Noise Estimator and Disconnected Diagrams in Lattice QCD

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- **1.** Disconnected Diagrams
 - What are these diagrams? How important are they?
- **2.** How to calculate Disconnected Diagrams?
 - Difficulties : Trace of very large matrix
 - Solutions : Stochastic Noise Estimator
- 3. Stochastic Noise Method
- 4. Stochastic Noise Method and Unbiased Trace Estimator
- **5.** What is more important? Number of noises or number of configurations?
 - A Toy Model Calculation.
- 6. Preliminary results
 - Scalar current
 - < x > and $< x^2 >$

7. Improvement

How Important are Disconnected Diagrams?

- Since nucleon do not have any valence strange quark, the only way the strangeness of the nucleon can be explained via generation of $s\bar{s}$ pair from vacuum polarization. Therefore, to obtain strangeness content of the nucleon one must calculate disconnected diagrams.
- In order to calculate complete matrix element of a current, one should always consider disconnected diagrams along with the connected ones.

Various observables

- Strangeness content term $< N |s\bar{s}|N>$
- Disconnected diagrams for :
 - electromagnetic form factors $(G_M^s \text{ and } G_E^s)$.
 - flavor singlet axial current
 - $\pi N\sigma$ term
 - total angular momentum
 - < x > and $< x^2 >$
- Flavor singlet mesons
- Hyperfine splitting in charmonium

Electromagnetic Form Factors and Moments

Electromagnetic vector current :

$$<\vec{ps}|j_{\mu}(0)|\vec{p's'}> = \bar{u}(\vec{p},s) \left[\gamma_{\mu}F_1(q^2) - i\sigma^{\mu\nu}q_{\nu}\frac{F_2(q^2)}{2m}\right] u(\vec{p'},s').$$

From these one can define following form factors

$$G_E(q^2) = F_1(q^2) - \left(\frac{q}{2m}\right)^2 F_2(q^2),$$

$$G_M(q^2) = F_1(q^2) + F_2(q^2),$$

Connected and Disconnected Insertion





Disconnected Diagrams and Noise Method

Disconnected diagrams incorporates quark loops, and to simulate those we need to calculate traces of very big matrices :

$$\sum_{x} \operatorname{Tr} \left[M^{-1}(x+\mu, x) U_{\mu} \gamma_{\mu} \gamma_{5} \right],$$

which involve both diagonal and off-diagonal elements of M^{-1} . For a moderate size lattice $16^3 \times 24$, dimension of quark matrix

$$M_{\alpha\beta}^{-1ab}(x,y) \Rightarrow 16^3 \times 24 \times 2 \times 3 \times 4 \sim 10^6 \times 10^6 !!!$$

Therefore, it will be extremely costly to invert the whole matrix M and then take all traces.

Instead, we use stochastic noise method to calculate these traces.

Noise Method

Noise method : projection of the signal using random noise vectors as input.

- * To account for the Brownian motion with the Langevin and Fokker-Planck equations and to compute time dependent correlation functions in statistical mechanics.... P.C. Hohenberg and B. Halperin, *Rev. Mod. Phys.* 49, 435 (1977).
- ★ Stochastic formulation of quantum mechanics.... E. Nelson, Phys. Rev. 150, 1079 (1966).
- ★ Stochastic formulation of quantum field theory.... G. Parisi and Wu Yongshi, Scientia Sinica 24, 483 (1981).

Noise Method and Matrix Inversion

Need to calculate any inverse fermion matrix element M_{ij}^{-1} stochastically. Introduce an ensemble of L column vectors $\eta \equiv \eta^1, ..., \eta^L$ (each of dimension $N \times 1$) with the properties of a white noise, i.e.,

$$\langle \eta_i \rangle = 0,$$

 $\langle \eta_i \eta_j \rangle = \frac{1}{L} \sum_{n=1}^L \eta_i^n \eta_j^n = \delta_{ij},$

where η_i^n is the *i*-th entry in the noise vector *n*.

