

locality and multi-level sampling of hadronic correlators

Marco Cè

Helmholtz-Institut Mainz, Johannes Gutenberg-Universität Mainz

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references

based on work with L. Giusti and S. Schaefer

- Phys. Rev. D **93** (2016) 094507 [arXiv:1601.04587]
- PoS(LATTICE2016)263 [arXiv:1612.06424]
- Phys. Rev. D **95** (2017) 034503 [arXiv:1609.02419]
- EPJ Web Conf. **175** (2018) 01003 [arXiv:1710.09212]
- EPJ Web Conf. **175** (2018) 11005 [arXiv:1711.01592]

and ongoing work, not discussed in this talk

motivations

fermions in Monte Carlo simulations

the path integral of Euclidean, lattice-regulated QCD

$$\mathcal{Z} = \int \mathcal{D}[U, \psi, \bar{\psi}] \exp \left\{ -S_g[U] - \int d^4x \bar{\psi} D \psi \right\}$$

to apply Monte Carlo methods, fermions are **integrated out analytically**

$$\mathcal{Z} = \int \mathcal{D}[U] \det D \exp \{ -S_g[U] \}$$

with $\det D$ typically simulated with pseudofermions

[Weingarten 1981]

$$\det \{ D^\dagger D \} \sim \int \mathcal{D}[\phi, \phi^\dagger] \exp \left\{ - \int d^4x |D^{-1} \phi|^2 \right\}$$

and Wick's theorem applies to fermionic observables, e.g.

$$\langle [\bar{\psi} \gamma_5 \psi](x) [\bar{\psi} \gamma_5 \psi](0) \rangle_{U, \psi, \bar{\psi}} = \langle D^{-1}(0, x) \gamma_5 D^{-1}(x, 0) \gamma_5 \rangle_U$$

⇒ **locality is not manifest**

- the fermion determinant $\det D$ is a non-local functional of the gauge field U
- fermion propagators D^{-1} are non-local functionals of the gauge field U

fermions in Monte Carlo simulations

in the **non-singlet pseudoscalar meson** sector ($P(x) = [\bar{\psi}\gamma_5\psi](x)$)

$$\sum_{\vec{x}} \langle P(x)P(0) \rangle \sim e^{-M_\pi|x_0|} \quad \text{for } x_0 \rightarrow \infty$$

while the variance behaves like a $\pi\pi$ state

$$\sigma_{PP}^2 = \sum_{\vec{x}, \vec{y}} \langle P(x)P(0)P(y)P(0) \rangle - \left[\sum_{\vec{x}} \langle P(x)P(0) \rangle \right]^2 \sim e^{-2M_\pi|x_0|}$$

⇒ special rôle of pions: **no signal-to-noise ratio (S/N) problem**

compare e.g. correlators of gluon operators, or Wilson loops, that have constant variance with distance

⇒ the quark propagator decays with distance on every single gauge configuration

[Parisi 1984]

$$\|D^{-1}\|(x, 0) = [D^{\dagger-1}D^{-1}]^{1/2}(x, 0) \sim e^{-M_\pi/2|x|}$$

fermions in Monte Carlo simulations

still, **S/N problem** in other fermionic observables

[Parisi 1984; Lepage 1989]

- pseudoscalar mesons with non-zero momentum
- vector current correlator, e.g. $g - 2$ hadronic vacuum polarization computation
- flavour-singlet mesons: the variance of disconnected contributions is not suppressed with distance
- nucleon propagator: $S/N \sim \exp\left\{-[M_N - \frac{3}{2}M_\pi]|x_0|\right\}$
 - ⇒ worsening towards physical pion masses
 - ⇒ connection to sign problem at positive baryon chemical potential
- heavy-light mesons

solution for bosonic theories: **multi-level Monte Carlo integration**

[Parisi, Petronzio, Rapuano 1983; Lüscher, Weisz 2001; Meyer 2003; Giusti, Della Morte 2008, 2010]

with fermions, **giving up manifest locality**

⇒ multi-level method are not straightforward to apply

multi-level Monte Carlo integration

introduced for bosonic theories as the multihit algorithm [Parisi, Petronzio, Rapuano 1983]
then generalized as the multi-level algorithm [Lüscher, Weisz 2001; Meyer 2003]

- **domain decomposition** of the lattice:
thick time slices $0, 1, 2, \dots$



- **factorization** of the action $S_g[U] = S[U_0] + S[U_1] + S[U_2] + S[U_3] + \dots$

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- **factorization** of the action $S_g[U] = S[U_0] + S[U_1] + S[U_2] + S[U_3] + \dots$
- **factorization** of $W(C) = \mathbb{L}[U_0]\mathbb{T}[U_1]\mathbb{T}[U_2]\mathbb{L}[U_3]$

$$\langle W(C) \rangle = \langle \mathbb{L} \quad \mathbb{T} \quad \mathbb{T} \quad \mathbb{L} \rangle$$

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- **factorization** of the action $S_g[U] = S[U_0] + S[U_1] + S[U_2] + S[U_3] + \dots$
- **factorization** of $W(C) = \mathbb{L}[U_0]\mathbb{T}[U_1]\mathbb{T}[U_2]\mathbb{L}[U_3]$

$$\langle W(C) \rangle = \langle [\mathbb{L}]_0 [\mathbb{T}]_1 [\mathbb{T}]_2 [\mathbb{L}]_3 \rangle$$

- n_1 level-1 Monte Carlo **updates** and **average** $[\cdot]_i$ in thick time slice i

multi-level Monte Carlo integration

- at level-0 the whole lattice is sampled \Rightarrow standard MC average
- level-1 average

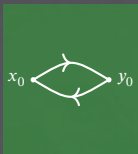
$$[\mathbb{T}]_i \sim \exp\{-\sigma_1 L T_i\}, \quad \sigma_{\mathbb{T}}^2 = \mathcal{O}(1/n_1)$$

- the more the Wilson loop extends,
the more independent thick time slices contribute to the averaging
- **exponential noise reduction** with larger Wilson loops
 \Rightarrow with the right setup, **the S/N problem is solved**

however, locality of the action and of the observables is assumed
but in the theory with fermions, locality is not manifest
 \Rightarrow no straightforward application

