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# **PATH INTEGRALS, THIMBLES AND MCMC**

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**Science & Technology  
Facilities Council**



**The University of  
Nottingham**

UNITED KINGDOM • CHINA • MALAYSIA

**in collaboration with**

**Zong-Gang Mou, Anders Tranberg, Simon Woodward**

**1902.09147, JHEP**

# OVERVIEW OF TALK

- motivation



- The problem

$$\langle \mathcal{O} \rangle = \frac{\int \mathcal{D}\Phi \mathcal{O} e^{iS/\hbar}}{\int \mathcal{D}\Phi e^{iS/\hbar}}$$

- A solution



- what next?



# REAL-TIME EVOLUTION IN QUANTUM FIELD THEORY

- Preheating

- Berges, Felder, Garcia-Bellido, Garcia-Perez, Gelfand, Gonzalez-Arroyo, Khlebnikov, Kofman, Linde, Micha, Mou, Prokopec, Pruschke, Roos, Tkachev

- Baryogenesis

- Bodecker, Grigoriev, Hu, Kusenko, Moore, Mou, Muller, Rummukainen, PMS, Shaposhnikov,, Smit, Tranberg

- FRW evolution

- Baacke, Covi, Heitmann, Kevlishvili, Patzold, Tranberg

- Soliton dynamics

- Berges, Borsanyi, Hertzberg, Hindmarsh, Mou, PMS, Roth, Tognarelli, Tranberg

- Thermalization

- Aarts, Attems, Berges, Bonini, Gelfand, Kurkela, Philipsen, Pruschke, Schlichting, Sexty, Shafer, Wagenbach, Wetterich, Zafeiropoulos

- Phase transitions

- Blaizot, Hatta, Rajantie, Sexty, Smit, Tranberg, Tsutsui

- Langevin

- Aarts, Scherzer, Seiler, Sexty, Stamatescu

# THE PATH INTEGRAL

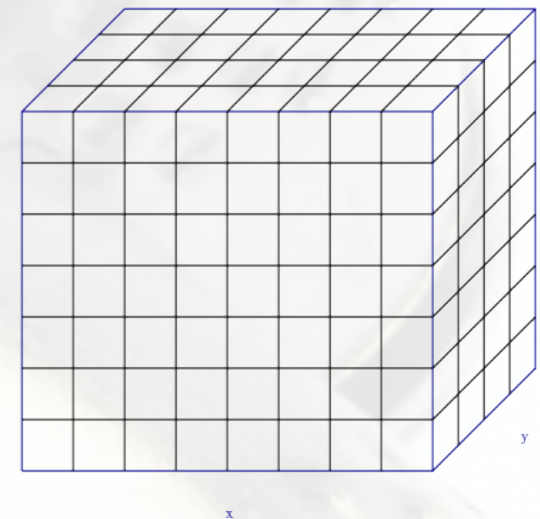
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# THE PATH INTEGRAL

$$\langle \mathcal{O} \rangle = \frac{\int \mathcal{D}\Phi \mathcal{O} e^{iS/\hbar}}{\int \mathcal{D}\Phi e^{iS/\hbar}}$$

- It's big

$$\int \mathcal{D}\Phi = \int d\Phi(x_1^\mu) d\Phi(x_2^\mu) d\Phi(x_3^\mu) \dots$$

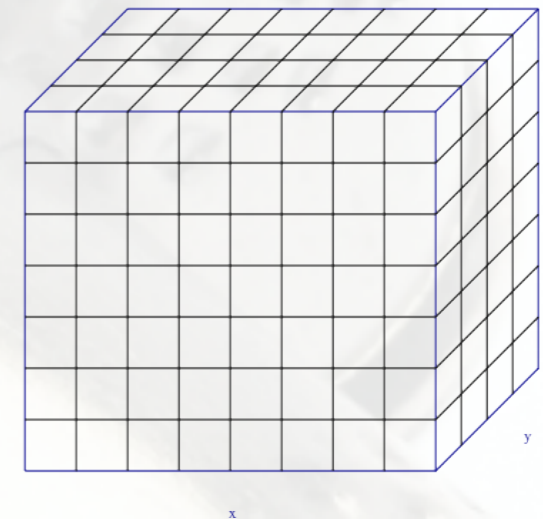


# THE PATH INTEGRAL

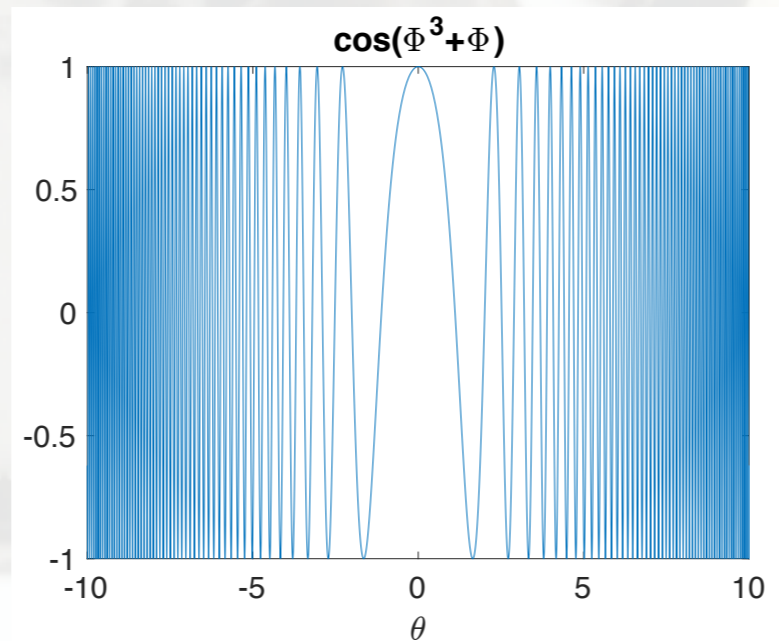
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- It's big

$$\int \mathcal{D}\Phi = \int d\Phi(x_1^\mu) d\Phi(x_2^\mu) d\Phi(x_3^\mu) \dots$$



- It's a phase



# THE PATH INTEGRAL

$$\langle \mathcal{O} \rangle = \frac{\int \mathcal{D}\Phi \mathcal{O} e^{iS/\hbar}}{\int \mathcal{D}\Phi e^{iS/\hbar}}$$

- It's big:
  - use Monte Carlo sampling to evaluate the integrals

# THE PATH INTEGRAL

$$\langle \mathcal{O} \rangle = \frac{\int \mathcal{D}\Phi \mathcal{O} e^{iS/\hbar}}{\int \mathcal{D}\Phi e^{iS/\hbar}}$$

- It's big:
  - use Monte Carlo sampling to evaluate the integrals
- It's a phase:
  - use Picard-Lefschetz (Cauchy's theorem) to improve convergence



# IMPROVING CONVERGENCE:

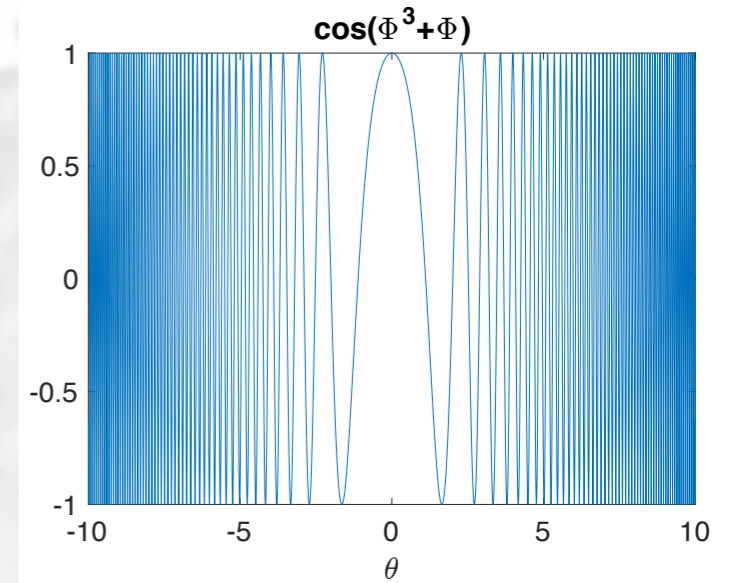
$$\int \mathcal{D}\Phi \exp\left(\frac{i}{\hbar} S(\Phi)\right)$$



