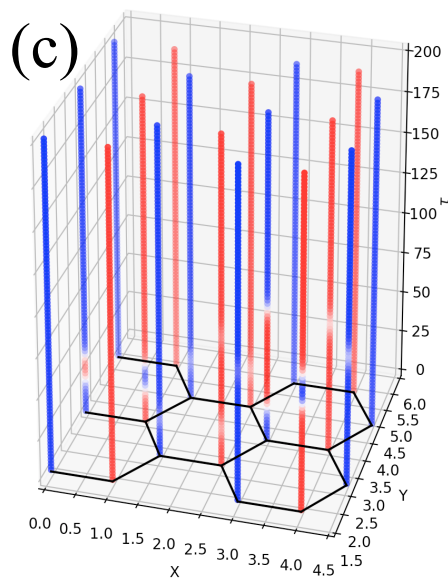
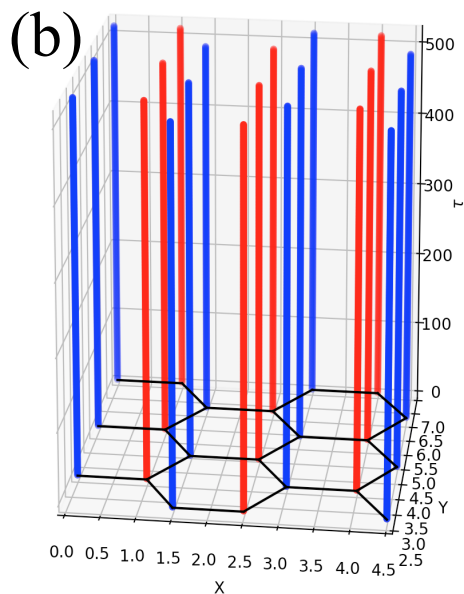
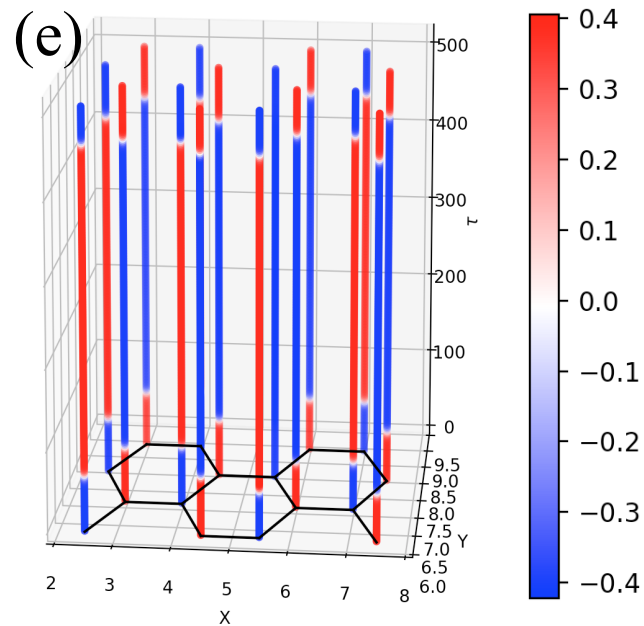
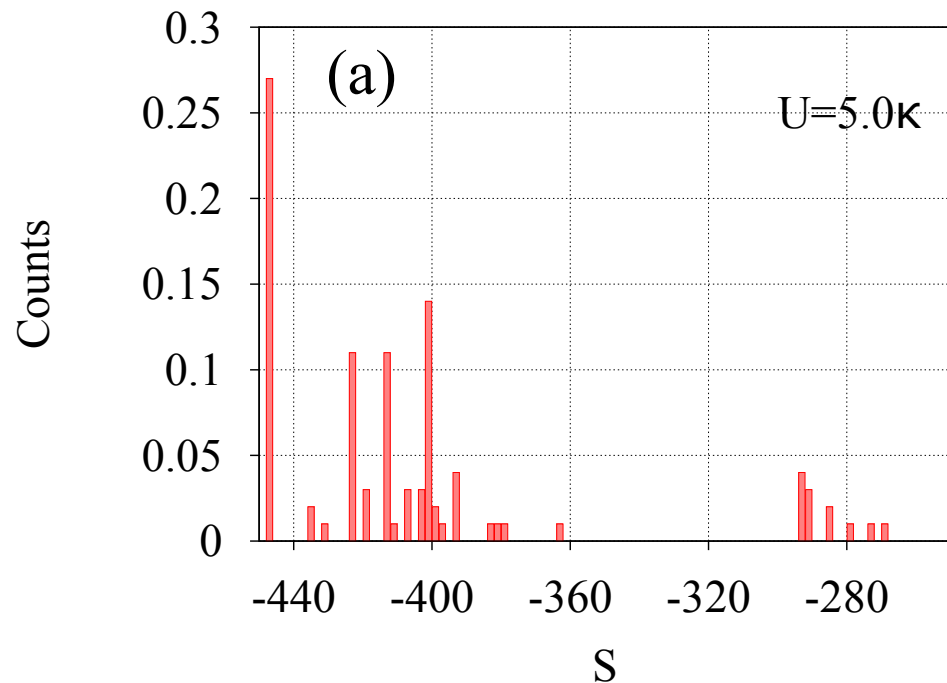