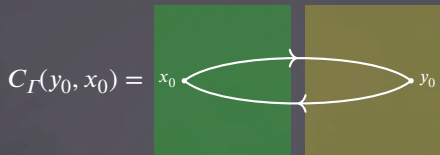
multi-level Monte Carlo with fermions

$$C_I(y_0, x_0) =$$



number of samples n_1 = n_1

multi-level Monte Carlo with fermions



number of samples $n_1 \cdot n_1 = n_1^2$

multi-level Monte Carlo with fermions



number of samples $n_1 \cdot n_1 \cdot n_1 = n_1^3$

multi-level Monte Carlo with fermions



number of samples $n_1 \cdot n_1 \cdot n_1 \cdot n_1 = n_1^4$

\Rightarrow the error is reduced with distance **exponentially**

$$\sigma_{C_I} \sim \left(n_1^{-1/2}\right) \frac{|x_0 - y_0|}{\Delta} e^{-M_\pi |x_0 - y_0|} = e^{-\left(M_\pi + \frac{\ln n_1}{2\Delta}\right) |x_0 - y_0|}$$

- only up to the extent that there is a S/N problem

how? we need a factorization at the block level of

- $\det D$, the quark determinant
- D^{-1} , the quark propagator

locality of the Dirac operator

using the LDU block-decomposition the (Wilson-)Dirac operator

$$D = \begin{pmatrix} D_0 & D_{01} \\ D_{10} & D_1 \end{pmatrix} = \begin{pmatrix} \mathbb{1} & \\ D_{10}D_0^{-1} & \mathbb{1} \end{pmatrix} \begin{pmatrix} D_0 & \\ & D/D_0 \end{pmatrix} \begin{pmatrix} \mathbb{1} & D_0^{-1}D_{01} \\ & \mathbb{1} \end{pmatrix}$$

- ultralocal operator $\Rightarrow D_{01}, D_{10}$ are supported on the boundaries
- $D/D_0 = D_1 - D_{10}D_0^{-1}D_{01}$ is the **Schur complement** of the block D_0

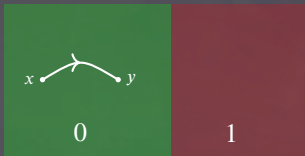
the inverse is block-decomposed in

$$D^{-1} = \begin{pmatrix} D_0^{-1} - D_0^{-1}D_{01}[D/D_0]^{-1}D_{10}D_0^{-1} & -D_0^{-1}D_{01}[D/D_0]^{-1} \\ -[D/D_0]^{-1}D_{10}D_0^{-1} & [D/D_0]^{-1} \end{pmatrix}$$

note: the inverse of D/D_0 is a block in the inverse of D

$$[D/D_0]^{-1} = P_1 D^{-1} P_1$$

quark propagator factorization



$$D^{-1} = \begin{pmatrix} D_0^{-1} - D_0^{-1} D_{01} D_0^{-1} D_{10} D_0^{-1} & -D_0^{-1} D_{01} D_0^{-1} P_1 \\ -P_1 D_0^{-1} D_{10} D_0^{-1} & P_1 D_0^{-1} P_1 \end{pmatrix}$$

two cases:

1. source x and sink y inside region 0 \Rightarrow **disconnected contributions**

$$D^{-1}(y, x) = D_0^{-1}(y, x) - \sum_{z, w \in \partial o} [D_0^{-1} D_{01}](y, z) D^{-1}(z, w) [D_{10} D_0^{-1}](w, x)$$

quark propagator factorization



$$D^{-1} = \begin{pmatrix} D_0^{-1} - D_0^{-1} D_{01} D^{-1} D_{10} D_0^{-1} & -D_0^{-1} D_{01} D^{-1} P_1 \\ -P_1 D^{-1} D_{10} D_0^{-1} & P_1 D^{-1} P_1 \end{pmatrix}$$

two cases:

1. source x and sink y inside region 0 \Rightarrow disconnected contributions

$$D^{-1}(y, x) = D_0^{-1}(y, x) - \sum_{z, w \in \partial 0} [D_0^{-1} D_{01}](y, z) D^{-1}(z, w) [D_{10} D_0^{-1}](w, x)$$

2. source x in region 0, sink y in region 1

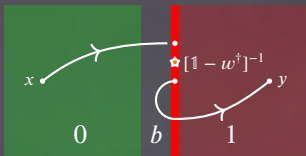
$$D^{-1}(y, x) = - \sum_{z \in \partial 0} D^{-1}(y, z) [D_{10} D_0^{-1}](z, x)$$

quark propagator factorization, 2.



$$D^{-1}(y, x) = - \sum_{z \in \partial 1} D^{-1}(y, z) \left[D_{10} D_0^{-1} \right] (z, x)$$

quark propagator factorization, 2.



$$D^{-1}(y, x) = - \sum_{z \in \partial 1} D^{-1}(y, z) \left[D_{1b} D_0^{-1} \right] (z, x)$$

or equivalently

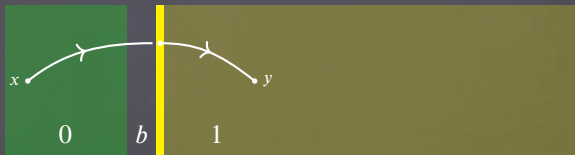
$$D^{-1}(y, x) = - \sum_{z \in \partial 1} D_{\bar{1}}^{-1} \left[1 - w^\dagger \right]^{-1} (y, z) \left[D_{1b} D_0^{-1} \right] (z, x)$$

- **overlapping regions:** $\bar{0} = 0 \cup b$, $\bar{1} = 1 \cup b$
- $w = D_{\bar{1}}^{-1} D_{b0} D_0^{-1} D_{b1}$ is 'small', $\mathcal{O}(e^{-M_\pi \|b\|})$ [Phys. Rev. D 95 (2017) 034503]
 \Rightarrow the Neumann series converges
- the **first term** is completely **factorized**

$$D^{-1}(y, x) \approx - \sum_{z \in \partial 0} D_{\bar{1}}^{-1} (y, z) \left[D_{1b} D_0^{-1} \right] (z, x)$$

quark propagator factorization, 2.