# IMPROVING CONVERGENCE:

$$\int \mathcal{D}\Phi \exp\left(\frac{i}{\hbar} S(\Phi)\right)$$

$$Ai(x) = \int_{-\infty}^{\infty} \frac{d\phi}{2\pi} \exp\left(i \left[ \frac{1}{3} \phi^3 + x\phi \right]\right)$$

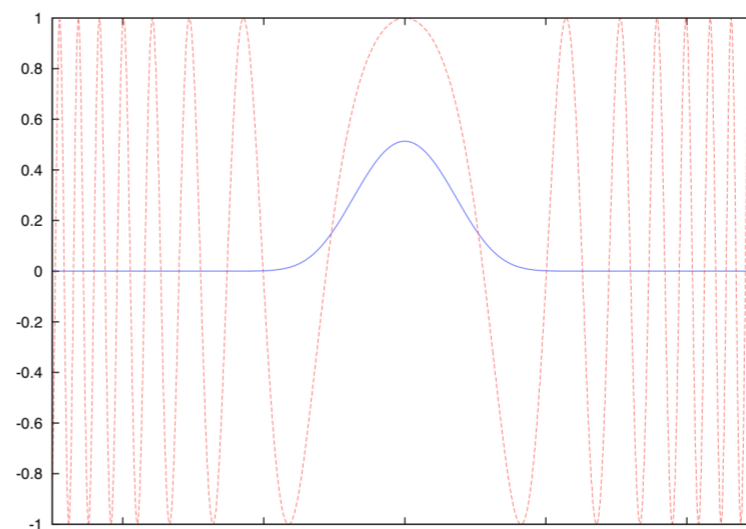
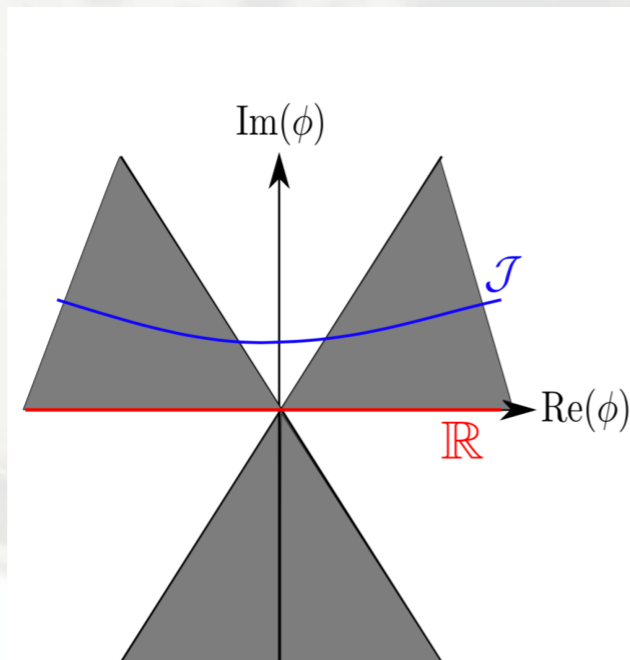
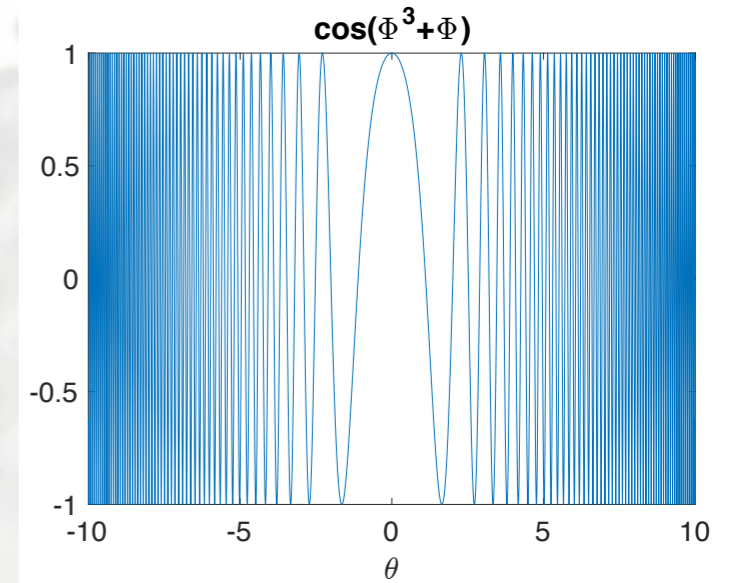


# IMPROVING CONVERGENCE:

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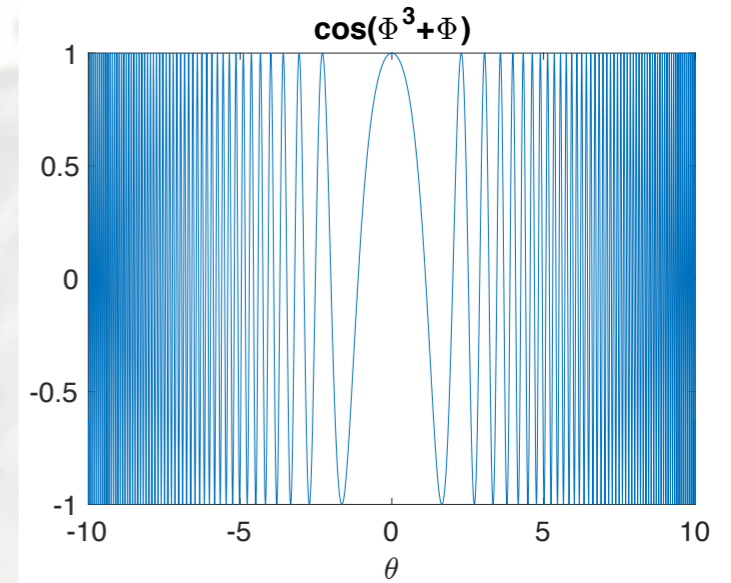
$$\phi \in \mathbb{R} \rightarrow \phi \in \mathbb{C}$$



# IMPROVING CONVERGENCE:

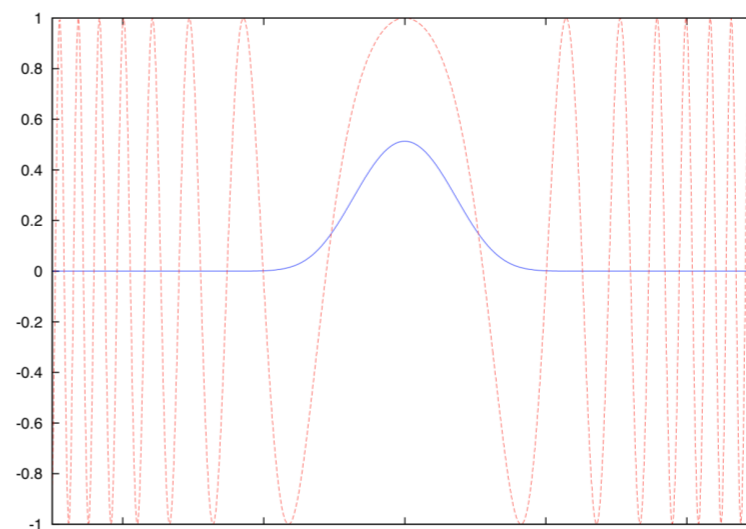
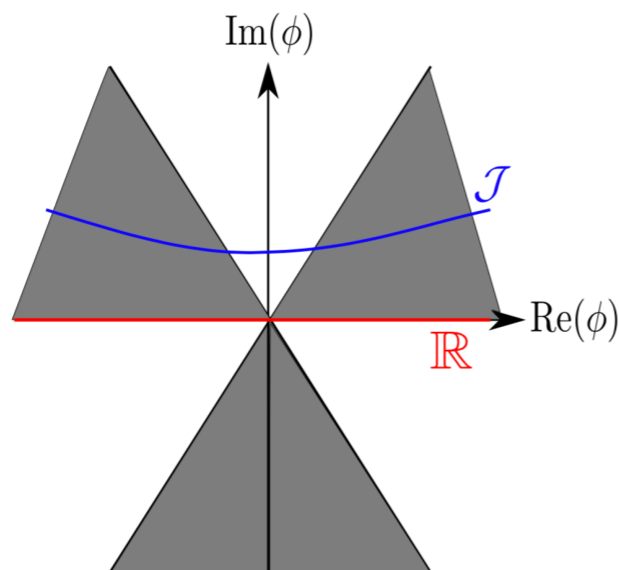
$$\int \mathcal{D}\Phi \exp\left(\frac{i}{\hbar} S(\Phi)\right)$$