Ergodicity issues at  $\alpha=0.0$   
and  $\alpha=1.0$ . arXiv:1807.07025

# Dominant spin-coupled field

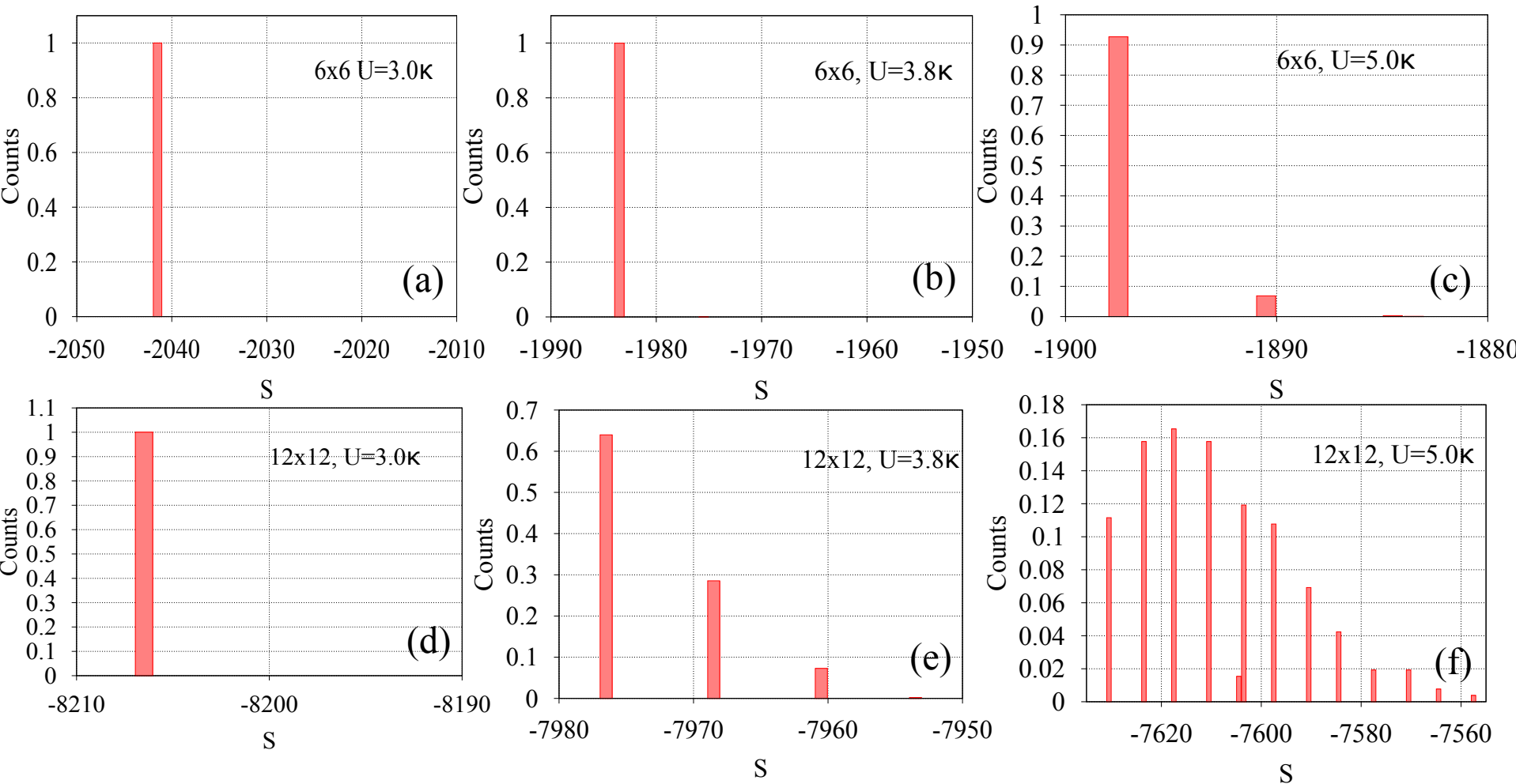


6x6 lattice,  $\alpha=0.01$

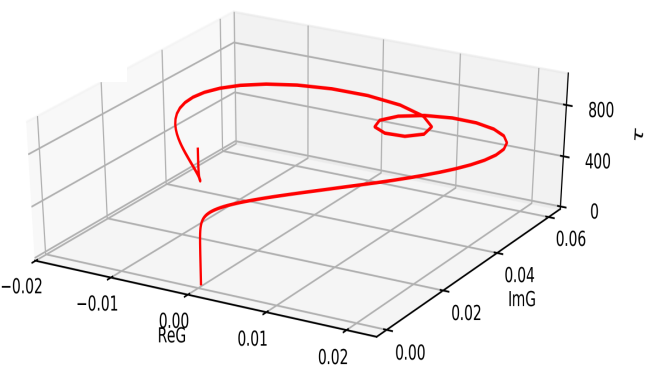
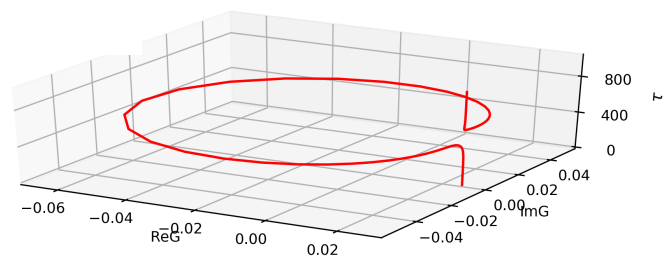
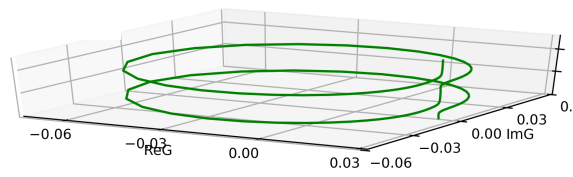
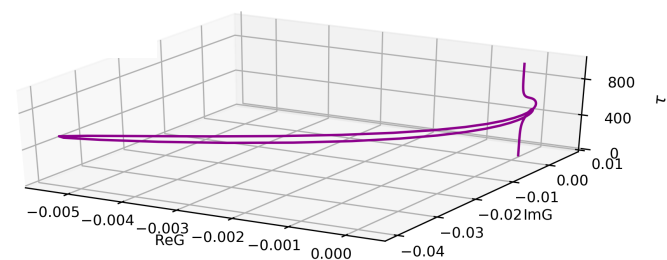
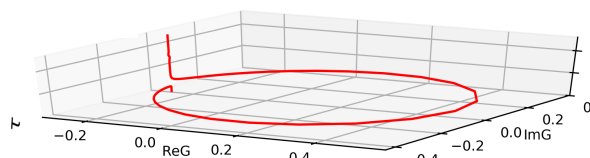
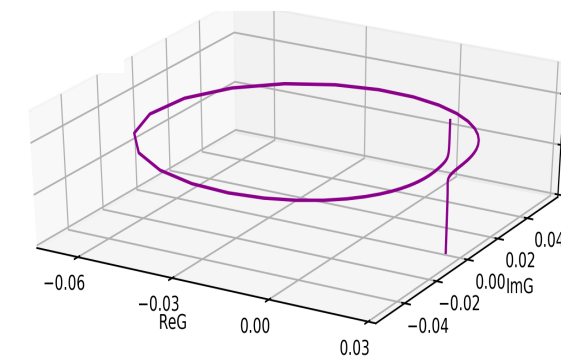
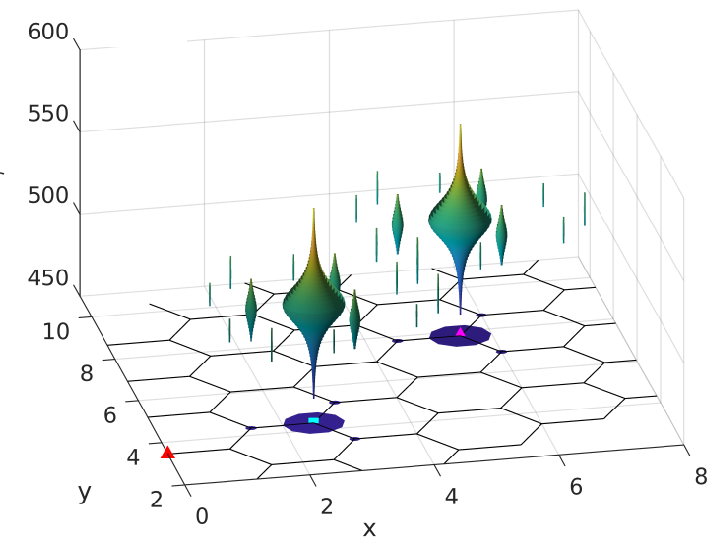
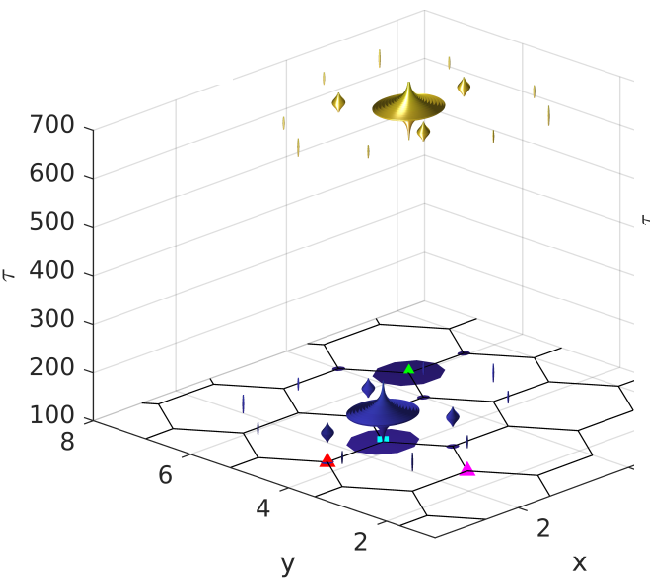
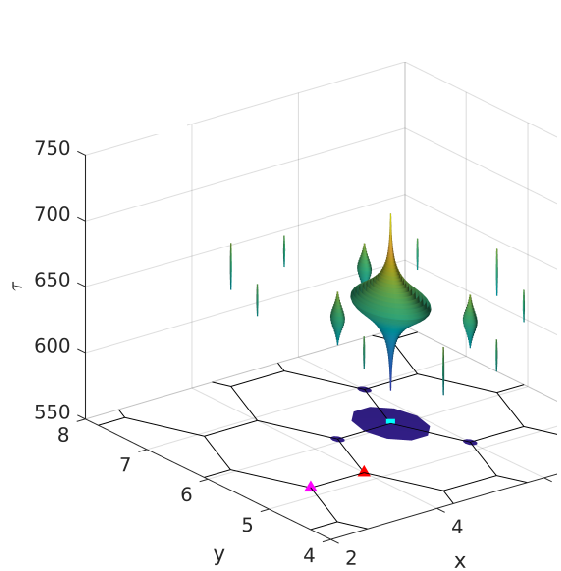


6x6 lattice,  $\alpha=0.01$

# Dominant charge-coupled field



$$\alpha=0.9$$



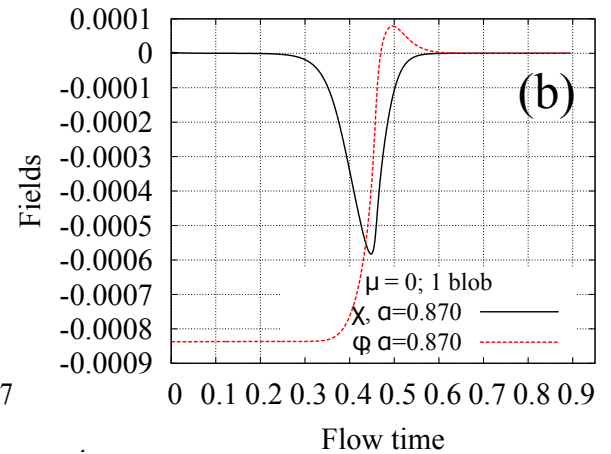
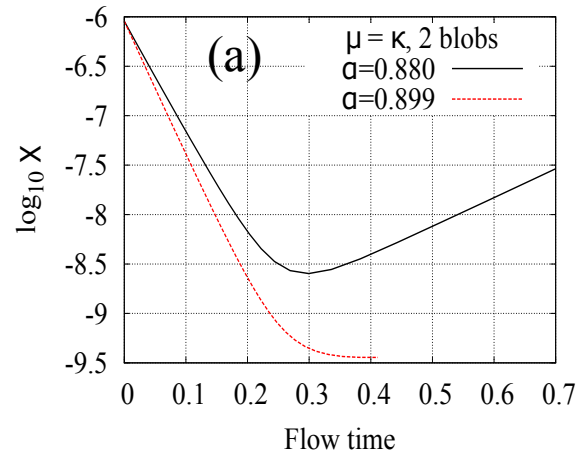
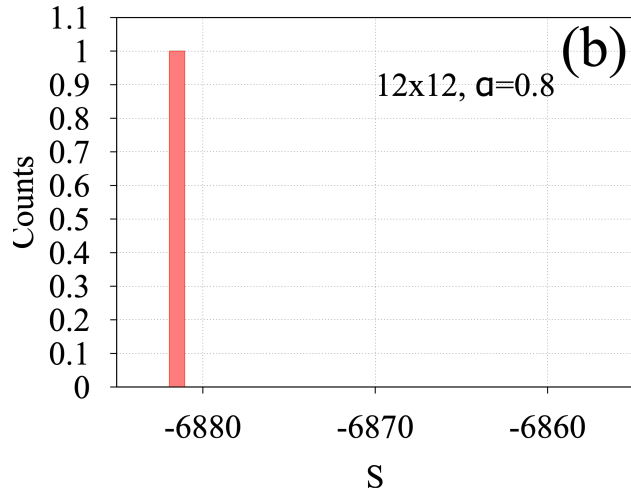
$$g(x, y, \tau) = -\langle \hat{a}_x(\tau) \hat{a}_y^\dagger(\tau) \rangle$$

$$W(x, y) = \frac{1}{2\pi i} \int_0^\beta \frac{1}{g(x, y, \tau)} \frac{\partial g(x, y, \tau)}{\partial \tau} d\tau$$