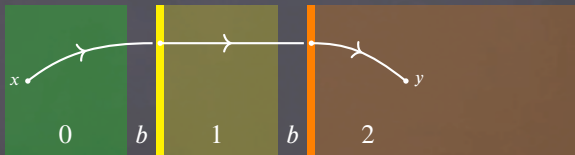
the extension to multiple regions is straightforward



$$D^{-1}(y, x) \approx - \sum_{z \in \partial o} D_1^{-1}(y, z) \left[D_{1b} D_0^{-1} \right](z, x)$$

quark propagator factorization, 2.

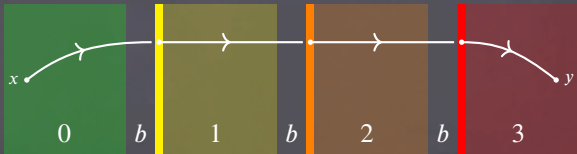
the extension to multiple regions is straightforward



$$D^{-1}(y, x) \approx + \sum_{z \in \partial 0} D_2^{-1}(y, z') \left[D_{2b} D_1^{-1} \right](z', z) \left[D_{1b} D_0^{-1} \right](z, x)$$

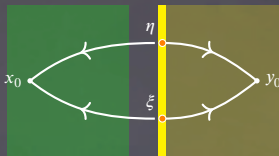
quark propagator factorization, 2.

the extension to multiple regions is straightforward



$$D^{-1}(y, x) \approx - \sum_{z \in \partial o} D_3^{-1}(y, z'') \left[D_{3b} D_2^{-1} \right](z'', z') \left[D_{2b} D_1^{-1} \right](z', z) \left[D_{1b} D_0^{-1} \right](z, x)$$

hadronic propagator factorization, implementation



$$C_I(y_0, x_0) \approx \text{tr} \left\{ \xi^\dagger D_{\bar{1}}^{-1}(\cdot, y_0) \gamma_5 \Gamma D_{\bar{1}}^{-1}(y_0, \cdot) \eta \right. \\ \left. \eta^\dagger D_{1b} D_0^{-1}(\cdot, x_0) \Gamma \gamma_5 D_0^{-1} D_{b1}(x_0, \cdot) \xi \right\}$$

⇒ quark line ‘cutting’

successful factorization obtained with

[Phys. Rev. D 93 (2016) 094507]

- inverse iteration vectors of the Dirac operator in region b
- local deflation subspace (from openQCD)

bad volume scaling ⇒ possibly expensive, further studies needed

note: the (small) bias introduced by any approximation is corrected at level 0

alternative strategy: A. Nada, Lattice 2018 talk

numerical tests



test the multi-level in the quenched theory

⇒ trivial factorization of the action, negligible generation cost
with 64×24^3 , OBCs in time, $a \approx 0.093$ fm, $aM_\pi \approx 0.216$

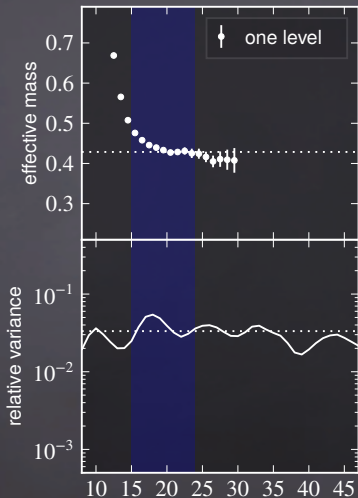
[Phys. Rev. D 93 (2016) 094507]

$n_0 = 50$ global updates and $n_1 = 30$ independent updates of two regions

region 0 = $\{x : x_0 \in (0, 15)\}$ **region 1** = $\{x : x_0 \in (24, T)\}$

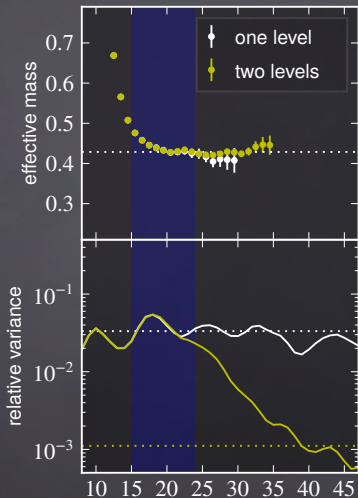
while gauge links in region $b = \{x : x_0 \in (16, 23)\}$ are **frozen**

pseudoscalar correlator with $p^2 = 2$



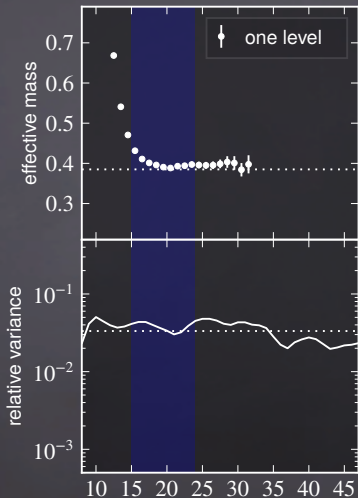
- $n_0 = 50, n_1 = 30$
- stochastic $3d$ -volume sources on time-slice $x_0 = 8a \in$ region 0
- S/N decaying with $\sqrt{M_\pi^2 + p^2} - M_\pi \approx 0.213/a$
- single level average
 \Rightarrow standard reduction of variance
 $\propto 1/n_1$

pseudoscalar correlator with $p^2 = 2$



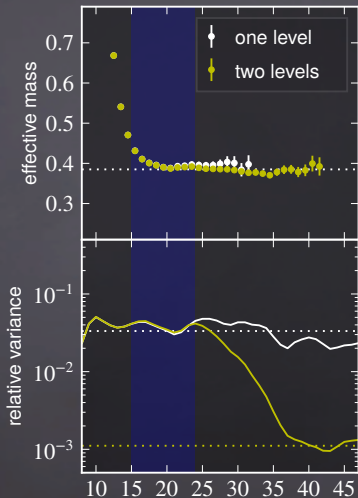
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- S/N decaying with $\sqrt{M_\pi^2 + p^2} - M_\pi \approx 0.213/a$
- single level average \Rightarrow standard reduction of variance $\propto 1/n_1$
- **two levels average** \Rightarrow improved variance reduction, $\propto 1/n_1^2$ for $y_0 \in$ region 1

vector correlator



- $n_0 = 50, n_1 = 30$
- stochastic $3d$ -volume sources on time-slice $x_0 = 8a \in$ region 0
- S/N decaying with
$$M_\rho - M_\pi \approx 0.170/a$$
- single level average
⇒ standard reduction of variance
 $\propto 1/n_1$

vector correlator



- $n_0 = 50, n_1 = 30$
- stochastic $3d$ -volume sources on time-slice $x_0 = 8a \in$ region 0
- S/N decaying with

$$M_\rho - M_\pi \approx 0.170/a$$

- single level average
 \Rightarrow standard reduction of variance
 $\propto 1/n_1$