Noise Method and Matrix Inversion

Using these noise vectors (η) as source, we solve for the solution vector x

$$\sum_{i} M_{ki} x_{i} = \eta_{k},$$
$$\implies x_{i} = \sum_{k} M_{ik}^{-1} \eta_{k},$$

With this solution one can obtain any inverse matrix element as

$$<\eta_j x_i> = \sum_k M_{ik}^{-1} < \eta_j \eta_k> = M_{ij}^{-1}.$$

Noise Method and Trace Estimation

Let us consider a general complex matrix S.

Time requires to evaluate $S\eta \sim$ time needs to evaluate λ_i .

$$Trace \equiv \sum_{i=1}^{N} \lambda_i$$

If we can construct a trace estimator from the matrix-vector multiplication $S\eta$, we will save a time factor $\mathcal{O}(N)$.

$$S\eta \implies vector,$$

$$Trace \implies number,$$

$$Trace \iff \xi S\eta, \ \xi \ is \ a \ row \ vector.$$

$$\xi S\eta = \operatorname{Tr}(S)$$

Noise Method and Trace Estimation

$$\xi S \eta = \operatorname{Tr} (S)$$

$$\Rightarrow \sum_{m,n}^{N} S_{mn} \xi_{m}^{*} \eta_{n} = \sum_{n}^{N} S_{nn}$$

$$\Rightarrow \xi_{m}^{*} \eta_{n} = \delta_{mn} \quad \forall m, n.$$

It is impossible to choose the vectors ξ and η which satisfy previous $N \times N$ conditions simultaneously. However, if ξ and η vary randomly, it is possible that the condition may be satisfied in an expectation

$$E[\xi_m^*\eta_n] = \delta_{mn} \qquad \forall m, n.$$

This equality holds if η_n : an arbitrary random variables with mean zero and unit variance, and $\xi_m \equiv \eta_m$. With such a choice, it follows :

$$E[\eta^{\dagger} S \eta] = \operatorname{Tr}(S).$$

Noise Method and Trace Estimation

$$\begin{split} E\left[<\eta^{\dagger}M^{-1}\eta>\right] &\equiv E\left[\frac{1}{L}\sum_{j=1}^{L}\sum_{m,n=1}^{N}<\eta_{m}^{*j}M_{mn}^{-1}\eta_{n}^{j}>\right]\\ &= \frac{1}{L}\sum_{j=1}^{L}\left(\sum_{n=1}^{N}M_{nn}^{-1}\right)E\left[<\eta_{n}^{*j}\eta_{n}^{j}>\right]\\ &+ \frac{1}{L}\sum_{j=1}^{L}\left(\sum_{m\neq n}^{N}M_{mn}^{-1}\right)E\left[<\eta_{m}^{*j}\eta_{n}^{j}>\right]\\ &= \sum_{n}^{N}M_{nn}^{-1} + \left(\sum_{m\neq n}^{N}M_{mn}^{-1}\right)E\left[\frac{1}{L}\sum_{j=1}^{L}<\eta_{m}^{*j}\eta_{n}^{j}>\right]\\ &= \operatorname{Tr}\left(M^{-1}\right). \end{split}$$

Therefore, instead of calculating the trace for M^{-1} directly, we use the estimator $E\left[<\eta^{\dagger}M^{-1}\eta>\right]$. In the infinite noise limit, this trace estimation will be exact. LHP06, JLab, Aug 3, 2006

CHOICE OF RANDOM NOISES :

 Z_2 noise :

A set of noise vectors $\eta_N^1, \eta_N^2, \dots, \eta_N^L$, where each vector has N components, and each component has one of the four values $\{\pm 1, \pm i\}$ chosen independently with equal probability.

Better than Gaussian noise:

S.J. Dong and Keh-Fei Liu, Phys. Lett. **B328**, 130 (1994).