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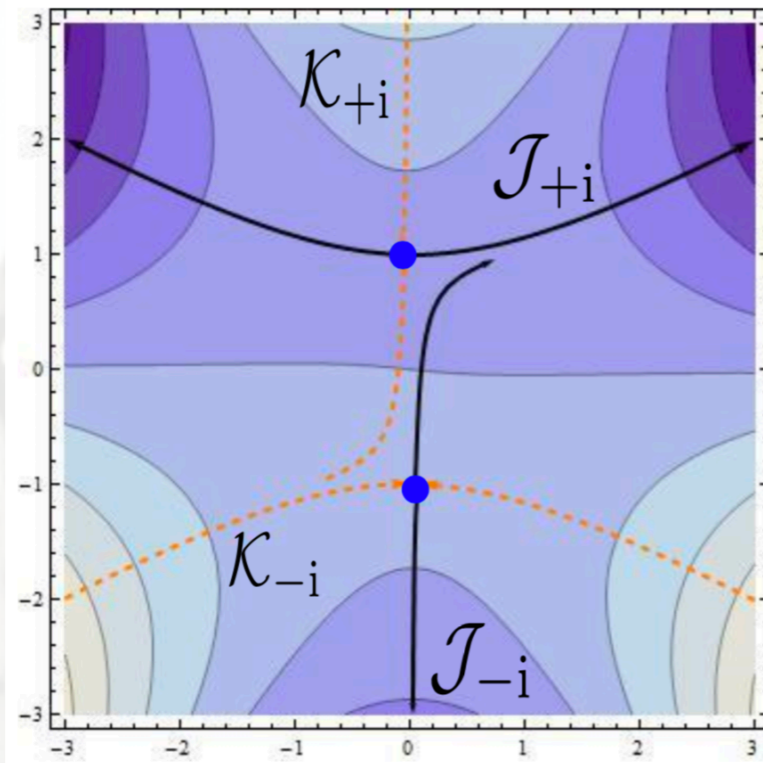