- **two levels average**
 \Rightarrow improved variance reduction,
 $\propto 1/n_1^2$ for $y_0 \in$ region 1

≈ 1 fm gain, stopping at $n_1 = 30$

\Rightarrow space for more gain

conclusions

using the **locality of the Dirac operator** and the fast decrease of its inverse

- hadronic propagator factorization, including disconnected contributions
- determinant factorization
⇒ multiboson domain-decomposed HMC algorithm
- gradient flow observables

[García Vera, Schaefer 2016]

the theory is 'local enough' for multi-level methods to be applied

- **exponential increase in S/N** w.r.t. standard techniques

having a local formulation has implications beyond S/N and multi-level methods

- factorization in space domains
- 'master field' simulations
- reduced communications on parallel computers

[Lüscher 2017]

thanks
for your attention!



questions?

backup

factorization of fermion determinant

locality at the level of a single gauge link is not needed

it is enough to be able to update extended regions of the lattice **independently**



[Phys. Rev. D **95** (2017) 034503, EPJ Web Conf. **175** (2018) 11005]

given a decomposition in multiple thick time slices,

using that $\|D^{-1}(x, 0)\| \sim e^{-M_\pi|x|/2}$ on every gauge configuration

we can factorize the gauge-link dependence of the determinant of $Q = \gamma_5 D$

with a combination of two main ideas

- domain decomposition
- multiboson algorithm

[Lüscher 2003, 2004]

[Lüscher 1993; Boriçi, de Forcrand 1995; Jegerlehner 1995]

the original multiboson algorithm

lattice QCD realized as the **limit of local bosonic theory**

[Lüscher 1993]

- define a polynomial approximation of $1/z$ in a suitable range

$$P_N(z) = \frac{1 - R_{N+1}(z)}{z} = c_N \prod_{k=1}^{N/2} (z - z_k)(z - z_k^*) \xrightarrow{N \rightarrow \infty} 1/z$$

- approximate $\det\{1/Q^2\}$ with the polynomial $(z_k^{1/2} = \mu_k + i\nu_k)$

$$\det Q^2 \sim \prod_{k=1}^{N/2} \det\{(Q^2 - z_k)(Q^2 - z_k^*)\}^{-1} = \prod_{k=1}^N \det\{(Q - \mu_k)^2 + \nu_k^2\}^{-1}$$

- represents it with N bosonic field $\phi = \{\phi_1, \dots, \phi_N\}$, i.e. **multibosons**

$$\det Q^2 \sim \int \mathcal{D}[\phi, \phi^\dagger] \exp\left\{-\sum_{k=1}^N \int d^4x \left[|(Q - \mu_k)\phi_k|^2 + \nu_k^2|\phi_k|^2\right]\right\}$$

problem: N depends on the condition number of Q^2 , $\simeq (8/am)^2$

with lighter quarks and finer lattices, the number of multiboson fields grows

\Rightarrow the system becomes stiff and autocorrelation grows $\propto N$

[Jegerlehner 1995]

\Rightarrow not currently in use

domain decomposition of fermion determinant

to obtain a theory that is local at the block level

[Phys. Rev. D **95** (2017) 034503, EPJ Web Conf. **175** (2018) 11005]



consider a decomposition in active (**colored**) and buffer (grey) thick time slices, the determinant of the hermitian Wilson–Dirac operator $Q = \gamma_5 D$

$$\det Q = \frac{\det\{\mathbb{1} - w\}}{\prod_a \det\{P_a Q_{\bar{a}}^{-1} P_a\} \prod_b \det Q_b^{-1}}$$

where $Q_{\bar{a}}$ spans the two b regions next to a

domain decomposition of fermion determinant

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$$\det Q = \frac{\det\{\mathbb{1} - w\}}{\prod_a \det\{P_a Q_{\bar{a}}^{-1} P_a\} \prod_b \det Q_b^{-1}}$$

where $Q_{\bar{a}}$ spans the two b regions next to a
and the operator w lives on the internal boundaries of the active regions

neglecting the small $\mathbb{1} - w$,

we can already update different thick time slices independently

domain decomposition, step by step



consider a decomposition in thick time slices

- active regions (colored, a)
- inactive buffers (grey, b)

LDU block-decompose the hermitian Dirac operator $Q = \gamma_5 D$

$$Q = \begin{pmatrix} Q_b & Q_{ba} \\ Q_{ab} & Q_a \end{pmatrix} = \begin{pmatrix} \mathbb{1} & \\ Q_{ab} Q_b^{-1} & \mathbb{1} \end{pmatrix} \begin{pmatrix} Q_b & \\ & S_a \end{pmatrix} \begin{pmatrix} \mathbb{1} & Q_b^{-1} Q_{ba} \\ & \mathbb{1} \end{pmatrix}$$

where $S_a = Q_a - Q_{ab} Q_b^{-1} Q_{ba}$ is the **Schur complement** of the block Q_b

$$\det Q = \det S_a \cdot \det Q_b$$

note: the inverse of S_a is in the block-inverse of Q , i.e. $S_a^{-1} = P_a Q^{-1} P_a$

$$Q^{-1} = \begin{pmatrix} Q_b^{-1} - Q_b^{-1} Q_{ba} S_a^{-1} Q_{ab} Q_b^{-1} & -Q_b^{-1} Q_{ba} S_a^{-1} \\ -S_a^{-1} Q_{ab} Q_b^{-1} & S_a^{-1} \end{pmatrix}$$

domain decomposition, step by step



$$\det Q = \frac{1}{\det S_a^{-1} \cdot \det Q_b^{-1}}$$

what does S_a look like?