$\alpha=0.9$



# Optimal regime: $\alpha=0.8$

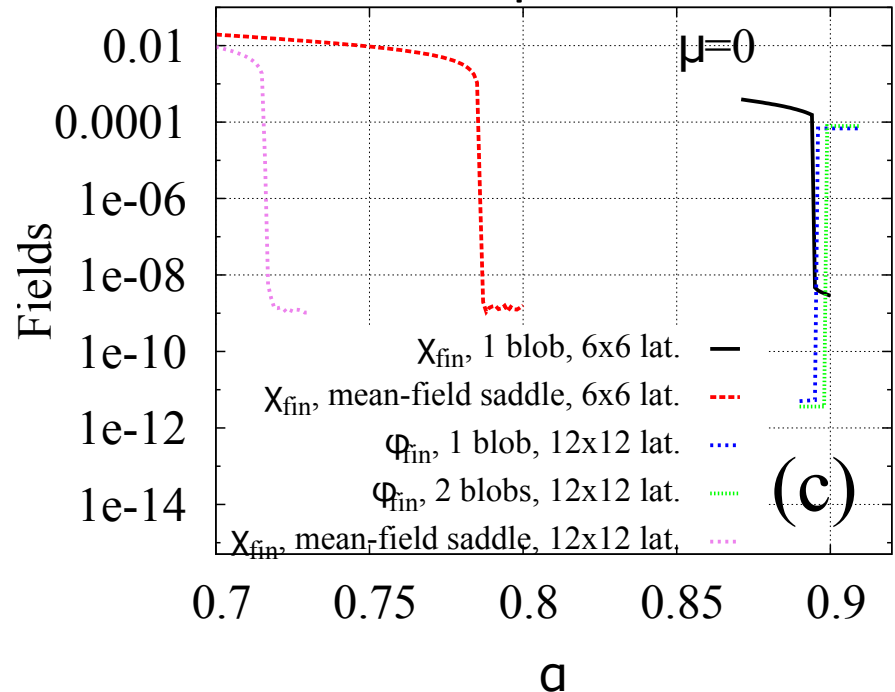


$U=3.8$

## Summary

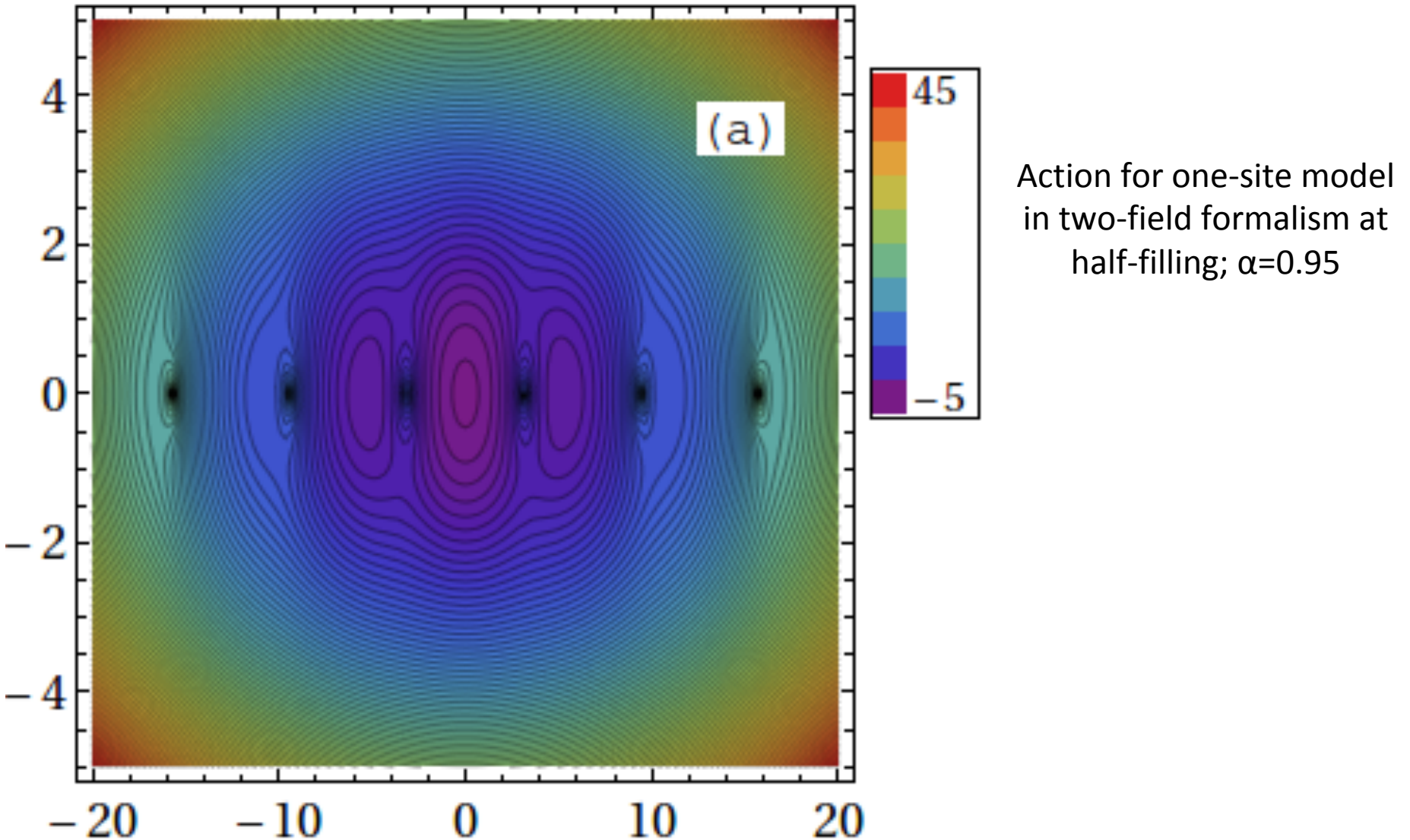
- 1) Optimal regime with only 1 important saddle exists at intermediate values of alpha parameter.
- 2) If charge-coupled field dominates, it is possible to build complete semi-analytical saddle point approximation.

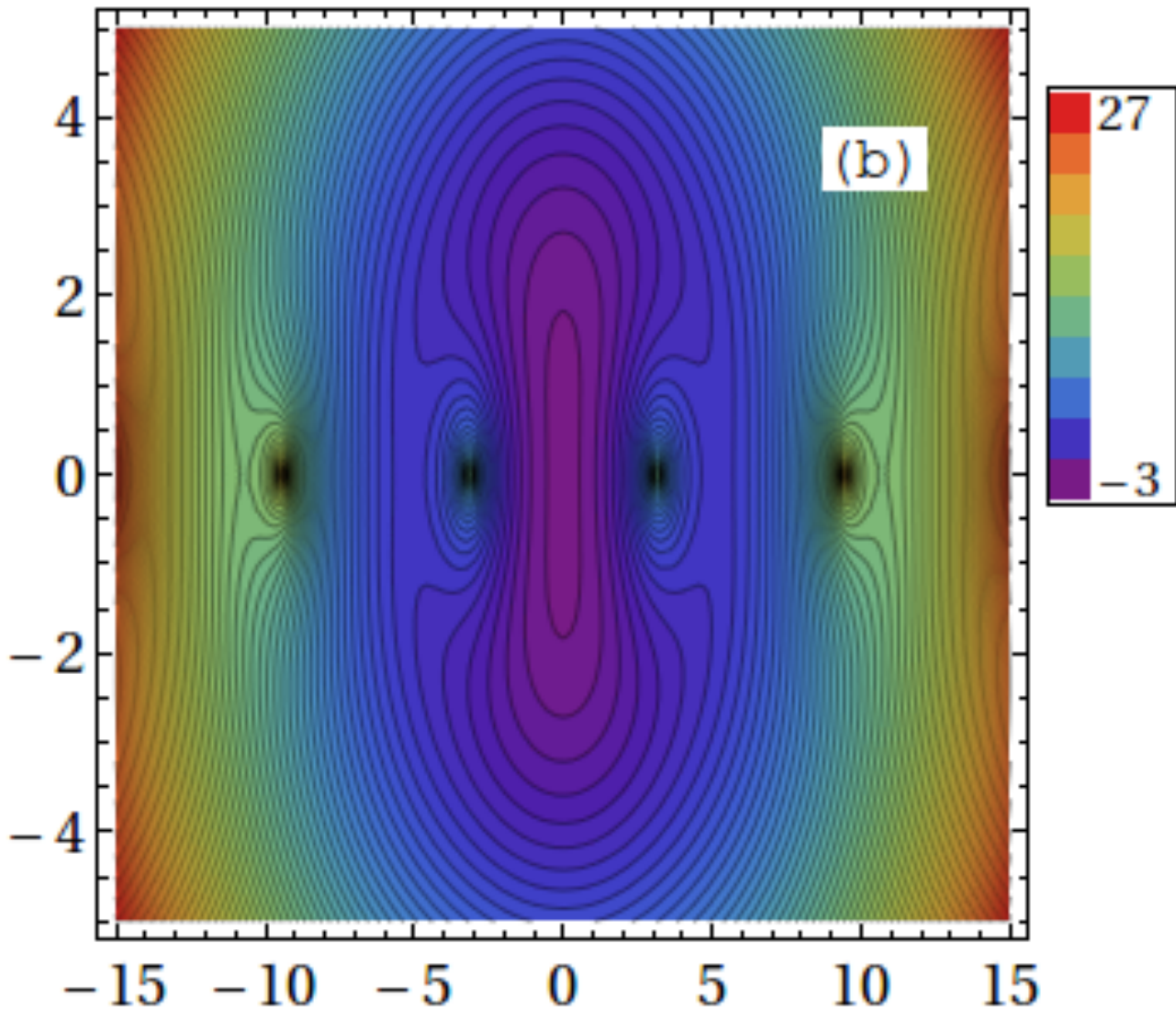
## Flow examples



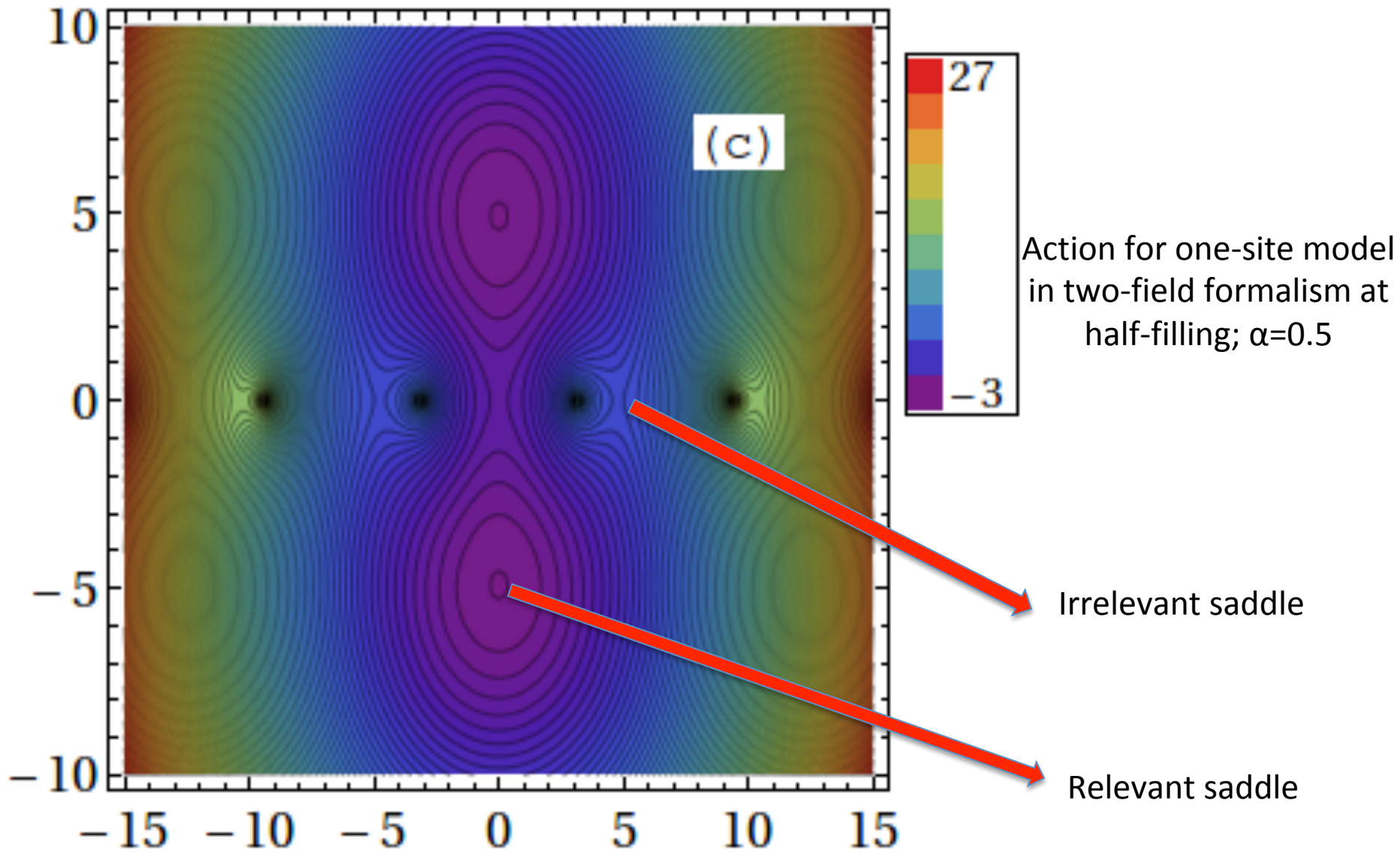
# Stokes phenomenon at half-filling

Relevant saddles points are the local minima of the action if we are bounded within  $\mathbb{R}^N$