VARIANCE : For a given L number of noises,

$$\sigma_M^2 \equiv \operatorname{Var} \left[< \eta^{\dagger} M^{-1} \eta > \right]$$
$$= E \left[| < \eta^{\dagger} M^{-1} \eta > -\operatorname{Tr}(M^{-1})|^2 \right]$$
$$= \frac{1}{L} \sum_{m \neq n}^N \left| M_{mn}^{-1} \right|^2.$$

Unbiased Subtraction

$$\operatorname{Tr} A^{-1} = E\left[\left\langle \eta^{\dagger} \left(A^{-1} - \sum_{p=1}^{P} \lambda_{p} Q^{(P)}\right) \eta \right\rangle\right]$$

 η : Z_2 noise vectors,

 Q^P : set of traceless matrices,

 λ_p : variational coefficients needed to be tuned to get the minimum variance.

$$\begin{split} \sigma_A^2(\lambda) &= Var \left[\left\langle \eta^{\dagger} \left(A^{-1} - \sum_{p=1}^P \lambda_p Q^{(P)} \right) \eta \right\rangle \right] \\ &= \frac{1}{L} \sum_{m \neq n} \left| A_{m,n}^{-1} - \sum_{p=1}^P \lambda_p Q_{m,n}^{(P)} \right|^2. \end{split}$$

....C. Thron et al., Phys. Rev. **D57**, 1642 (1998). LHP06, JLab, Aug 3, 2006

Unbiased Subtraction

CHOICE OF Q^P

Any traceless matrix. However, it should match the off-diagonal behavior of the matrix A. We used a set of traceless matrices obtained from the hoping parameter expansion of the Wilson fermion matrix M.

$$M^{-1} = I + \kappa D + \kappa^2 D^2 + \kappa^3 D^3 + \cdots$$

Unbiased Subtraction

Need to subtract trace-full part like (for vector current) :



CH-Symmetry

By CH-symmetry we mean the charge conjugation (C) and Euclidean hermiticity (H).

$$M^{-1}(x, y, U) = C^{-1} \tilde{M}^{-1}(y, x, U^*) C.$$

Euclidean hermiticity :

$$\gamma_5 M^{-1}(x, x + a_\mu)\gamma_5 = M^{-1\dagger}(x + a_\mu, x),$$

Under CH-transformation,

$$M^{-1}(x, y, U) = C^{-1} \gamma_5 M^{-1*}(x, y, U^*) \gamma_5 C.$$

Using CH-symmetry one can prove that

$$O_{vc}(U, M^{-1}[U]) = O_{vc}^*(U^*, M^{-1}[U^*]),$$

i.e., the three-point function of the vector current is REAL. LHP06, JLab, Aug 3, 2006

Loop Reduction

Lo

op Part :
$$\operatorname{Tr} \left[M^{-1}(x, x + a_{\mu}) (1 + \gamma_{\mu}) U_{\mu}^{\dagger}(x_{1}) \right]$$

 $-\operatorname{Tr} \left[M^{-1}(x + a_{\mu}, x) (1 - \gamma_{\mu}) U_{\mu}(x) \right]$

Now, using the identity, $\gamma_5 M^{-1}(x, y) \gamma_5 = M^{-1\dagger}(y, x)$,

$$\operatorname{Tr} \left[M^{-1}(x+a_{\mu},x) \left(1-\gamma_{\mu}\right) U_{\mu}(x) \right]$$
$$= \operatorname{Tr} \left[\gamma_{5} M^{-1}(x+a_{\mu},x) \left(1-\gamma_{\mu}\right) U_{\mu}(x) \gamma_{5} \right]$$
$$= \operatorname{Tr} \left[M^{-1\dagger}(x,x+a_{\mu}) \left(1+\gamma_{\mu}\right) U_{\mu}(x) \right]$$
$$= \operatorname{Tr} \left[M^{-1}(x,x+a_{\mu}) \left(1+\gamma_{\mu}\right) U_{\mu}^{\dagger}(x) \right]^{\dagger}$$

Therefore,

$$\operatorname{Tr}\left[M^{-1}(x, x + a_{\mu})\left(1 + \gamma_{\mu}\right)U_{\mu}^{\dagger}(x_{1})\right]$$
$$-\operatorname{Tr}\left[M^{-1}(x + a_{\mu}, x)\left(1 - \gamma_{\mu}\right)U_{\mu}(x)\right]$$
$$= 2Im\operatorname{Tr}\left[M^{-1}(x, x + a_{\mu})\left(1 + \gamma_{\mu}\right)U_{\mu}^{\dagger}(x_{1})\right]$$