$$S_a = Q_a - Q_{ab}Q_b^{-1}Q_{ba}$$

domain decomposition, step by step



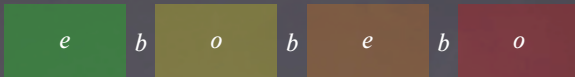
$$\det Q = \frac{1}{\det S_a^{-1} \cdot \det Q_b^{-1}}$$

what does S_a look like?

$$S_a = \begin{pmatrix} \overbrace{\begin{pmatrix} Q_e & -Q_{eb}Q_b^{-1}Q_{be} \\ -Q_{ob}Q_b^{-1}Q_{be} \end{pmatrix}}^{S_e} & \begin{pmatrix} -Q_{eb}Q_b^{-1}Q_{bo} \\ Q_o - Q_{ob}Q_b^{-1}Q_{bo} \end{pmatrix} \\ \underbrace{\hspace{10em}}_{S_o} \end{pmatrix}$$

- partition active regions between even ones (e) and odd ones (o)

domain decomposition, step by step



$$\det Q = \frac{\det \tilde{W}}{\det S_e^{-1} \cdot \det S_o^{-1} \cdot \det Q_b^{-1}}$$

what does S_a look like?

$$S_a = \begin{pmatrix} S_e^{-1} & \\ & S_o^{-1} \end{pmatrix}^{-1} \underbrace{\begin{pmatrix} \mathbb{1} & -S_e^{-1} Q_{eb} Q_b^{-1} Q_{bo} \\ -S_o^{-1} Q_{ob} Q_b^{-1} Q_{be} & \mathbb{1} \end{pmatrix}}_{\tilde{W}}$$

- partition active regions between even ones (e) and odd ones (o)
- precondition with $\text{diag}\{S_e^{-1}, S_o^{-1}\}$

domain decomposition, step by step



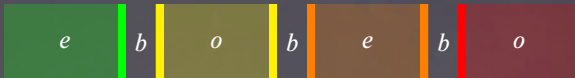
$$\det Q = \frac{\det \tilde{W}}{\det\{P_e Q_{\bar{e}}^{-1} P_e\} \cdot \det\{P_o Q_{\bar{o}}^{-1} P_o\} \cdot \det Q_b^{-1}}$$

what does S_a look like?

$$S_a = \begin{pmatrix} P_e Q_{\bar{e}}^{-1} P_e & \\ & P_o Q_{\bar{o}}^{-1} P_o \end{pmatrix}^{-1} \underbrace{\begin{pmatrix} \mathbb{1} & P_e Q_{\bar{e}}^{-1} Q_{bo} \\ P_o Q_{\bar{o}}^{-1} Q_{be} & \mathbb{1} \end{pmatrix}}_{\tilde{W}}$$

- partition active regions between even ones (e) and odd ones (o)
- precondition with $\text{diag}\{S_e^{-1}, S_o^{-1}\}$
- use the property of the Schur complement

domain decomposition, step by step



$$\det Q = \frac{\det\{1 - w\}}{\det\{P_e Q_{\bar{e}}^{-1} P_e\} \cdot \det\{P_o Q_{\bar{o}}^{-1} P_o\} \cdot \det Q_b^{-1}}$$

what does S_a look like?

$$S_a = \begin{pmatrix} P_e Q_{\bar{e}}^{-1} P_e & \\ & P_o Q_{\bar{o}}^{-1} P_o \end{pmatrix}^{-1} \underbrace{\begin{pmatrix} \mathbb{1} & P_e Q_{\bar{e}}^{-1} Q_{bo} \\ P_o Q_{\bar{o}}^{-1} Q_{be} & \mathbb{1} \end{pmatrix}}_{\tilde{W}}$$

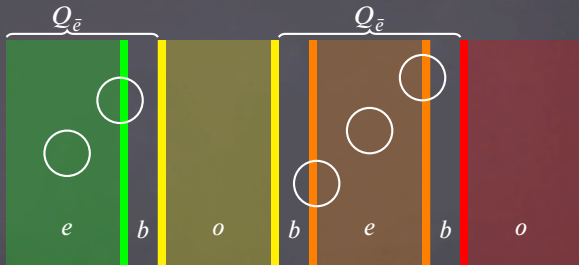
- partition active regions between even ones (e) and odd ones (o)
- precondition with $\text{diag}\{S_e^{-1}, S_o^{-1}\}$
- use the property of the Schur complement
- $\det \tilde{W} = \det\{\mathbb{1} - P_{\partial e} Q_{\bar{e}}^{-1} Q_{bo} P_{\partial o} Q_{\bar{o}}^{-1} Q_{be}\} = \det\{1 - w\}$

domain decomposition, recap.



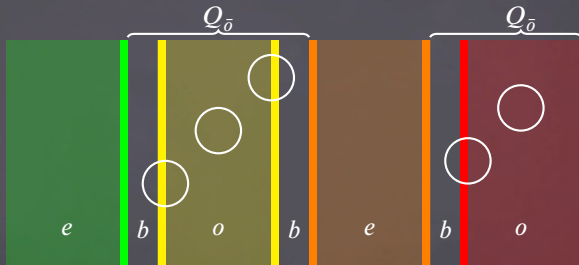
$$\det Q = \frac{\det\{\mathbb{1} - w\}}{\det\{P_e Q_e^{-1} P_e\} \cdot \det\{P_o Q_o^{-1} P_o\} \cdot \det Q_b^{-1}}$$

domain decomposition, recap.



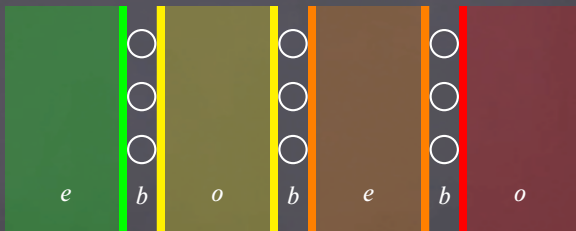
$$\det Q = \frac{\det\{1 - w\}}{\det\{P_e Q_{\bar{e}}^{-1} P_e\} \cdot \det\{P_o Q_{\bar{o}}^{-1} P_o\} \cdot \det Q_b^{-1}}$$

domain decomposition, recap.