$$\phi \in \mathbb{R} \rightarrow \phi \in \mathbb{C}$$

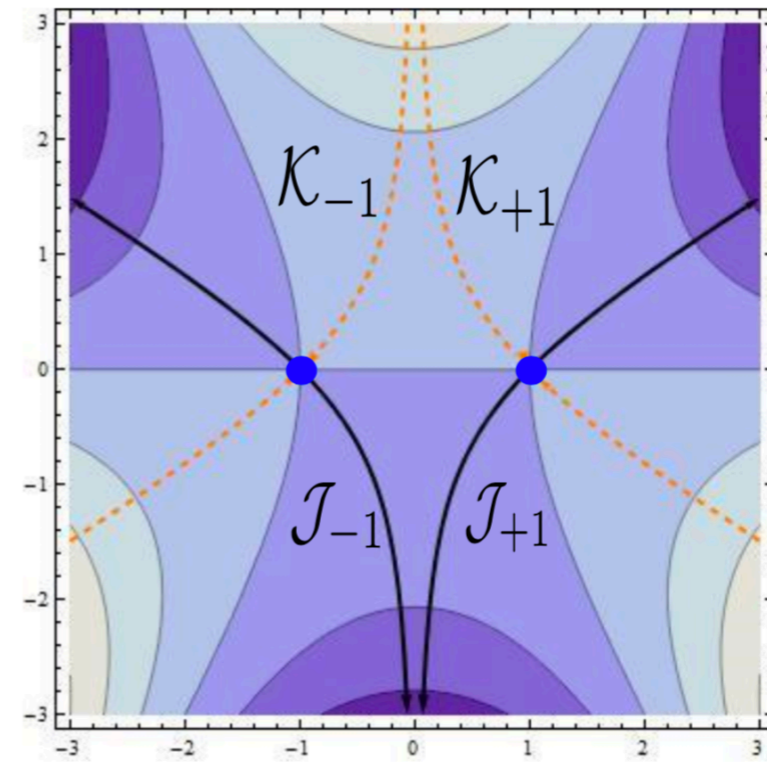
The "best" curve  
is "the" thimble



# FINDING "THE" THIMBLE



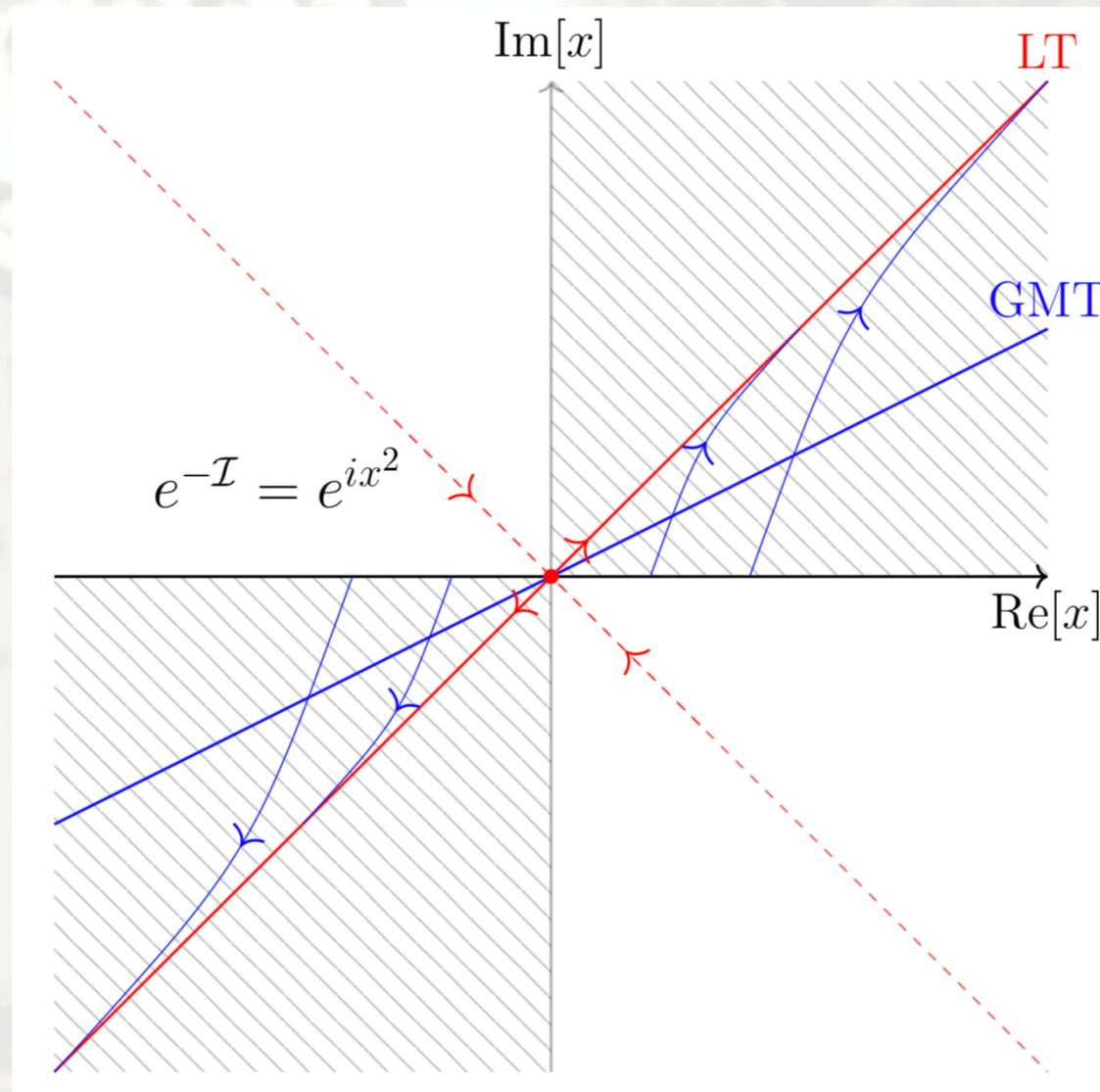
(a)  $x = e^{0.1i}$



(b)  $x = e^{\pi i}$

# GENERALIZED THIMBLE

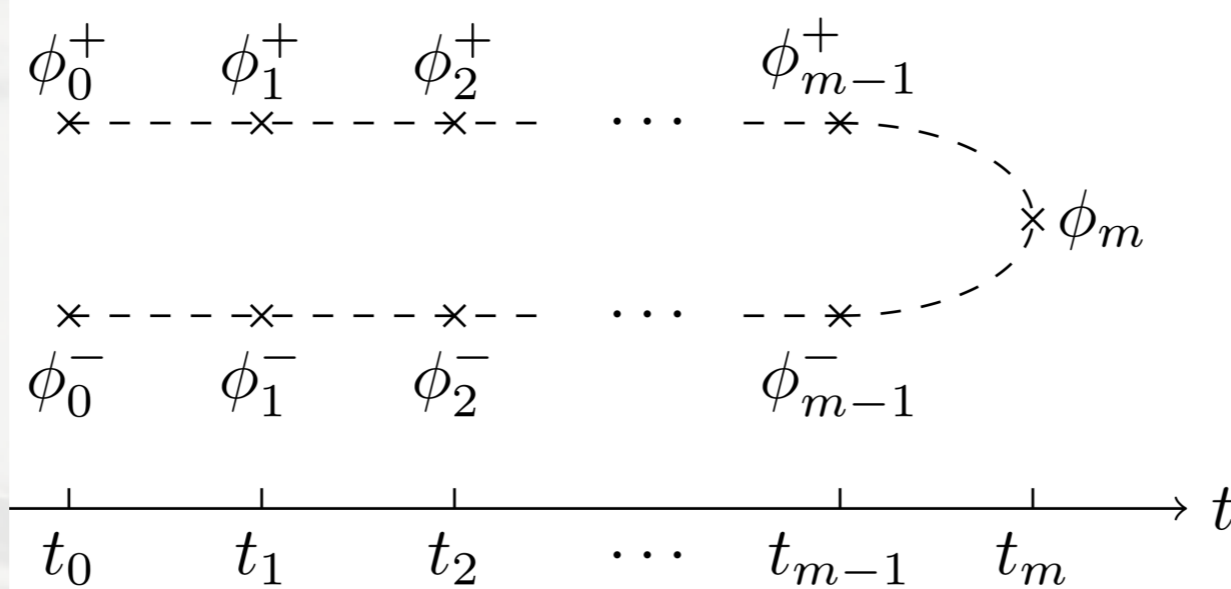
$$\int dx e^{-\mathcal{I}} \rightarrow \frac{dx}{d\tau} = \overline{\left( \frac{\partial \mathcal{I}}{\partial x} \right)} \rightarrow \frac{d\mathcal{I}}{d\tau} = \left| \frac{\partial \mathcal{I}}{\partial x} \right|^2 \geq 0$$



- Alexandru, Basar, Bedaque, Lamm, Lawrence.

# WHAT WE WANT TO CALCULATE:

$$\begin{aligned} \langle \hat{\mathcal{O}}(t) \rangle &= \text{Tr} \left( \hat{\mathcal{O}}(t) \hat{\rho}(t_0) \right) = \int \mathcal{D}\phi \langle \phi_0^-; t_0 | \hat{\mathcal{O}}(t) \hat{\rho}(t_0) | \phi_0^-; t_0 \rangle \\ &= \frac{\int \mathcal{D}\phi \exp \left( \frac{i}{\hbar} \int_{\mathcal{C}} dt L \right) \mathcal{O}(t) \langle \phi_0^+; t_0 | \hat{\rho}_0 | \phi_0^-; t_0 \rangle}{\int \mathcal{D}\phi \exp \left( \frac{i}{\hbar} \int_{\mathcal{C}} dt L \right) \langle \phi_0^+; t_0 | \hat{\rho}_0 | \phi_0^-; t_0 \rangle} \end{aligned}$$



# REAL-TIME EVOLUTION

$$\langle A \rangle = \frac{\int dx A(x) e^{-\mathcal{I}}}{\int dx e^{-\mathcal{I}}}$$





# REAL-TIME EVOLUTION

$$\langle A \rangle = \frac{\int dx A(x) e^{-\mathcal{I}}}{\int dx e^{-\mathcal{I}}}$$

$$= \frac{\int_{\Gamma} dz A(z) e^{-\mathcal{I}(z(x))}}{\int_{\Gamma} dz e^{-\mathcal{I}(z(x))}}$$

*Picard-Cauchy  
Lefschetz*

# REAL-TIME EVOLUTION

$$\langle A \rangle = \frac{\int dx A(x) e^{-\mathcal{I}}}{\int dx e^{-\mathcal{I}}}$$

*Cauchy*

$$= \frac{\int_{\Gamma} dz A(z) e^{-\mathcal{I}(z(x))}}{\int_{\Gamma} dz e^{-\mathcal{I}(z(x))}}$$

*co-ordinate transformation*

$$= \frac{\int dx \frac{\partial z}{\partial x} A(z(x)) e^{-\mathcal{I}(z(x))}}{\int dx \frac{\partial z}{\partial x} e^{-\mathcal{I}(z(x))}}$$

# REAL-TIME EVOLUTION

$$\langle A \rangle = \frac{\int dx A(x) e^{-\mathcal{I}}}{\int dx e^{-\mathcal{I}}}$$