Thus, after Fourier transformation only REAL part of the loop exists. $_{\rm HP06,\ JLab,\ Aug\ 3,\ 2006}$



$$\{\cos(qx) + isin(qx)\} \{(Loop)_R + (Loop)_I\} \times \{(2Pt)_R + (2Pt)_I\}$$
$$= -sin(qx)(Loop)_I \times \{(2Pt)_R + (2Pt)_I\}$$
$$= -sin(qx)(Loop)_I \times \{(2Pt)_R\}$$

Error Calculation over Configurations and Noises

 $\{x_1, x_2, \cdots x_N\}$: a set of configurations.

Average,
$$a = \frac{1}{N} \sum_{i=1}^{N} x_i$$
,
Error, $\epsilon_1 = \frac{\sigma_1}{\sqrt{N}}$.

Next, each x_i is stochastically estimated with n noises with mean x_i and variance σ_2 :

$$x_i = \frac{1}{n} \sum_{j=1}^n x_{ij},$$

Error, $\epsilon_2 = \frac{\sigma_2}{\sqrt{n}}.$

The characteristic function (fourier transform of the probability distribution for the deviation of the compound noise and configuration average) is given by,

$$\Phi(k) = \int e^{ik(a-\bar{x})}Q(a-\bar{x})da$$

$$= \prod_{ij} \int \int exp \frac{ik}{N} \left[\frac{1}{n}(x_{ij}-\bar{x}) + (x_i-\bar{x})\right]$$

$$\times q(x_{ij})p(x_i)dx_{ij} dx_i$$

$$\sim e^{-k^2(\sigma_1+\sigma_2^2/n)/2N},$$

where p and q are the distribution functions for the Monte Carlo and noise estimator, respectively.

$$\bar{\sigma_2^2} = \langle \sum_{i,k \neq i} [M_{ik}^{-1}]^2 \rangle$$

is the configuration average of individual $\sigma_2^2(m)$. σ_1 is the standard deviation for $\text{Tr}(M^{-1})$ in configuration averaging. Combined standard error squared is

$$\epsilon^2 = \frac{\sigma_1^2}{N} + \frac{\sigma_2^2}{Nn}.$$

.....Private comm. R. W. Woloshyn

LHP06, JLab, Aug 3, 2006

For $\operatorname{Tr}(M^{-1})$,

$$\epsilon^2 = \frac{\sigma_1^2}{N} + \frac{\langle \sum_{i,k \neq i} [M_{ik}^{-1}]^2 \rangle}{Nn}$$

Consider an extreme case of n = 1, for which,

$$E[Tr(M^{-1})] = \sum_{i} \eta_{i} X_{i} = \sum_{i,k} M_{ik}^{-1} \eta_{i} \eta_{k}$$
$$= \sum_{i} M_{ii}^{-1} + \sum_{i,k \neq i} M_{ik}^{-1} \eta_{i} \eta_{k}$$
$$= \sum_{i} M_{ii}^{-1} \pm \sum_{i,k \neq i} M_{ik}^{-1}.$$

However, one can change this n = 1 noise as one moves through the Markov chain for the gauge configurations.

Variance in this case involves the combined distribution of M_{ik}^{-1} and $\eta_i \eta_k$ which can be written as

$$P(x) \sim exp\left[-\frac{(x-\bar{x})^2}{2\sigma^2}\right] + exp\left[-\frac{(x+\bar{x})^2}{2\sigma^2}\right].$$

where $\bar{x} = M_{ik}^{-1}$ and $\sigma = \sigma_{ik}$ for the matrix element M_{ik}^{-1} over the configuration space. Standard error squared is

$$\epsilon^2 = \frac{\sigma_1}{N} + \frac{\langle \sum_{i,k\neq i} [M_{ik}^{-1}]^2 \rangle + \sum_{i,k\neq i} \sigma_{ik}^2}{Nn}.$$

Extra term σ_{ik}^2 will increase error.

Which one is more important?