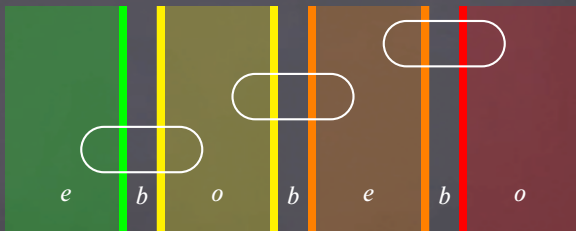
$$\det Q = \frac{\det\{1 - w\}}{\det\{P_e Q_{\bar{e}}^{-1} P_e\} \cdot \det\{P_o Q_{\bar{o}}^{-1} P_o\} \cdot \det Q_b^{-1}}$$

domain decomposition, recap.



$$\det Q = \frac{\det\{\mathbb{1} - w\}}{\det\{P_e Q_e^{-1} P_e\} \cdot \det\{P_o Q_o^{-1} P_o\} \cdot \det Q_b^{-1}}$$

domain decomposition, recap.



$$\det Q = \frac{\det\{1 - w\}}{\det\{P_e Q_e^{-1} P_e\} \cdot \det\{P_o Q_o^{-1} P_o\} \cdot \det Q_b^{-1}}$$

note: if the contribution of $\det\{1 - w\}$ is small enough to be neglected
we could already update different active regions independently

domain decomposition, comparison

yet another equivalent rewriting

$$\det Q = \det S_e \det S_o \det Q_b \det \{ \mathbb{1} - P_{\partial e} Q_{\bar{e}}^{-1} Q_{bo} P_{\partial o} Q_{\bar{o}}^{-1} Q_{be} \}$$

cf. the original domain decomposition, e.g. in the DD-HMC algorithm

[Lüscher 2003, 2004]

$$\det Q = \det Q_e \det Q_o \det \{ \mathbb{1} - P_{\partial e} Q_e^{-1} Q_{eo} P_{\partial o} Q_o^{-1} Q_{oe} \}$$

there is no inactive buffer region b

⇒ the last factor has no reason to be small

locality of w

$Q^{-1}(x, y)$ on every gauge configuration decays $\sim e^{-M_\pi|x-y|/2}$
 \Rightarrow the operator w is “small”

$$w = P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1} P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0}$$

(or $P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0} P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1}$)



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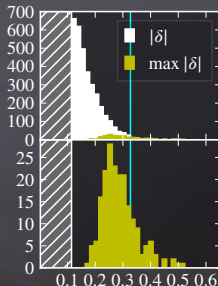
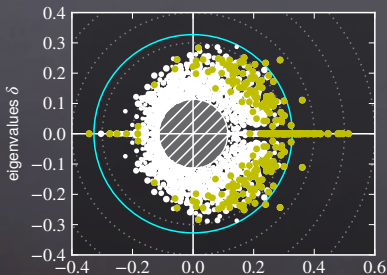
(or $P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0} P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1}$)



spectrum of w , with b -region thickness $\Delta = 8a$

($N_f = 2$, $a = 0.0652(6)$ fm, $M_\pi = 0.1454(5)/a = 440(5)$ MeV)

$$(\bar{\delta} = e^{-M_\pi \Delta} \approx 0.327)$$

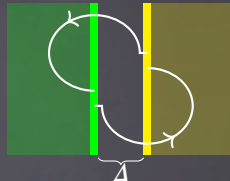


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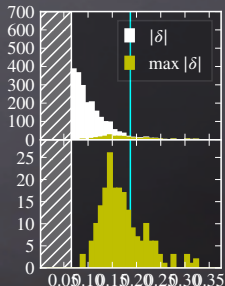
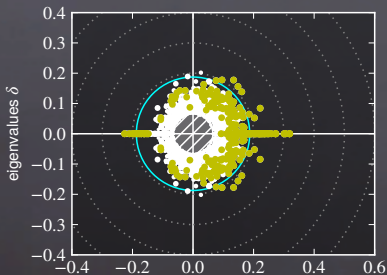
(or $P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0} P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1}$)



spectrum of w , with b -region thickness $\Delta = 12a$

($N_f = 2$, $a = 0.0652(6)$ fm, $M_\pi = 0.1454(5)/a = 440(5)$ MeV)

$$(\bar{\delta} = e^{-M_\pi \Delta} \approx 0.187)$$

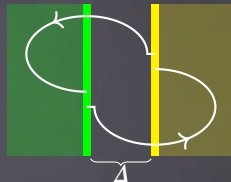


locality of w

$Q^{-1}(x, y)$ on every gauge configuration decays $\sim e^{-M_\pi|x-y|/2}$
 \Rightarrow the operator w is "small"

$$w = P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1} P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0}$$

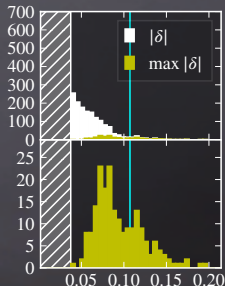
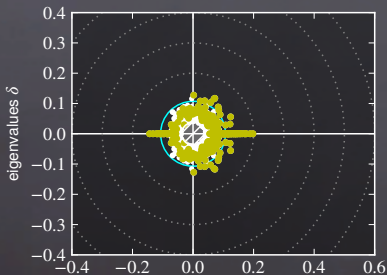
(or $P_{\partial 1} Q_{\bar{1}}^{-1} Q_{b0} P_{\partial 0} Q_{\bar{0}}^{-1} Q_{b1}$)



spectrum of w , with b -region thickness $\Delta = 16a$

($N_f = 2$, $a = 0.0652(6)$ fm, $M_\pi = 0.1454(5)/a = 440(5)$ MeV)

$$(\bar{\delta} = e^{-M_\pi \Delta} \approx 0.107)$$



polynomial approximation

the condition number of $\mathbb{1} - w$ is $\epsilon \sim (1 + e^{-M_\pi \Delta}) / (1 - e^{-M_\pi \Delta})$
 $\Rightarrow \mathcal{O}(1)$, can be made arbitrarily close to 1 increasing Δ

polynomial approximation

the condition number of $\mathbb{1} - w$ is $\epsilon \sim (1 + e^{-M_\pi \Delta}) / (1 - e^{-M_\pi \Delta})$