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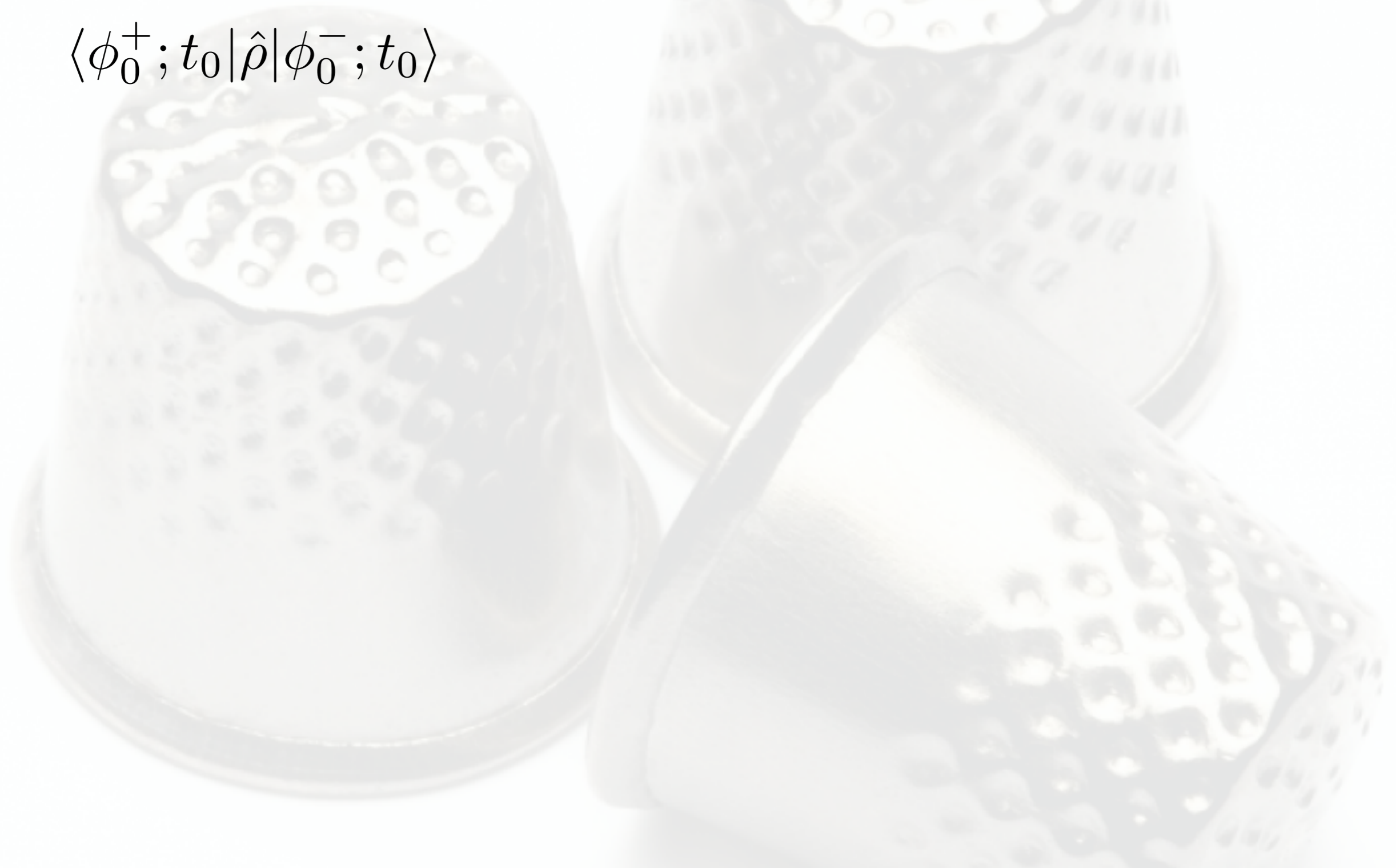
$$= \frac{\int dx \frac{\partial z}{\partial x} A(z(x)) e^{-\mathcal{I}(z(x))}}{\int dx \frac{\partial z}{\partial x} e^{-\mathcal{I}(z(x))}}$$

$$= \frac{\langle A e^{i[\arg(\det(J)) - I_{im}]}\rangle_P}{\langle e^{i[\arg(\det(J)) - I_{im}]}\rangle_P}$$

$$P = e^{-\mathcal{I}_{re} + \ln(|\det(J)|)}$$

# REAL-TIME EVOLUTION

$$\langle \phi_0^+ ; t_0 | \hat{\rho} | \phi_0^- ; t_0 \rangle$$



# REAL-TIME EVOLUTION

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle$$

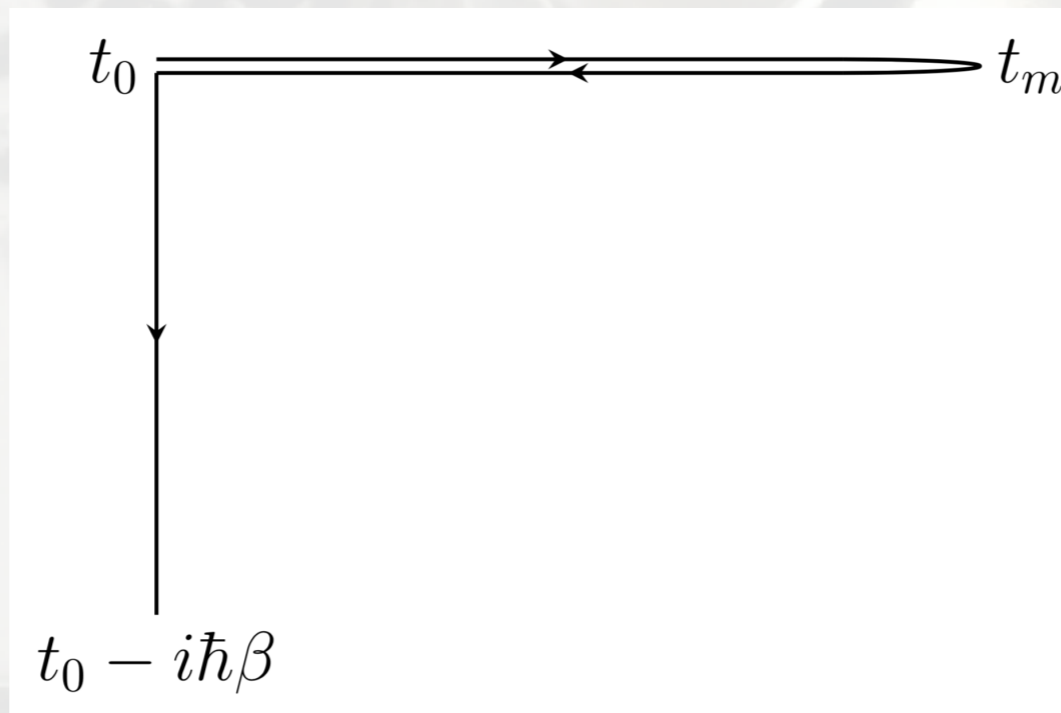
$$\hat{\rho} = e^{-\beta \hat{H}}$$

# REAL-TIME EVOLUTION

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle$$

$$\hat{\rho} = e^{-\beta \hat{H}}$$

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle = \int_{\phi_0^-}^{\phi_0^+} \mathcal{D} e^{i \int_{t_0}^{t_0 - i\beta} S}$$



# REAL-TIME EVOLUTION

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle$$

$$\phi^{cl} = \frac{1}{2}(\phi^+ + \phi^-), \quad \phi^q = \phi^+ - \phi^-$$

# REAL-TIME EVOLUTION

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle$$

$$\phi^{cl} = \frac{1}{2}(\phi^+ + \phi^-), \quad \phi^q = \phi^+ - \phi^-$$

$$Z = \int \mathcal{D}\phi \exp \left\{ -\frac{1}{\hbar} \int \frac{d^d p}{(2\pi)^d} \omega_p \left[ \frac{(\phi_0^{cl})^2}{2n_p + 1} + \frac{(\phi_0^q)^2}{4} (2n_p + 1) \right] + \frac{i}{\hbar} \int_C dt L \right\}$$

$$n_p = \frac{1}{e^{\hbar\omega_p\beta} - 1}$$



# REAL-TIME EVOLUTION

$$\langle \phi_0^+; t_0 | \hat{\rho} | \phi_0^-; t_0 \rangle$$

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# REAL-TIME EVOLUTION

$$\langle \phi_0^{cl}(p) \phi_0^{cl\dagger}(p') \rangle = \frac{\hbar}{\omega_p} \left( n_p + \frac{1}{2} \right) (2\pi)^d \delta(p - p')$$
$$\langle \dot{\phi}_0^{cl}(p) \dot{\phi}_0^{cl\dagger}(p') \rangle = \hbar \omega_p \left( n_p + \frac{1}{2} \right) (2\pi)^d \delta(p - p')$$