More ConfigurationsLess ConfigurationswithwithLess NoisesMore Noises

A Toy Model Calculation

 $\{X_1, X_2, \dots, X_N\}$: Gaussian Distribution with mean 0 and variance σ_G .

Mean,
$$M_N = \frac{1}{N} \sum_{i=1}^{N} X_i$$
,
Error, $\epsilon = \frac{\sigma_N}{\sqrt{N}}$.

Next, stochastically estimate each X_i :

For each X_i , generate *n* samples $(x_{ij}, j = 1..n)$ from a Gaussian distribution with mean X_i and variance $\sigma_n (\sigma_n/\sigma_G = \lambda)$. Corresponding to each X_i , we get a noise average

$$\tilde{X}_i = \frac{1}{n} \sum_{j=1}^n x_{ij}.$$





1.5

A Toy Model Calculation

What is the fraction (f) of configurations whose means and errors touch $M_N \pm \sigma_N / \sqrt{N}$?

• Calculate cumulative mean and error

$$m_k = \frac{1}{k} \sum_{i=1}^k \tilde{X}_i,$$

$$\epsilon_k = \sigma_k / \sqrt{k},$$

where k is the cumulative # of configurations starting from 2 to N.

- Check for each k whether $m_k \pm \sigma_k / \sqrt{k}$ is consistent with $M_N \pm \sigma_N / \sqrt{N}$.
- If out of k (k = 2 to N) cumulative estimates, I estimates are consistent with $M_N \pm \sigma_N / \sqrt{N}$, then the corresponding fraction

$$f = I/(N-1).$$





Probability (p) to be below fraction (f) 0.5 for different noise cases LHP06, JLab, Aug 3, 2006



Mean fraction $(p_i f_i)$ for different noise cases.

A detail study for noise versus configuration

• Simulation details

- Wilson action, $16^3 \times 24$, a = 0.1 fm
- 500 configurations and 500 noises/configs, (in future 1000 configs and 500 noises/configs).
- four loop masses
- unbiased subtraction up to order 8 in D

$$R(3pt/2pt) = \sum_{t} \frac{\Gamma_1^{\alpha\beta} G_{NSN}^{\beta\alpha}(t_f, \vec{p}, t, \vec{q}) \Gamma_2^{\alpha\beta} G_{NN}^{\beta\alpha}(t, \vec{p})}{\Gamma_2^{\alpha\beta} G_{NN}^{\beta\alpha}(t_f, \vec{p}) \Gamma_2^{\alpha\beta} G_{NN}^{\beta\alpha}(t, \vec{q})} \implies const. + t_f g_{dis}(q^2)$$

Slope will give disconnected contribution One can also take difference of ratios to avoid fitting in slopeWilcox

Preliminary results for scalar current









Strangeness content in parton distribution function

$$\langle P|\mathcal{O}_f^{(n)\{\mu_1\cdots\mu_n\}}|P\rangle = 2A_f^n P^{\mu_1}\cdots P^{\mu_n} - traces$$

where,

$$A_f^n = \int_0^1 dx \ x^{n-1} [\zeta_f(x) + (-1)^n \zeta_{\bar{f}}(x)]$$

 $\zeta_f(x)$ is the parton distribution function.

• For s quark

$$A_s^2 = \langle x \rangle = \int_0^1 dx \ x[s(x) + \bar{s}(x)], \quad \text{is the first moment}$$

$$A_s^3 = \langle x^2 \rangle = \int_0^1 dx \ x^2[s(x) - \overline{s}(x)), \quad \text{is the second moment}$$