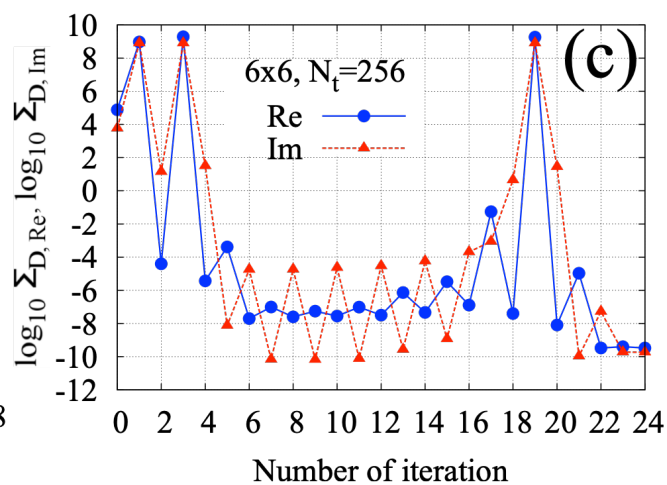
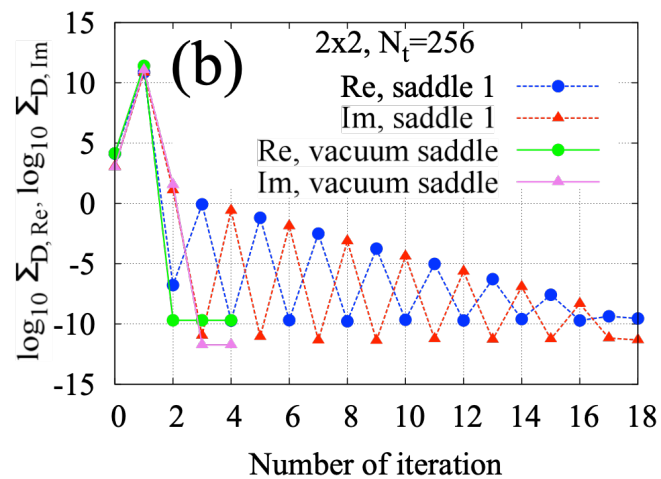
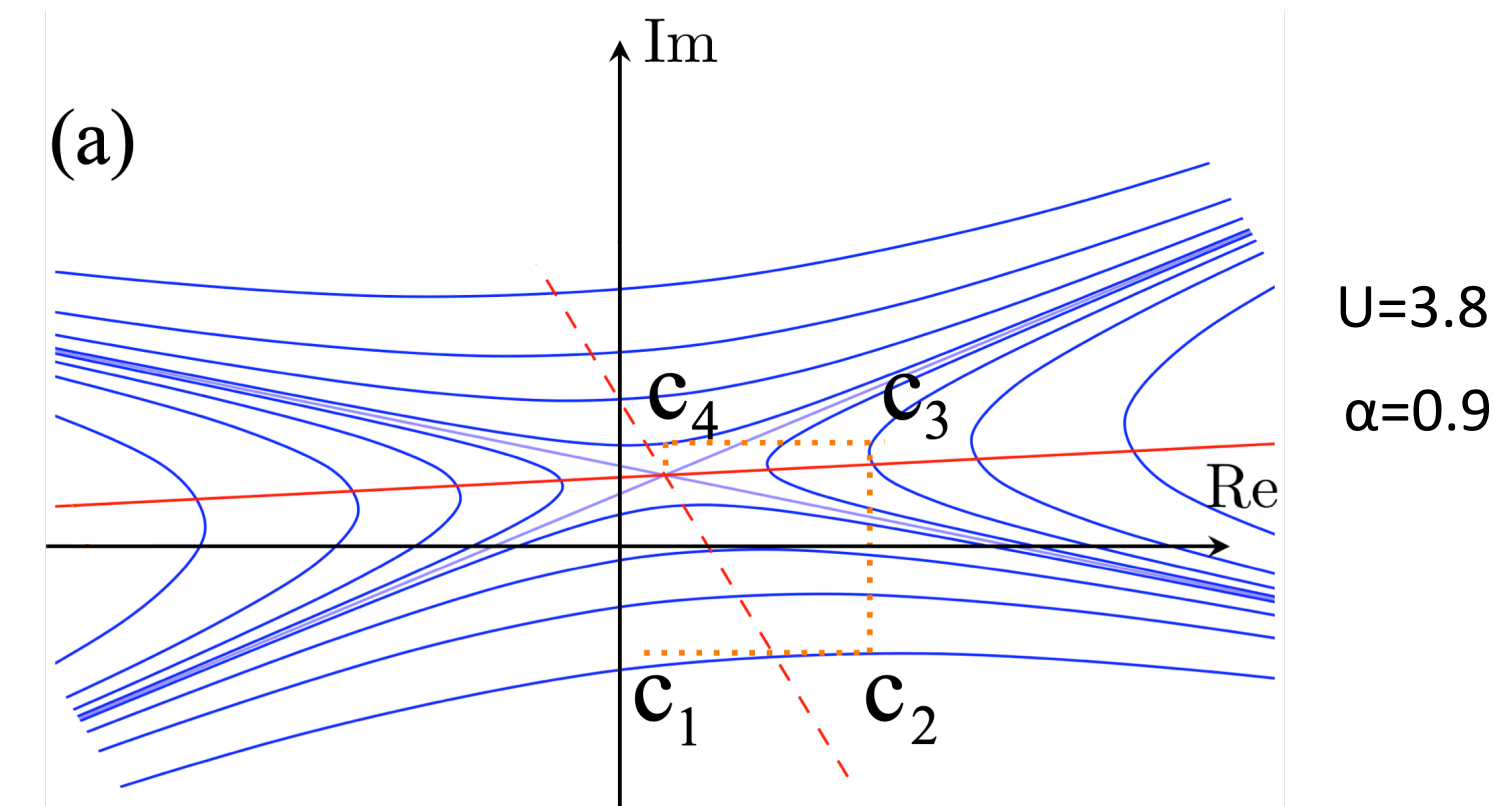


Action for one-site model  
in two-field formalism at  
half-filling;  $\alpha=0.8$





# Saddles points away of half-filling



# Saddles points away of half-filling: convergence of iterations

Hessian matrix at saddle point:

$$\Gamma = \begin{pmatrix} A & C \\ C & B \end{pmatrix}$$

$\frac{\partial^2 \text{Re}S}{\partial \Phi_i^{(R)} \partial \Phi_j^{(R)}}$ 
 $\frac{\partial^2 \text{Re}S}{\partial \Phi_i^{(R)} \partial \Phi_j^{(I)}}$ 
 $\frac{\partial^2 \text{Re}S}{\partial \Phi_i^{(I)} \partial \Phi_j^{(I)}}$

A and (-B) should be positive-definite, also the eigenvalues of the matrix:

$$A^{-1}CB^{-1}C$$

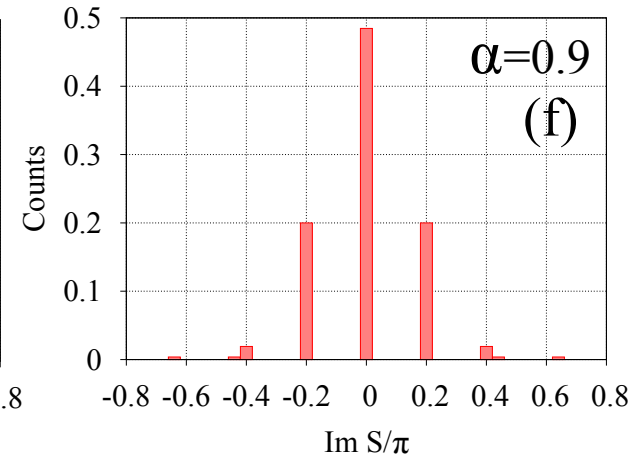
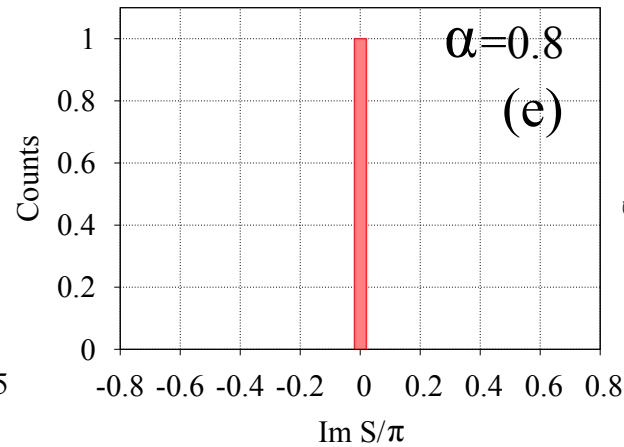
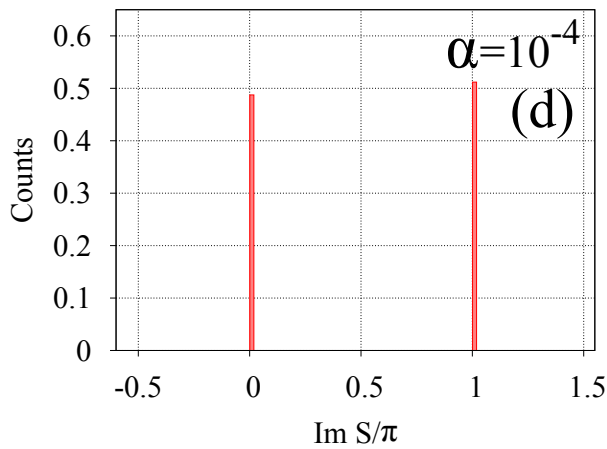
should satisfy the condition:

$$|\lambda_i| < 1$$

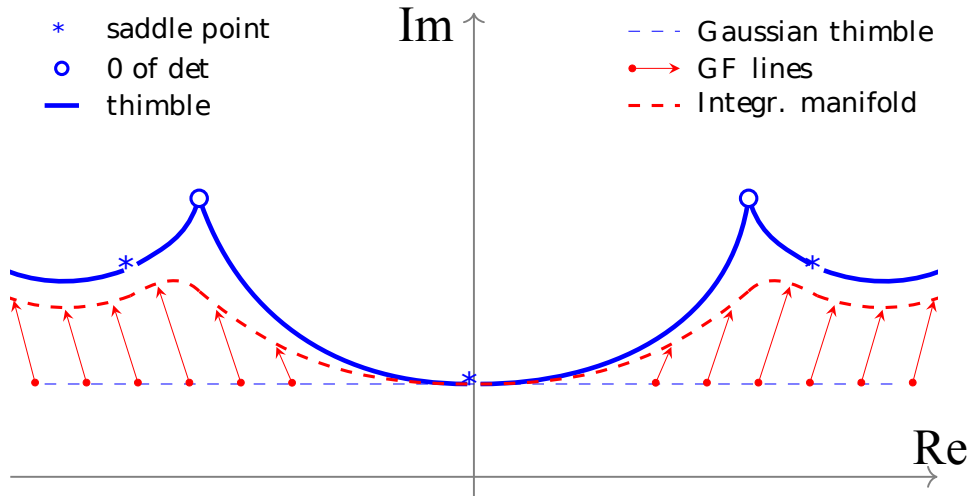
In 1D case in means:

$$|\arg \partial^2 S|_{z_\sigma}| < \pi/4$$

# $\alpha$ -dependence at van Hove singularity



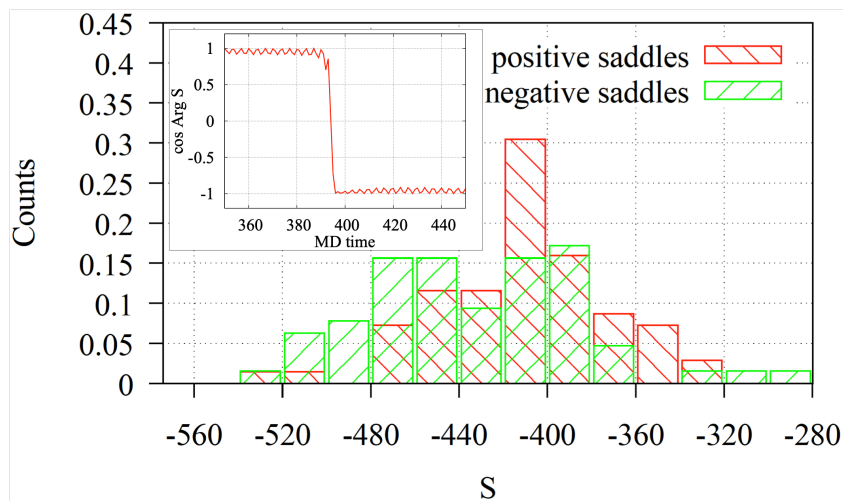
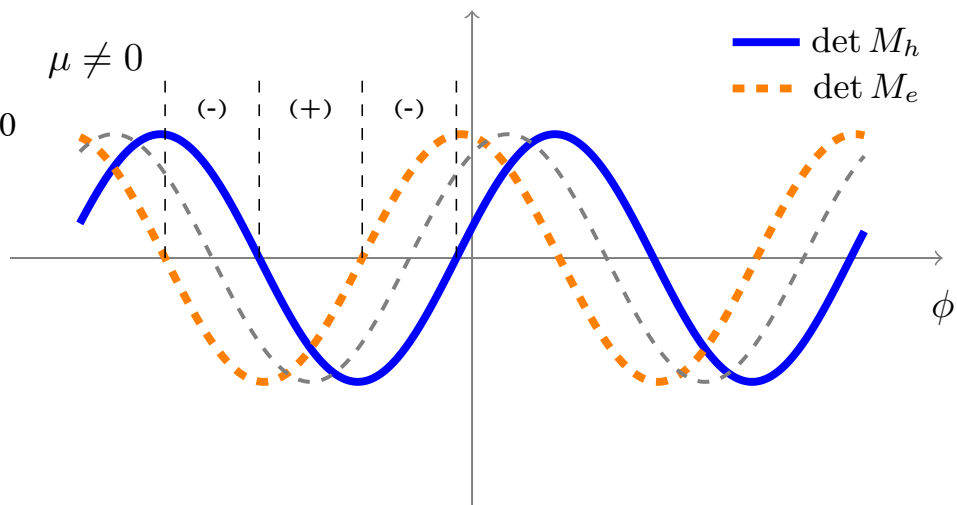
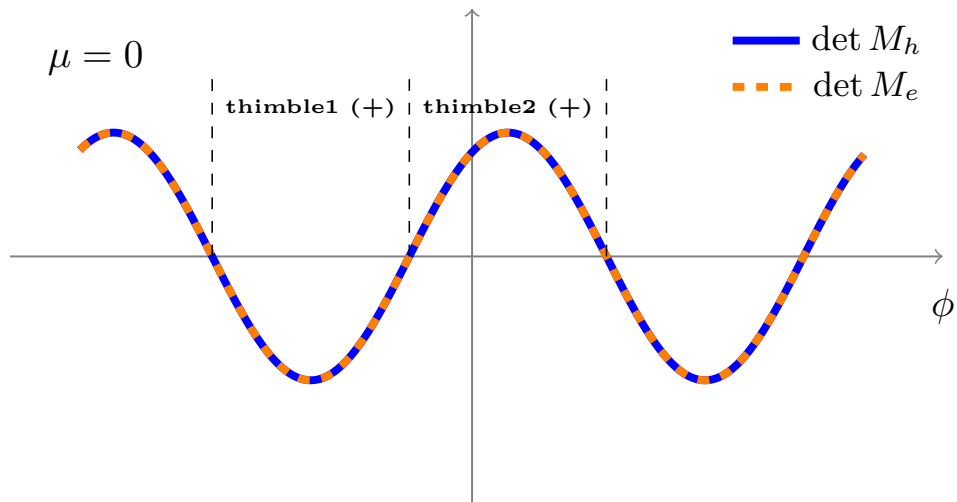
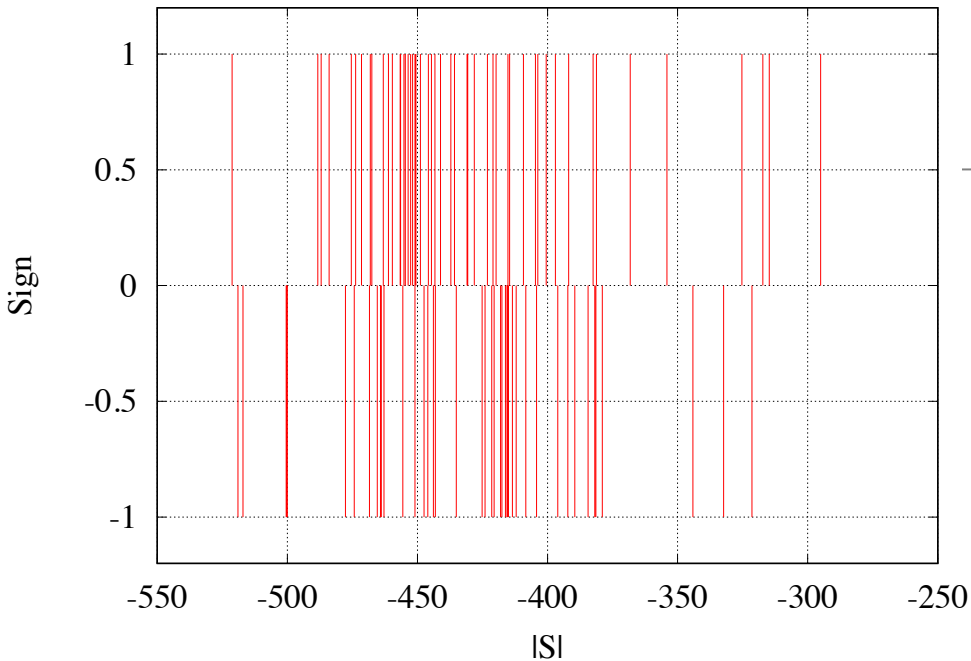
$U=3.8$



Search iterations  
are launched  
starting from  
Gaussian thimble  
attached to vacuum:

The distribution is  
not exact!

# Dominant spin-coupled field

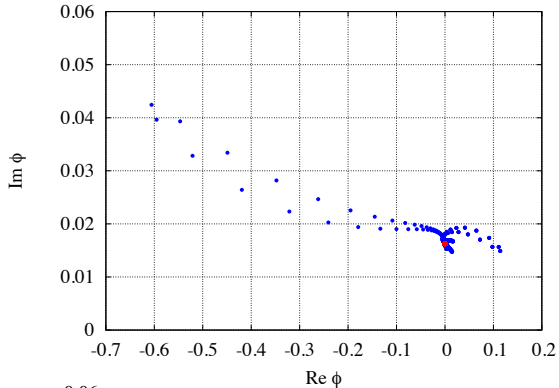


6x6 lattice,  $N_t=256$ ,  $U=3.8$ ,  
 $\beta=20.0$ ,  $\mu=1.0$ ,  $\alpha=0.0001$



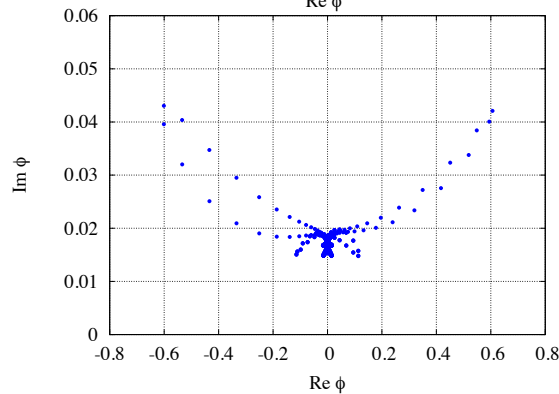
# Dominant charge-coupled field

$\alpha=0.9$ ,  $6 \times 6 \times 256$  lattice,  $U=3.8$ ,  $\beta=20.0$ ,  $\mu=1.0$

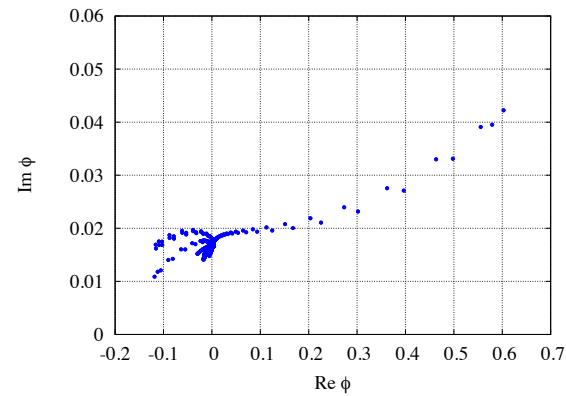


Different classes  
of saddle points:

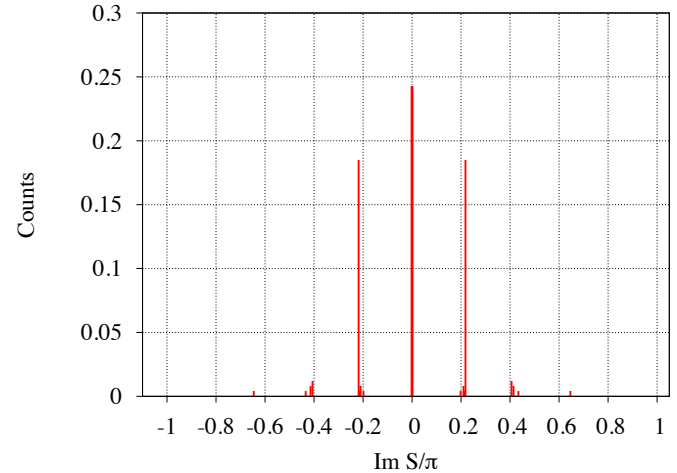
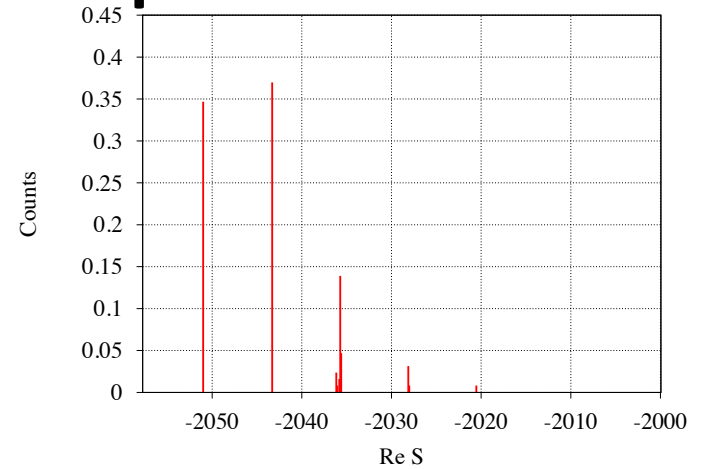
“0” and “↓”