# REAL-TIME EVOLUTION

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$$\langle \dot{\phi}_0^{cl}(p) \dot{\phi}_0^{cl\dagger}(p') \rangle = \hbar \omega_p \left( n_p + \frac{1}{2} \right) (2\pi)^d \delta(p - p')$$

For a given  $(\phi_0^{cl}, \phi_1^{cl})$  there is a unique critical point  $\frac{\delta \mathcal{I}}{\delta \phi} = 0$

$$\left( \tilde{\phi}^{cl}, \phi^q = 0 \right) \quad \left. \frac{\delta \mathcal{I}}{\delta \phi} \right|_{\tilde{\phi}^{cl}} = 0$$

One critical point

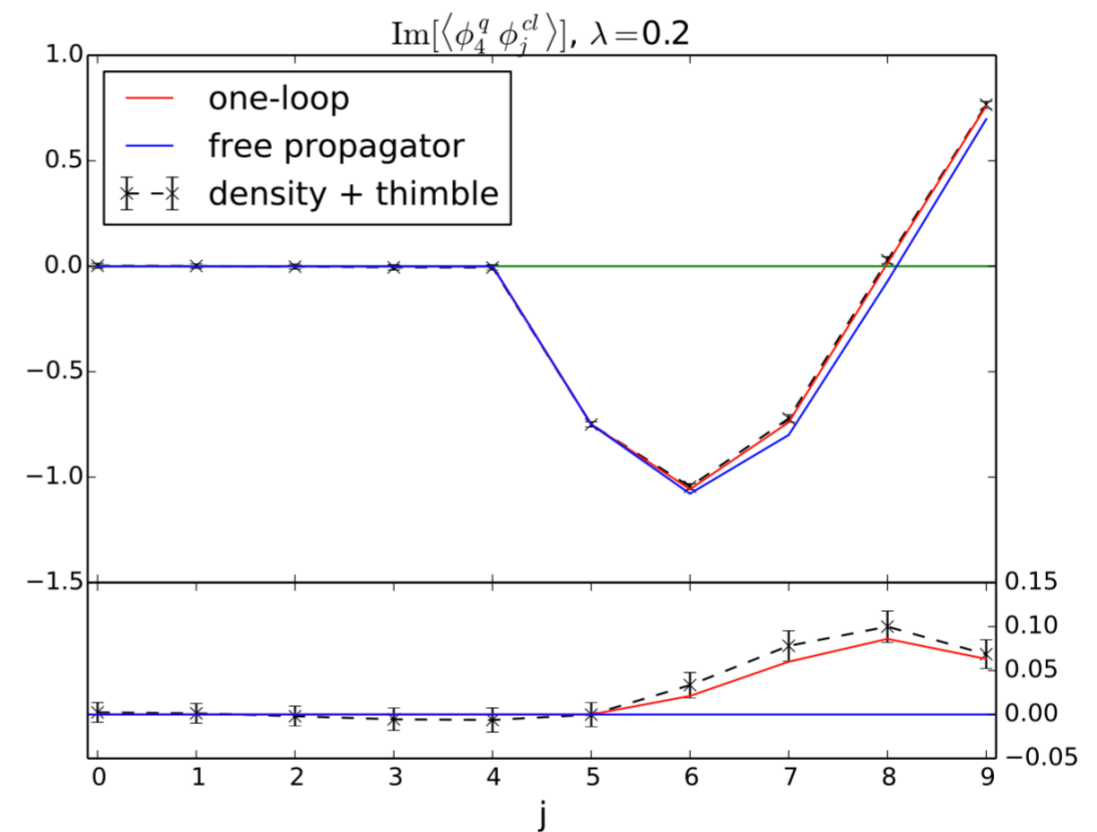
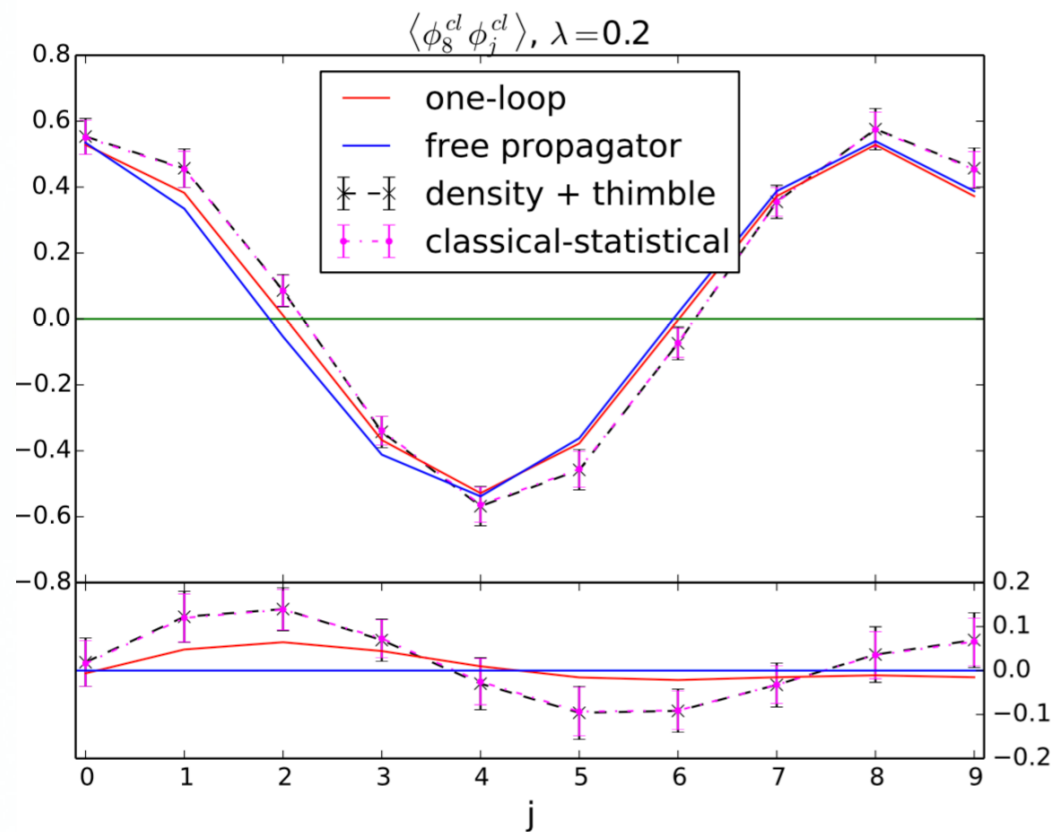
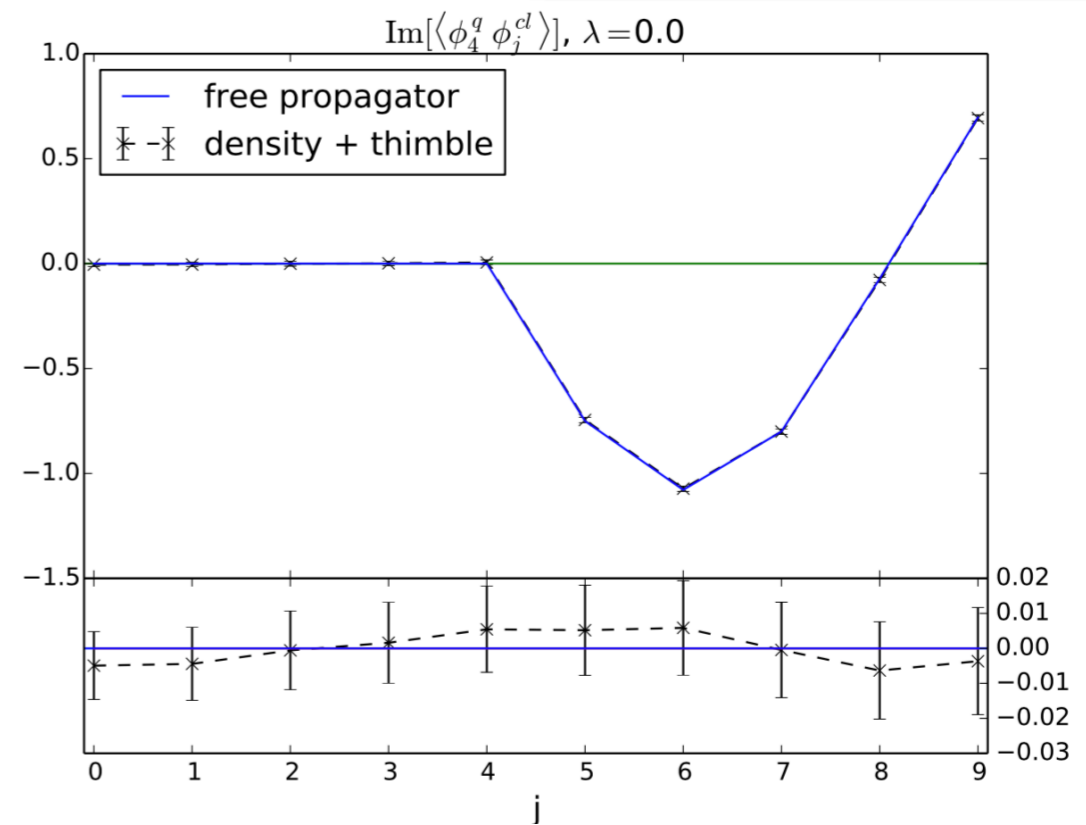
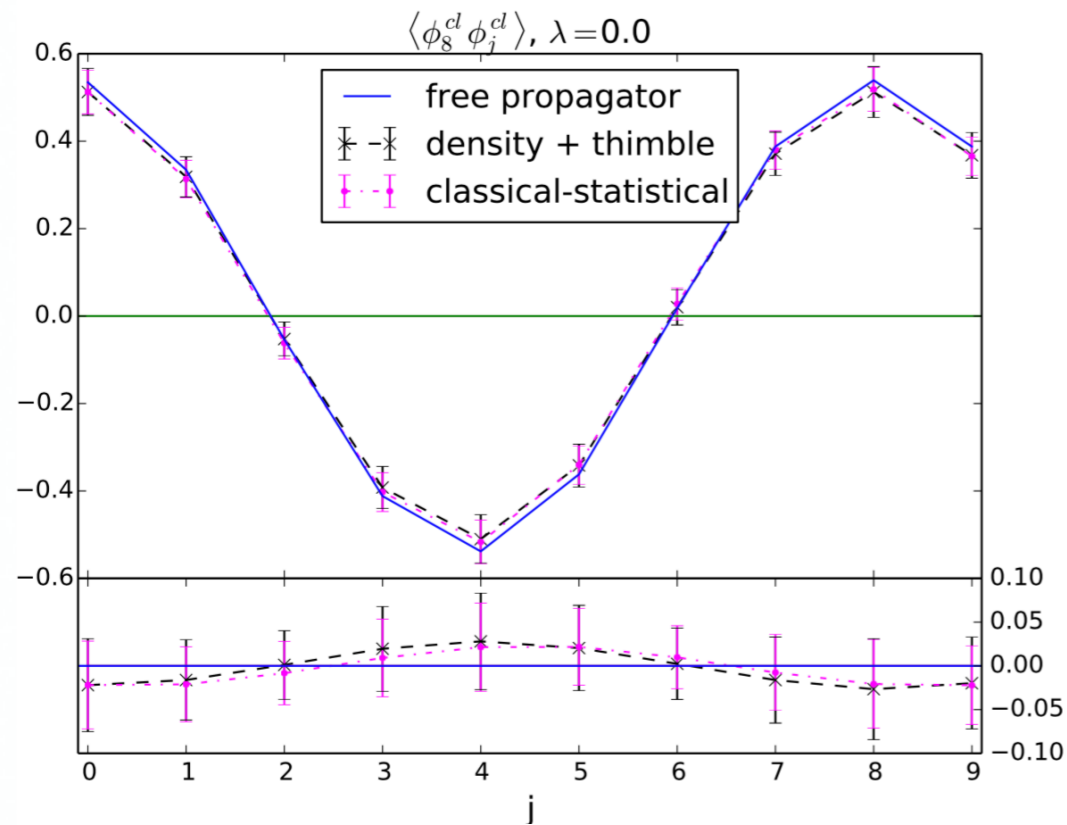