$\Rightarrow \mathcal{O}(1)$, can be made arbitrarily close to 1 increasing Δ

complex multiboson representation

[Lüscher 1993; Boriçi, de Forcrand 1995]

$$\frac{\det\{\mathbb{1} - R_{N+1}(\mathbb{1} - w)\}}{\det\{\mathbb{1} - w\}} = \det\{P_N(\mathbb{1} - w)\} = c_N \prod_{k=1}^{N/2} \det\left\{ W_{\sqrt{1-z_k}}^\dagger W_{\sqrt{1-z_k}} \right\}$$

where N is an even integer and $P_N(z)$ is a polynomial approximation of $1/z$

$$P_N(z) = \frac{1 - R_{N+1}(z)}{z} = c_N \prod_{k=1}^N (z - z_k) \xrightarrow{N \rightarrow \infty} 1/z$$

and

(note: $\det \tilde{W} = \det W_1$)

$$W_y = \begin{pmatrix} y\mathbb{1} & P_{\partial e} Q_{\bar{e}}^{-1} Q_{bo} \\ P_{\partial o} Q_{\bar{o}}^{-1} Q_{be} & y\mathbb{1} \end{pmatrix}$$

multiboson representation

two active regions, $N_f = 2$ theory:

$$\begin{aligned}
 & \frac{\det Q^2}{\det \{ \mathbb{1} - R_{N+1}(\mathbb{1} - w) \}^2} \sim \frac{\overbrace{\prod_{k=1}^N \det \left\{ W \frac{\dagger}{\sqrt{1-z_k}} W \sqrt{1-z_k} \right\}^{-1}}^{N \text{ multiboson fields}}}{\underbrace{\det Q_b^{-2} \cdot \det \{ P_0 Q_0^{-1} P_0 \}^2 \cdot \det \{ P_1 Q_1^{-1} P_1 \}^2}_{\text{pseudofermion fields (at least one per active region)}}} \\
 & \sim \int \mathcal{D}[\phi_0, \phi_0^\dagger] e^{-|P_0 Q_0^{-1} \phi_0|^2} \cdot \int \mathcal{D}[\phi_1, \phi_1^\dagger] e^{-|P_1 Q_1^{-1} \phi_1|^2} \\
 & \quad \int \mathcal{D}[\phi_b, \phi_b^\dagger] e^{-|Q_b^{-1} \phi_b|^2} \cdot \prod_{k=1}^N \int \mathcal{D}[\chi_k, \chi_k^\dagger] e^{-|W \sqrt{1-z_k} \chi_k|^2}
 \end{aligned}$$

multiboson representation

two active regions, $N_f = 2$ theory:

$$\begin{aligned}
 \frac{\det Q^2}{\det\{\mathbb{1} - R_{N+1}(\mathbb{1} - w)\}^2} &\sim \frac{\overbrace{\prod_{k=1}^N \det\left\{W \frac{\dagger}{\sqrt{1-z_k}} W \sqrt{1-z_k}\right\}^{-1}}^{N \text{ multiboson fields}}}{\underbrace{\det Q_b^{-2} \cdot \det\{P_0 Q_0^{-1} P_0\}^2 \cdot \det\{P_1 Q_1^{-1} P_1\}^2}_{\text{pseudofermion fields (at least one per active region)}}} \\
 &\sim \int \mathcal{D}[\phi_0, \phi_0^\dagger] e^{-|P_0 Q_0^{-1} \phi_0|^2} \cdot \int \mathcal{D}[\phi_1, \phi_1^\dagger] e^{-|P_1 Q_1^{-1} \phi_1|^2} \\
 &\quad \int \mathcal{D}[\phi_b, \phi_b^\dagger] e^{-|Q_b^{-1} \phi_b|^2} \cdot \prod_{k=1}^N \int \mathcal{D}[\chi_k, \chi_k^\dagger] e^{-|W \sqrt{1-z_k} \chi_k|^2}
 \end{aligned}$$

computation of **HMC forces**:

- $|P_0 Q_0^{-1} \phi_0|$ and $|W \sqrt{1-z_k} \chi_k|$ depend on gauge links in region 0 (and b)
- $|P_1 Q_1^{-1} \phi_1|$ and $|W \sqrt{1-z_k} \chi_k|$ depend on gauge links in region 1 (and b)
- $|W \sqrt{1-z_k} \chi_k|$ forces do not mix the gauge-link dependence of active regions
 \Rightarrow **the two active regions can be updated independently**

determinant factorization, conclusions

separate spacetime regions can be **updated independently in full QCD**

we tested the algorithm in a two active regions, $N_f = 2$ setup

- $a = 0.0652(6)$ fm, $M_\pi = 0.1454(5)/a = 440(5)$ MeV, OBC in time
- thickness of the buffer region: $\Delta = 12a \Rightarrow e^{-M_\pi \Delta} \approx 0.187$
- 5 pseudofermion forces with mass preconditioning
- 12 multiboson fields for $N = 12$
- negligible $R_{N+1}(1 - w)$
 \Rightarrow very good approximation with a small number of multiboson fields

the algorithm presented here

- naturally represents a single quark flavour
- an arbitrary number of active thick time slice regions is possible

determinant factorization, outlook

- smaller number of multiboson fields, thinner frozen region
⇒ correct with a **reweighting factor**

$$\langle O \rangle = \frac{\langle O \mathcal{W}_N \rangle_N}{\langle \mathcal{W}_N \rangle_N} \quad \mathcal{W}_N = \det \{ \mathbb{1} - R_{N+1}(\mathbb{1} - w) \}^{N_f}$$