“↑↓”



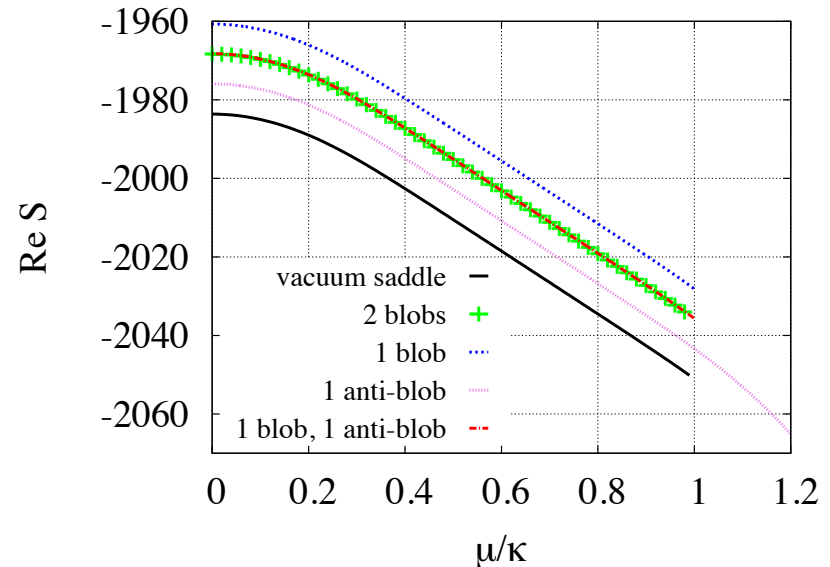
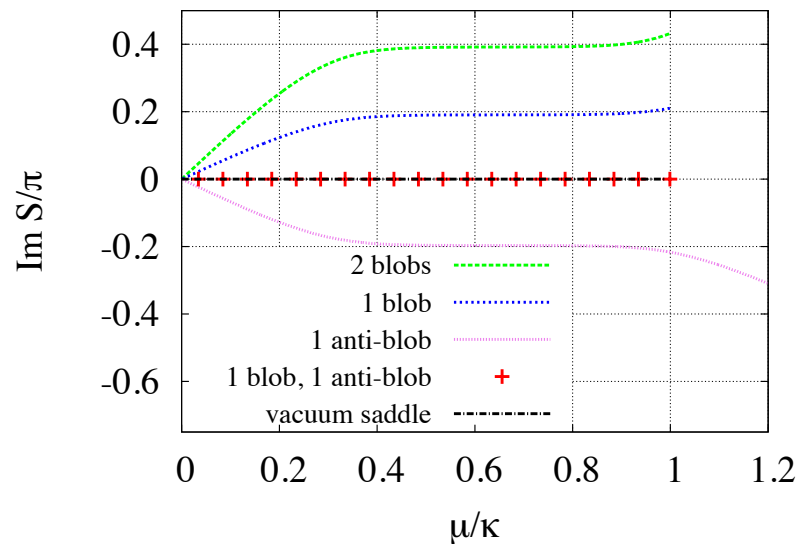
“↑↑”



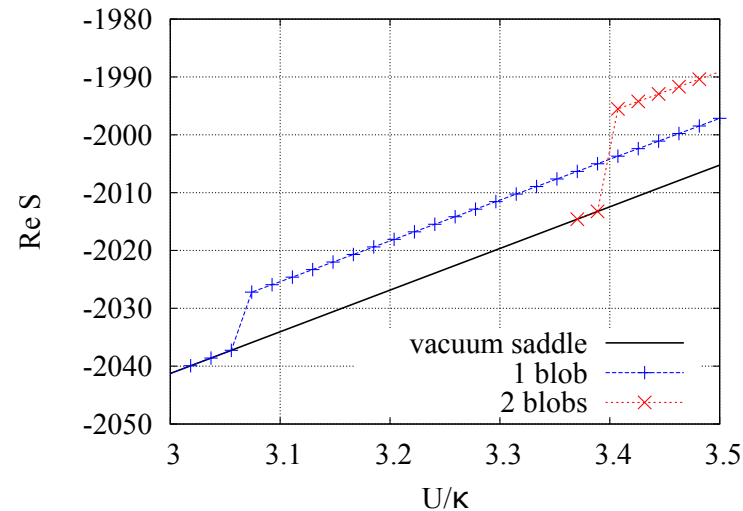
Within the saddle point approximation, saddles with smaller phases will always dominate within the class with fixed weight: more variants with smaller phase (↑↑ and ↓↓ vs ↓↑ + ↑↓).

# Saddle points and phase transitions

Dependence of saddle points on chemical potential:

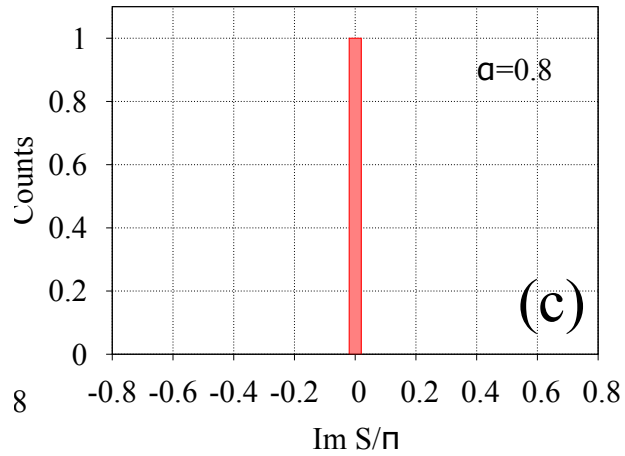


Dependence of saddle points on interaction strength:

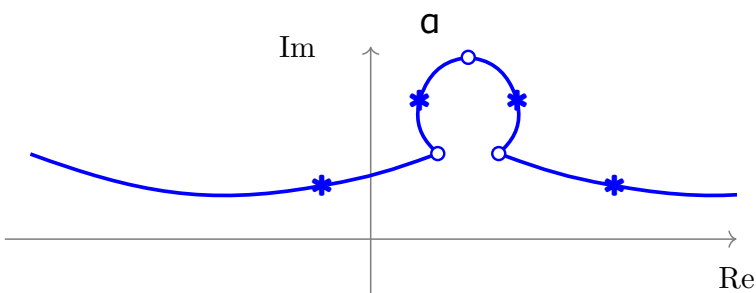
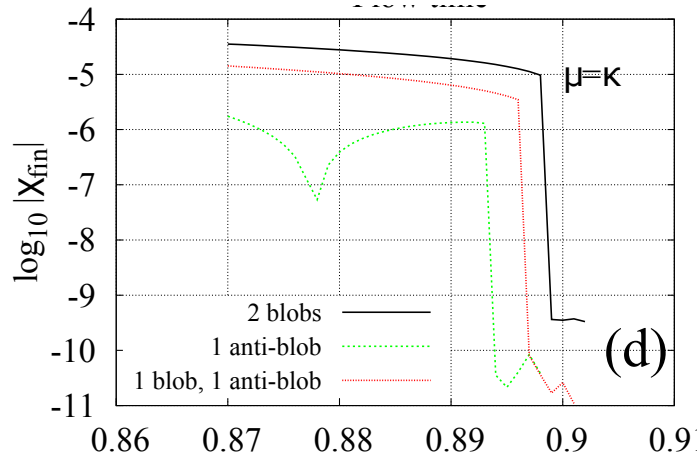


$\alpha=0.9$

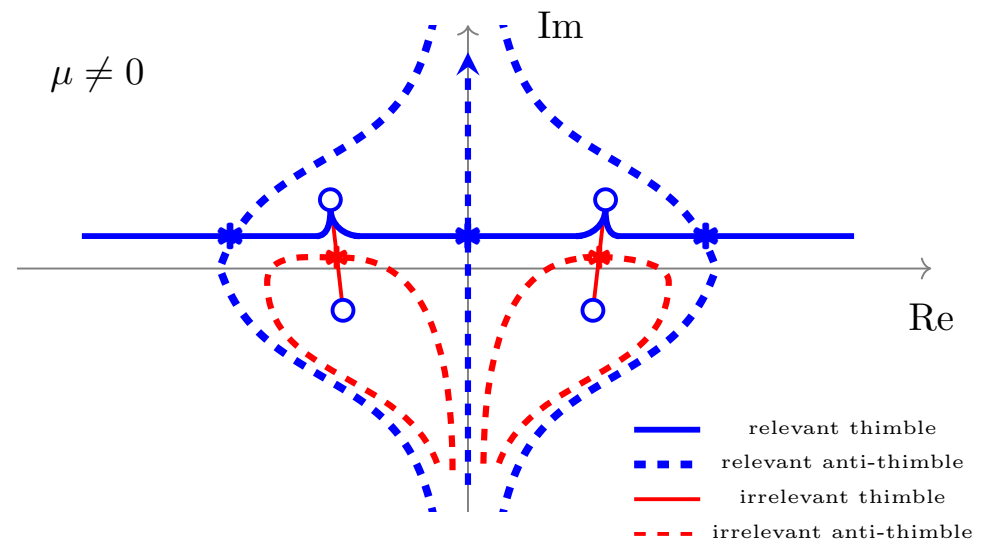
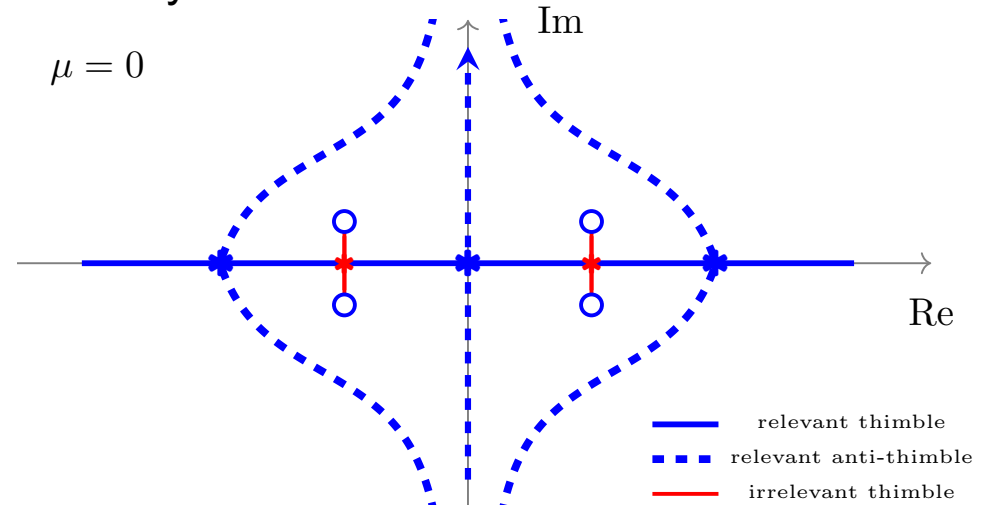
# Optimal regime: $\alpha=0.8$