• Analytical expressions for $\langle x \rangle$

for $\mathcal{O}_{\{4i\}}$ operator (i = 1, 2, 3)

$$R_{\{4i\}}^{\text{dis}} = \sum_{t_1} \frac{\text{Tr} \left[\Gamma G_N \mathcal{O}_{\{4i\}} N(t_2, t_1, p_i) \right]}{\text{Tr} \left[\Gamma G_{NN}(t_2, \vec{p}) \right]} \frac{2}{-ip_i} \rightarrow \text{ const.} + t_2 < x >_{\text{dis}}$$

$$R_{\{4i\}}^{\operatorname{con}} = \frac{\operatorname{Tr} \left[\Gamma G_{N\mathcal{O}_{\{4i\}}N}(t_2, t_1, p_i) \right]}{\operatorname{Tr} \left[\Gamma G_{NN}(t_2, \vec{p}) \right]} \frac{2}{-ip_i} \to \langle x \rangle_{\operatorname{con}}.$$

for $\mathcal{O}_{\{44\}} - \frac{1}{3}(\mathcal{O}_{\{11\}} + \mathcal{O}_{\{22\}} + \mathcal{O}_{\{33\}})$ operator

$$R_{\{44\}}^{\text{con}} = -\frac{\text{Tr} \left[\Gamma G_{N\mathcal{O}_{\{44\}}N}(t_2, t_1, \vec{p}) \right]}{\text{Tr} \left[\Gamma G_{NN}(t_2, \vec{p}) \right]} \frac{2E_p}{E_p^2 + \frac{p^2}{3}} \to \langle x \rangle_{\text{con.}}$$

• Analytical expressions for $\langle x^2 \rangle$ For $\mathcal{O}_{\{A,ij\}} - \frac{1}{2} (\mathcal{O}_{\{A,ij\}} + \mathcal{O}_{\{A,k\}})(i, j, k = 1, 2, 3 \text{ and}$

For
$$\mathcal{O}_{\{4ii\}} - \frac{1}{2}(\mathcal{O}_{\{4jj\}} + \mathcal{O}_{\{4kk\}})(i, j, k = 1, 2, 3 \text{ and } i \neq j \neq k)$$

$$R_{\{4ii\}}^{\text{dis}} = \sum_{t_1} -\frac{\text{Tr} \left[\Gamma G_N \mathcal{O}_{\{4ii\}} N(t_2, t_1, p_i) \right]}{\text{Tr} \left[\Gamma G_{NN}(t_2, \vec{p}) \right]} \frac{2}{p_i^2}$$
$$\rightarrow \quad \text{const.} + t_2 < x^2 >_{\text{dis}}$$

$$R_{\{4ii\}}^{\text{con}} = -\frac{\text{Tr}\left[\Gamma G_{N\mathcal{O}_{\{4ii\}}N}(t_2, t_1, p_i)\right]}{\text{Tr}\left[\Gamma G_{NN}(t_2, \vec{p})\right]} \frac{2}{p_i^2} \to \langle x^2 \rangle_{\text{con}}$$

The $\mathcal{O}_{\{4i\}}$ operator is defined as,

$$\mathcal{O}_{\{4i\}}(x) = \overline{\psi}(x)(\gamma)_{\{4}(-\frac{i}{2} \stackrel{\leftrightarrow}{\mathcal{D}})_{i\}}\psi(x)$$

The $\mathcal{O}_{\{4ii\}}$ operator is defined as,

$$\mathcal{O}_{\{4ii\}}(x) = \overline{\psi}(x)(\gamma)_{\{4}(-\frac{i}{2} \stackrel{\leftrightarrow}{\mathcal{D}})_i(-\frac{i}{2} \stackrel{\leftrightarrow}{\mathcal{D}})_{i\}}\psi(x)$$

PRELIMINARY RESULTS

First Moment

$$\kappa = 0.154 \;, \ \# \; ext{of noise} = 100, \; \# \; ext{of conf} = 500$$

LHP06, JLab, Aug 3, 2006

Second Moment

 $\kappa = 0.154 \;, \ \# \; ext{of noise} = 100, \; \# \; ext{of conf} = 500$

LHP06, JLab, Aug 3, 2006

Comments

- Preliminary results from scalar current indicate that
 - only a handful of noise vector and large number of configurations is not good
 - only a handful of configuration and large number of noise vectors is also not good
 - One needs a optimal set
- Our calculation with larger set of configurations and noise vectors with unbiased subtraction is ongoing.

Use all-to-all propagators

..... M. Peardon's talk

- Use Dilution : **spin and color**
- Projection of a few eigenvalues
- Unbiased subtraction