- study the multiboson forces, tune the integration steps
- compute observables, study autocorrelations
⇒ experience from quenched study is valuable

other ideas can profit from the **locality properties**

- multiboson algorithm for master fields simulation

[Lüscher 2017]

polynomial approximation, step by step

[Phys. Rev. D **95** (2017) 034503]

$$\frac{\det\{\mathbb{1} - R_{N+1}(\mathbb{1} - w)\}}{\det\{\mathbb{1} - w\}} = \det\{P_N(\mathbb{1} - w)\} = c_N \prod_{k=1}^N (\mathbb{1} - z_k - w)$$

the condition number of $\mathbb{1} - w$ is $\epsilon \sim (1 + e^{-M_\pi \Delta}) / (1 - e^{-M_\pi \Delta})$
 $\Rightarrow \mathcal{O}(1)$, can be made arbitrarily close to 1 increasing Δ

polynomial approximation, step by step

[Phys. Rev. D **95** (2017) 034503]

$$\frac{\det\{\mathbb{1} - R_{N+1}(\mathbb{1} - w)\}}{\det\{\mathbb{1} - w\}} = \det\{P_N(\mathbb{1} - w)\} = c_N \prod_{k=1}^{N/2} (\mathbb{1} - \bar{z}_k - w^\dagger)(\mathbb{1} - z_k - w)$$

the condition number of $\mathbb{1} - w$ is $\epsilon \sim (1 + e^{-M_\pi \Delta}) / (1 - e^{-M_\pi \Delta})$

$\Rightarrow \mathcal{O}(1)$, can be made arbitrarily close to 1 increasing Δ

choosing N even, with a bit of algebra

polynomial approximation, step by step

[Phys. Rev. D **95** (2017) 034503]

$$\frac{\det\{\mathbb{1} - R_{N+1}(\mathbb{1} - w)\}}{\det \tilde{W}} = \det\{P_N(\mathbb{1} - w)\} = c_N \prod_{k=1}^{N/2} \det\left\{W \frac{\dagger}{\sqrt{1-z_k}} W \sqrt{1-z_k}\right\}$$

the condition number of $\mathbb{1} - w$ is $\epsilon \sim (1 + e^{-M_\pi \Delta}) / (1 - e^{-M_\pi \Delta})$
 $\Rightarrow \mathcal{O}(1)$, can be made arbitrarily close to 1 increasing Δ
choosing N even, with a bit of algebra, and introducing

$$W_y = \begin{pmatrix} y\mathbb{1} & P_{\partial e} Q_{\bar{e}}^{-1} Q_{bo} \\ P_{\partial o} Q_{\bar{o}}^{-1} Q_{be} & y\mathbb{1} \end{pmatrix}$$

polynomial approximation, step by step

[Phys. Rev. D 95 (2017) 034503]

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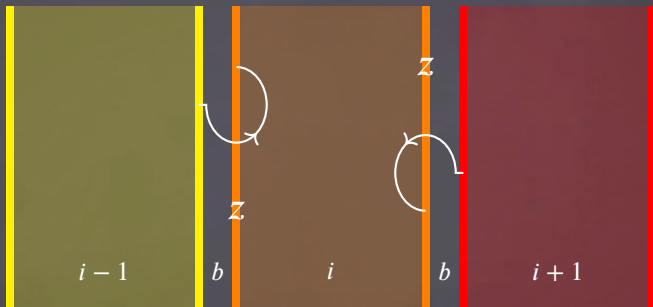
$$W_y = \begin{pmatrix} y\mathbb{1} & P_{\partial e} Q_{\bar{e}}^{-1} Q_{bo} \\ P_{\partial o} Q_{\bar{o}}^{-1} Q_{be} & y\mathbb{1} \end{pmatrix}$$

approximation for a disk centred in $z = 1$: **geometric series**

$$P_N(z) = \sum_{p=1}^N (1-z)^p \quad \Rightarrow \quad R_{N+1}(z) = (1-z)^{N+1}$$

$$z_k = 1 - e^{i \frac{2\pi k}{N+1}}$$

multiboson HMC forces

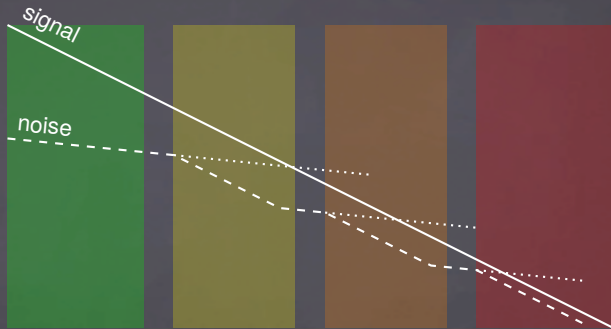


the multiboson action is ($\chi_{i,k} = P_{\partial i} \chi_i$)

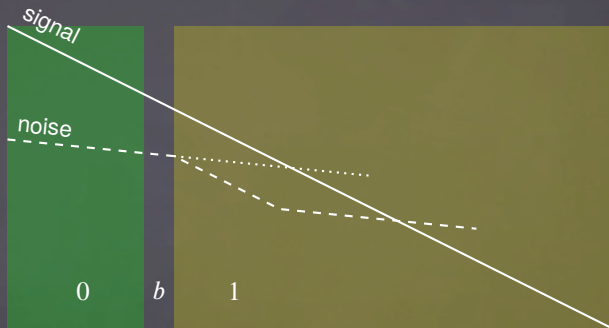
$$|W_z \chi_k|^2 = \sum_{i \in a} \left| z \chi_{i,k} + P_{\partial i} Q_i^{-1} [Q_{b,i-1} \chi_{i-1,k} + Q_{b,i+1} \chi_{i+1,k}] \right|^2$$

\Rightarrow each term in the sum depends only on gauge links in region i (and b)

multi-level Monte Carlo with fermions



multi-level Monte Carlo with fermions



test the multi-level in the quenched theory
with 64×24^3 , $a \approx 0.093$ fm, $aM_\pi \approx 0.216$

[Phys. Rev. D 93 (2016) 094507]

$n_0 = 50$ global updates and $n_1 = 30$ independent updates of two regions

region 0 = $\{x : x_0 \in (0, 15)\}$ region 1 = $\{x : x_0 \in (24, T)\}$

while links in region $b = \{x : x_0 \in (16, 23)\}$ are frozen