Again decay in Re  $\chi$  direction:



Non-vacuum saddles are either irrelevant or “vertically oriented”

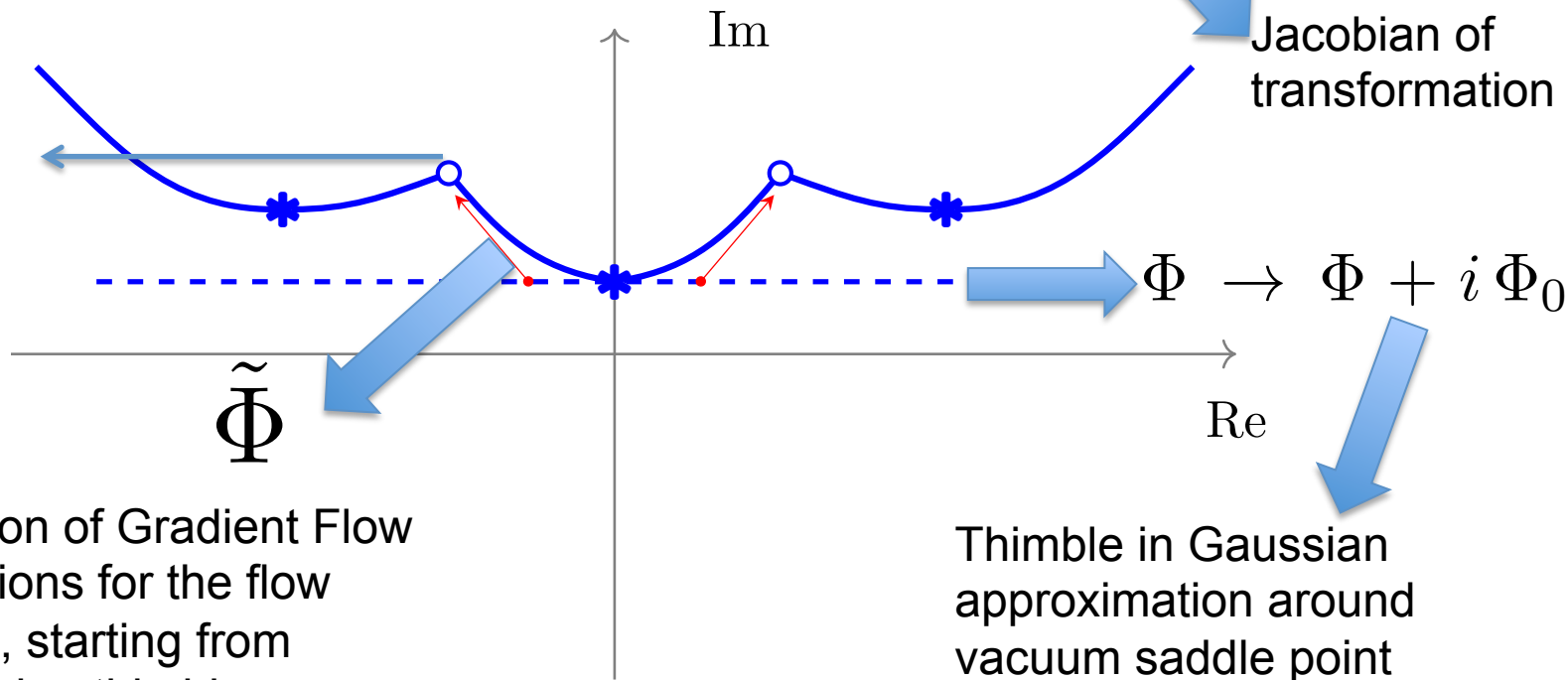


# HMC with gradient flow

Approximates thimble with solution of Gradient Flow equations (following arXiv: 1609.01730):

$$\mathcal{Z} = \int_{\mathbb{R}^N} \mathcal{D}\Phi e^{-S[\Phi+i\Phi_0]} = \int_{\mathbb{R}^N} \mathcal{D}\Phi e^{-S[\tilde{\Phi}]} \det J.$$

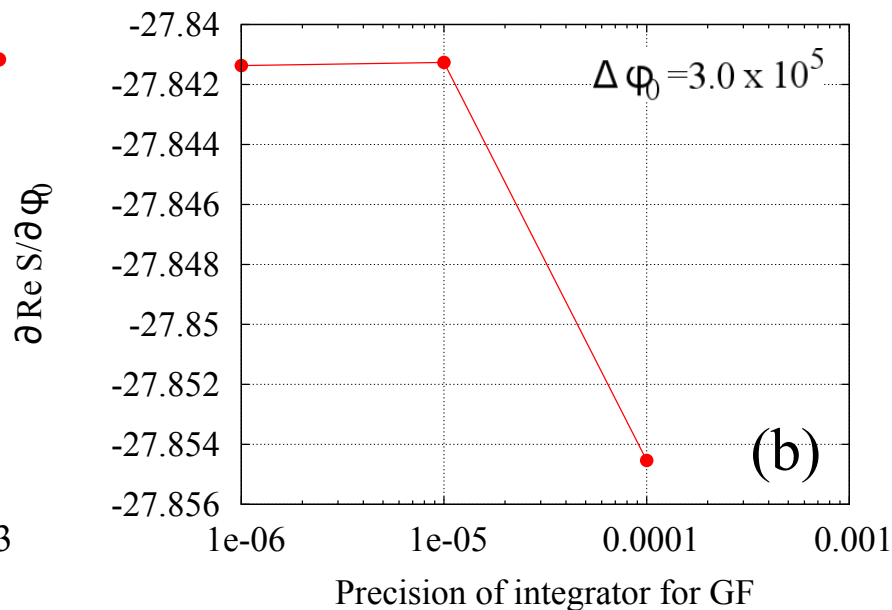
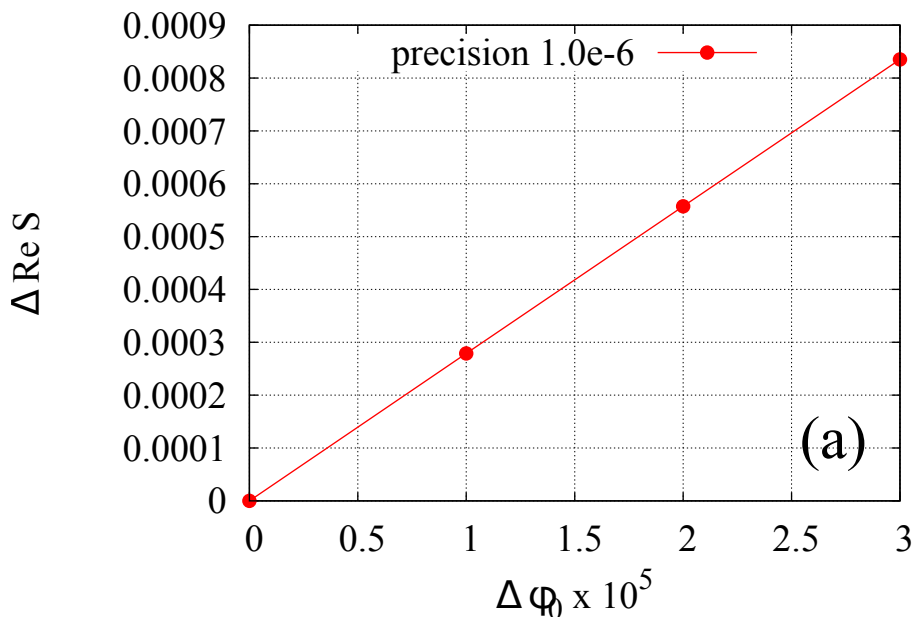
Zeros of determinant can cause ergodicity issues



$$\langle \mathcal{O} \rangle = \frac{\langle \mathcal{O} e^{i \operatorname{Im}(-S + \ln \det J) + \operatorname{Re}(\ln \det J)} \rangle}{\langle e^{i \operatorname{Im}(-S + \ln \det J) + \operatorname{Re}(\ln \det J)} \rangle}$$