One thimble

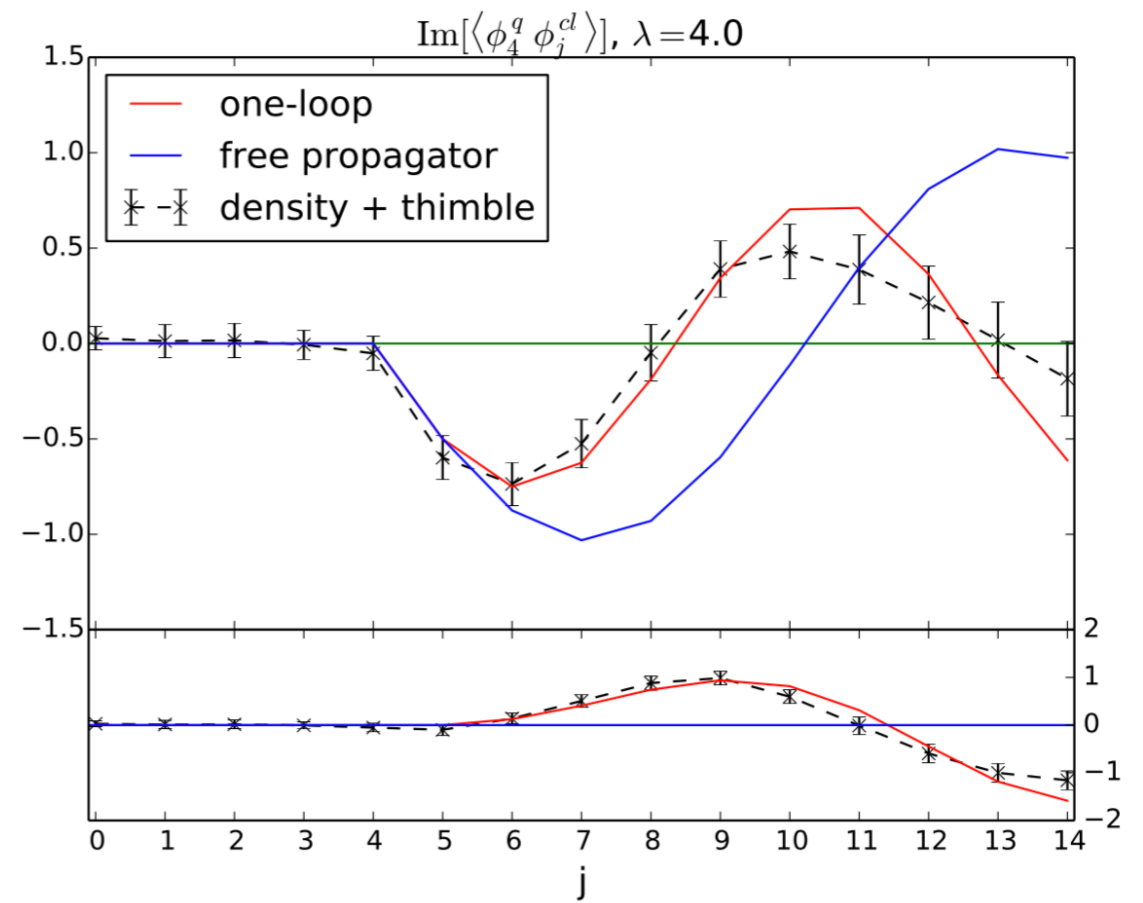
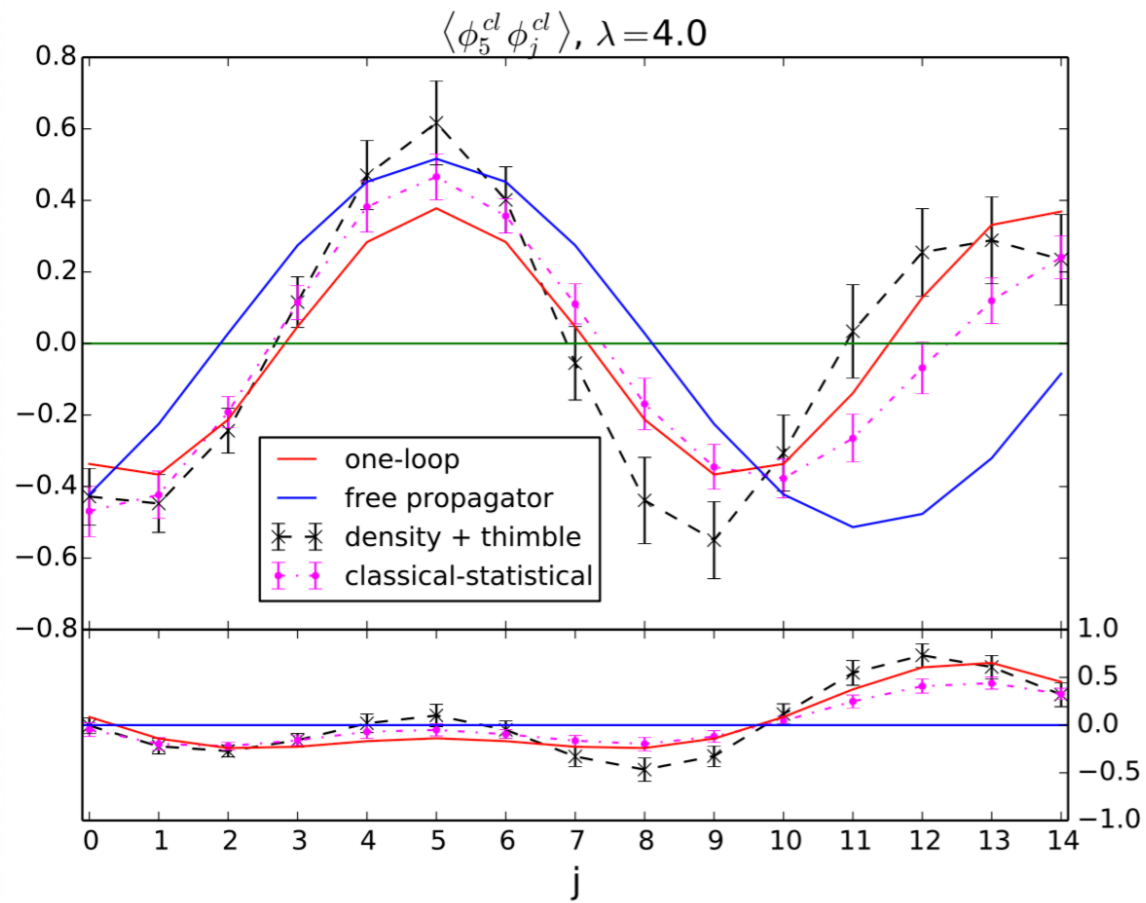


Well-behaved Monte Carlo

# REAL-TIME EVOLUTION



# REAL-TIME EVOLUTION



# CONCLUSIONS + OUTLOOK

- Can solve the Lorentzian path integral using Picard-Lefschetz and Monte Carlo (scalar field)
  - Solves the sign problem
- Can we do fermions, gauge fields?
- How does this scale with dimension?
  - Is it practical for out of equilibrium studies?

# CLASSICAL-STATISTICAL

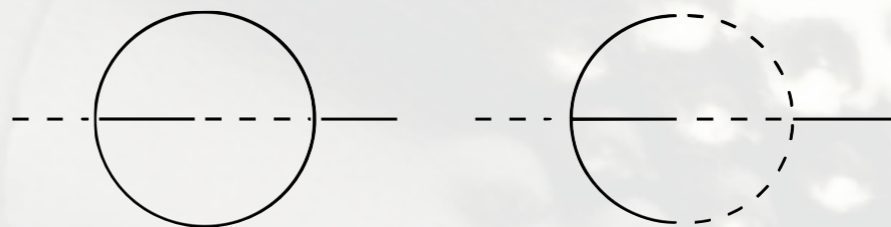
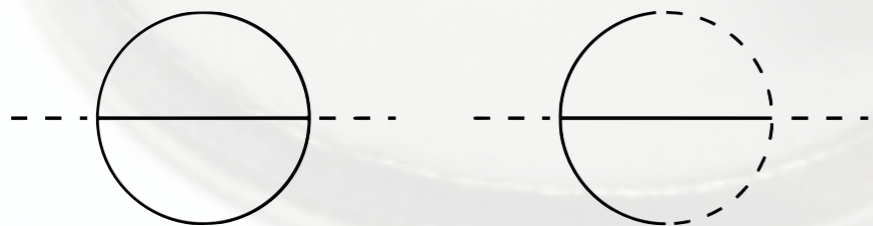
—————  $\hbar \left( n_p + \frac{1}{2} \right) \frac{\cos(\omega_p [t_1 - t_2])}{\omega_p}$

- - - - -  $-i\hbar\theta(t_2 - t_1) \frac{\sin(\omega_p [t_2 - t_1])}{\omega_p}$

—————  $-i\hbar\theta(t_1 - t_2) \frac{\sin(\omega_p [t_1 - t_2])}{\omega_p}$

~~$\frac{i\lambda}{6\hbar}$~~

~~$\frac{i\lambda}{24\hbar}$~~



# CRITICAL POINT

$$\hat{H} = \int d^d x \left( \frac{1}{2} \pi^2 + C(\Phi) \right)$$

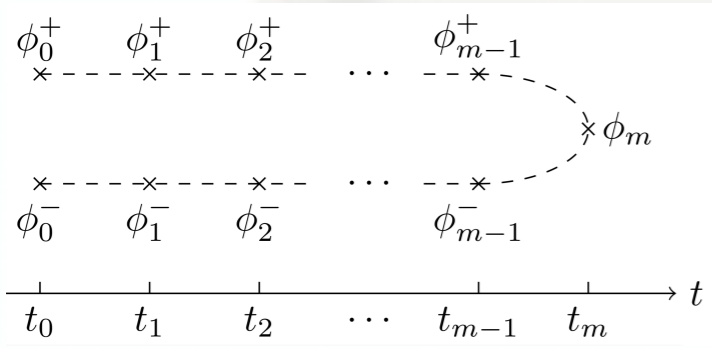
$$E_i = \int d^d x \left[ C \left( \phi_i^{cl}(x) + \frac{1}{2} \phi_i^q(x) \right) - C \left( \phi_i^{cl}(x) - \frac{1}{2} \phi_i^q(x) \right) \right]$$

E contains only odd powers of  $\phi^q$

$$\frac{\partial \mathcal{I}}{\partial \phi_i^q(x)} = - \frac{idtd^d x}{\hbar} \left[ \frac{2\phi_i^{cl}(x) - \phi_{i-1}^{cl}(x) - \phi_{i+1}^{cl}(x)}{dt^2} - \frac{\partial E_i}{\partial \phi_i^q(x)} \right] \quad i \neq m$$

$$\frac{\partial \mathcal{I}}{\partial \phi_i^{cl}(x)} = - \frac{idtd^d x}{\hbar} \left[ \frac{2\phi_i^q(x) - \phi_{i-1}^q(x) - \phi_{i+1}^q(x)}{dt^2} - \frac{\partial E_i}{\partial \phi_i^{cl}(x)} \right] \quad i \neq m$$

$$\frac{\partial \mathcal{I}}{\partial \phi_m(x)} = \frac{id^d x}{\hbar dt} \phi_{m-1}^q$$





# REAL-TIME EVOLUTION



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