# HMC with gradient flow: calculation of derivatives

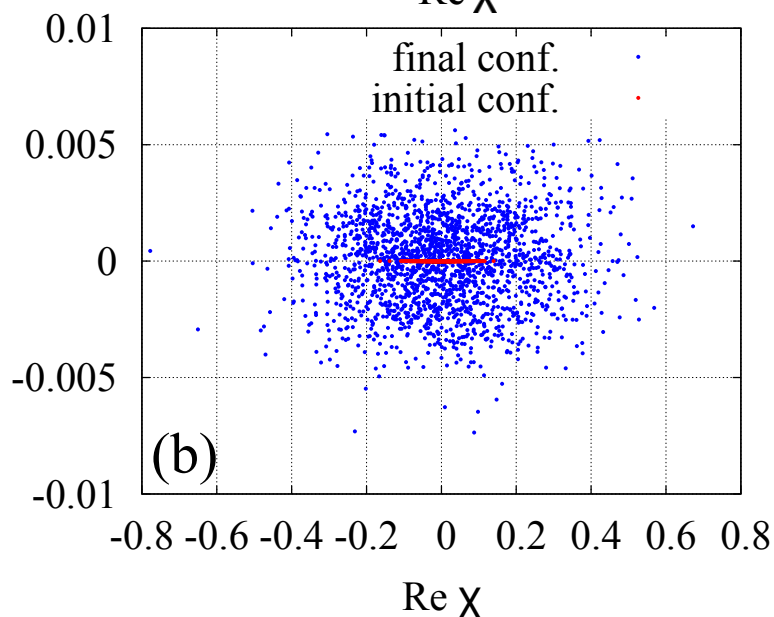
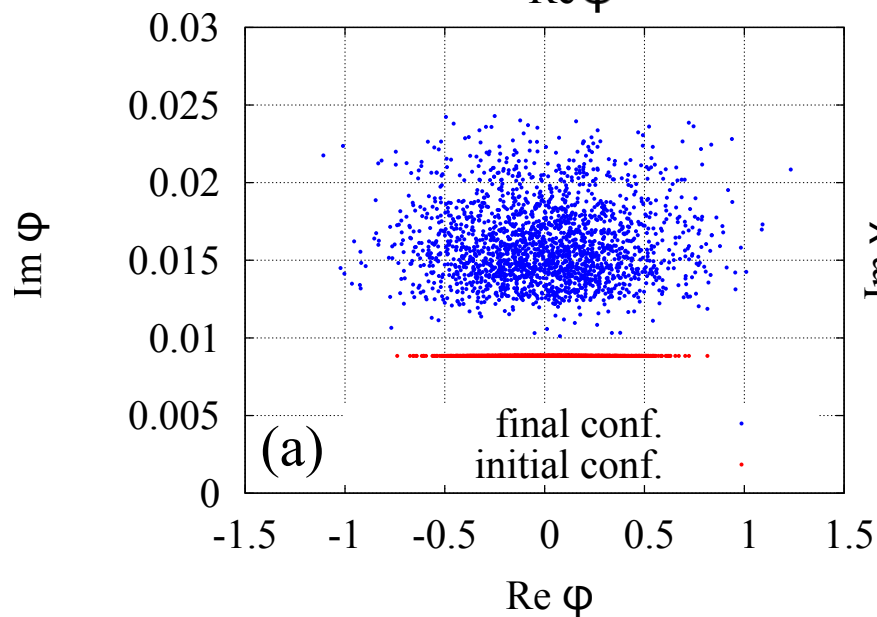
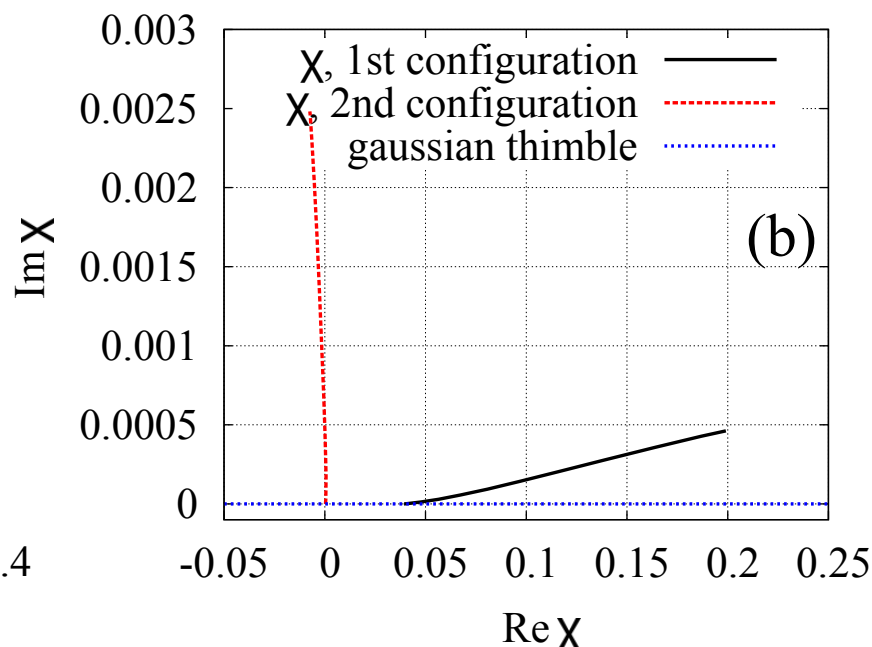
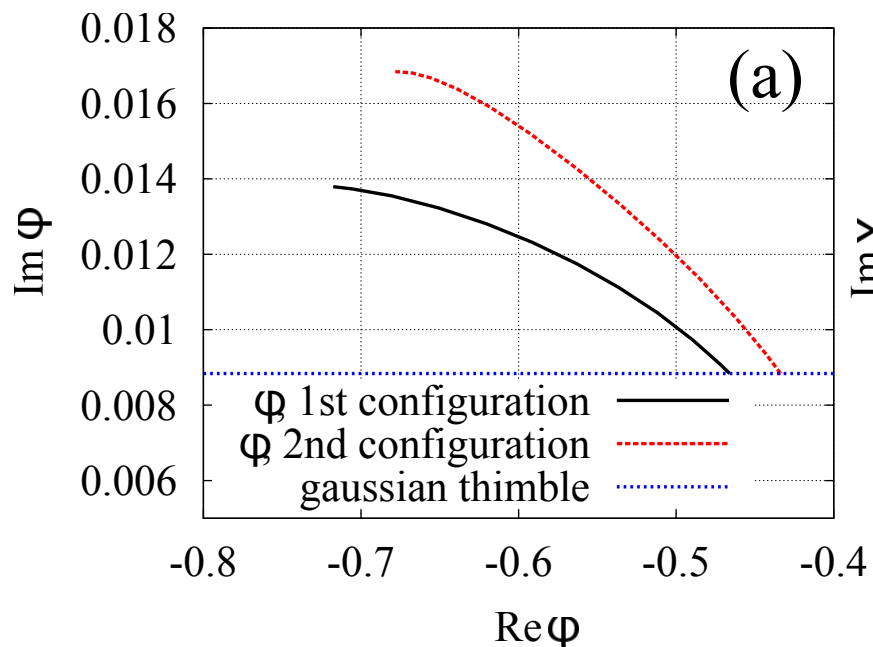
$$\partial \text{Re} S[\tilde{\Phi}(\Phi + \Phi_0)] / \partial \Phi_i$$



Gradient Flow equations are solved for all individual shifts of auxiliary fields, to compute derivatives of the final action with respect to initial fields. Molecular dynamics for initial fields uses these derivatives.

Scaling:  $C_T C_{\text{MD}} N_s^4 N_t^2$  instead of  $N_s^3 N_t^1$  in BSS-QMC

# HMC with gradient flow: examples




# HMC with gradient flow: benchmarks (1)


2x2x256 lattice,  $U=2.0$ ,  $\beta=20.0$ ,  $\mu=1.0$

	Kinetic energy	Spin-spin correlation
Exact Diagonalization	19.5781	-0.14624
BSS-QMC (ALF)	$19.587 \pm 0.002$	$-0.1466 \pm 0.0008$
HMC with flow $\alpha=1.0$	$19.65 \pm 0.31$	$-0.112 \pm 0.0069$
HMC with flow $\alpha=0.8$	$19.52 \pm 0.17$	$-0.142 \pm 0.0062$

Comparison of observables with BSS-QMC and Ex. Diag.



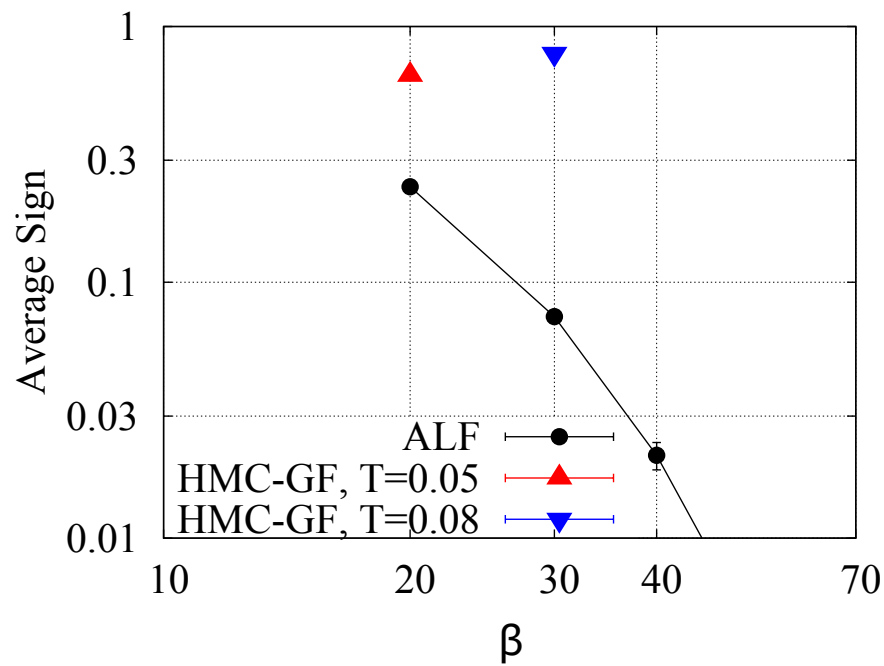
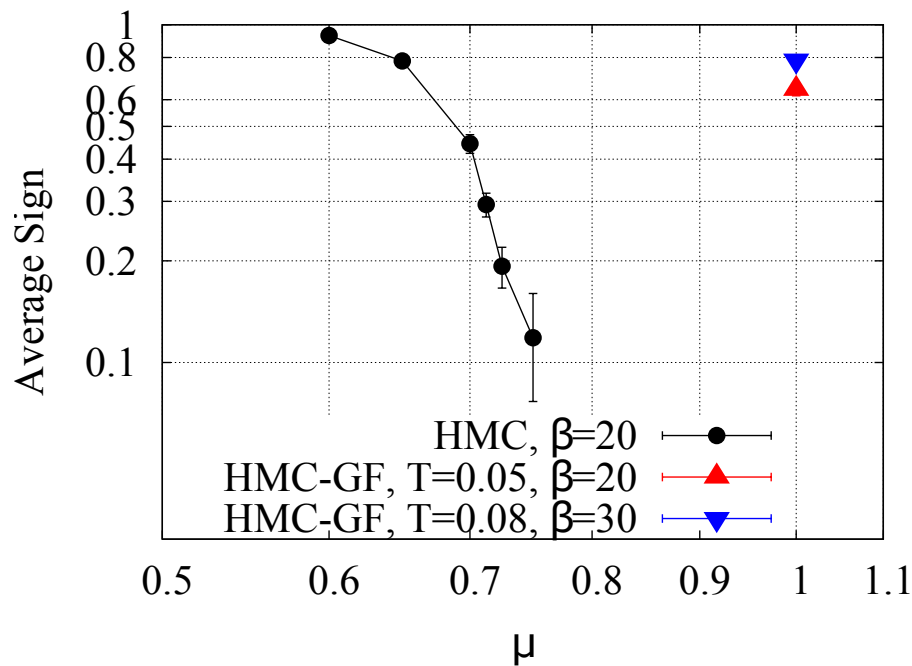
Comparison of average sign with BSS-QMC for discrete fields



	cos Im S	cos Arg J	Sign <sub>z</sub>
BSS-QMC (ALF)	$0.2363 \pm 0.0032$		$0.2363 \pm 0.0032$
HMC with flow $\alpha=1.0$	$0.9627 \pm 0.0038$	$0.427 \pm 0.014$	$0.351 \pm 0.015$
HMC with flow $\alpha=0.8$	$0.797 \pm 0.022$	$0.915 \pm 0.008$	$0.644 \pm 0.028$

# HMC with gradient flow: benchmarks (2)

2x2x2x256, 2x2x2x384 lattice;  $U=2.0$ ,  $\beta=20.0, 30.0$ ;  $\mu=1.0$



Also, recent tests on 2x4x2x256 lattice showed average sign  $> 0.7$

Possible problems due to growth of fluctuations of Jacobian:

$$N_t=256: \langle \cos \text{Arg } J \rangle = 0.915 \pm 0.008, D_J=1.115$$

$$N_t=384: \langle \cos \text{Arg } J \rangle = 0.823 \pm 0.018, D_J=1.68$$



# Summary

- 1) Set of algorithms for fast solution of GF equations was developed.
- 2) Using this set of algorithm we could find saddle points both at half-filling at non-zero chemical potential. Thus we could study the properties of saddle point decomposition approaching continuum and thermodynamic limit.
- 3) There is optimal regime at intermediate values of alpha around 0.8, where only vacuum is important in overall sum (at half filling this result is numerically exact).
- 4) In optimal regime the ergodicity issues are weak enough for HMC-CG could reproduce exact diagonalization.
- 5) Further directions: Hubbard model on square lattice, QCD (?)

