

# Phase structure of finite density lattice QCD by a histogram method

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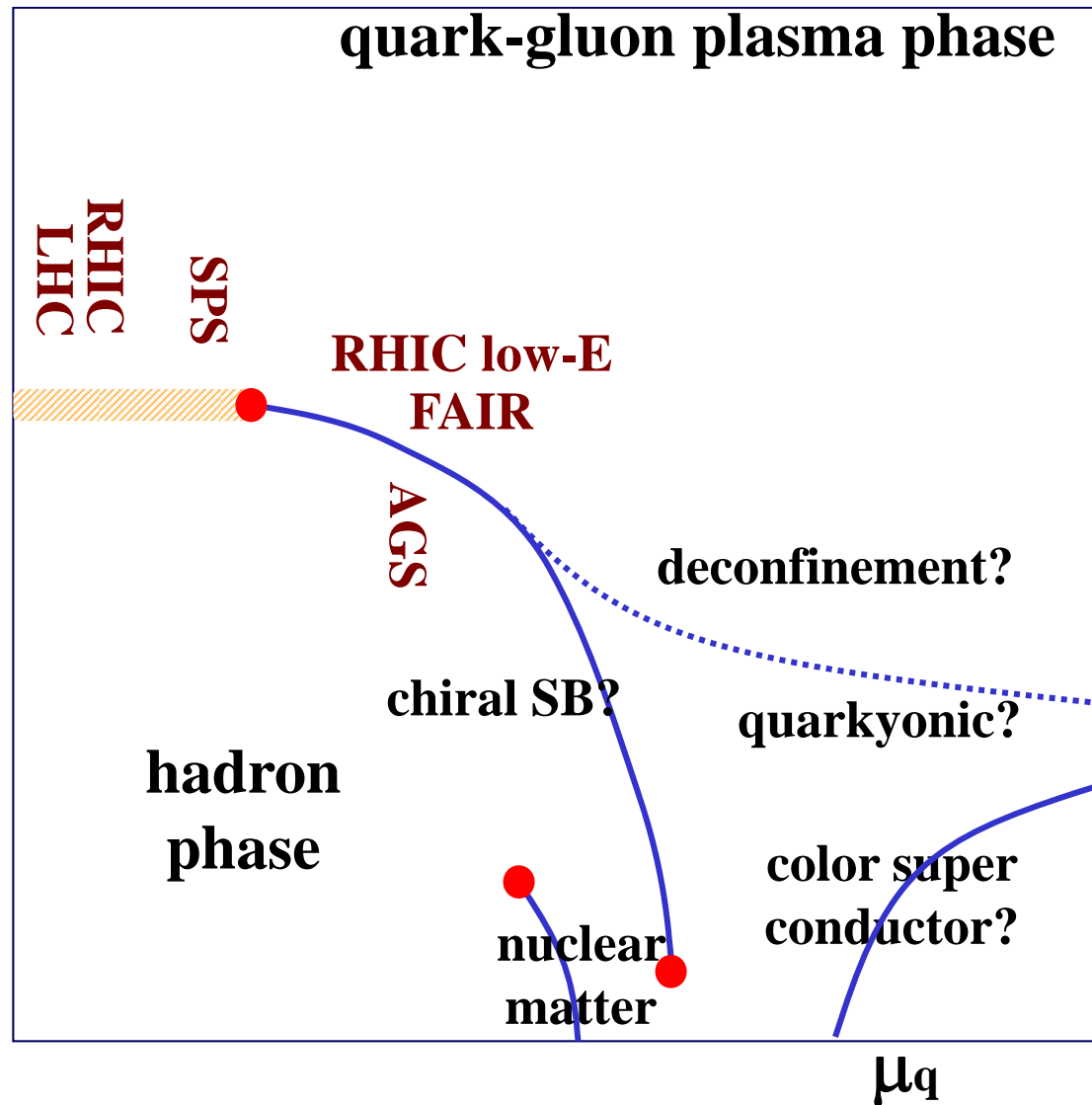
YIPQS-HPCI international molecule-type workshop on New-type of  
Fermions on the Lattice (YITP, Kyoto, Feb.9-24, 2012)

# Phase structure of QCD at high temperature and density

## Lattice QCD Simulations

- Phase transition lines
- Equation of state
- **Direct simulation:**  
Impossible at  $\mu \neq 0$ .

$T$



# Probability distribution function

- Distribution function (Histogram)

$X$ : order parameters, total quark number, average plaquette etc.

$$Z(m, T, \mu) = \int dX \underline{W(X, m, T, \mu)} \text{ histogram}$$

- In the Matsubara formalism,

$$Z(m, T, \mu) \equiv \int DU (\det M(m, \mu))^{N_f} e^{-S_g}$$

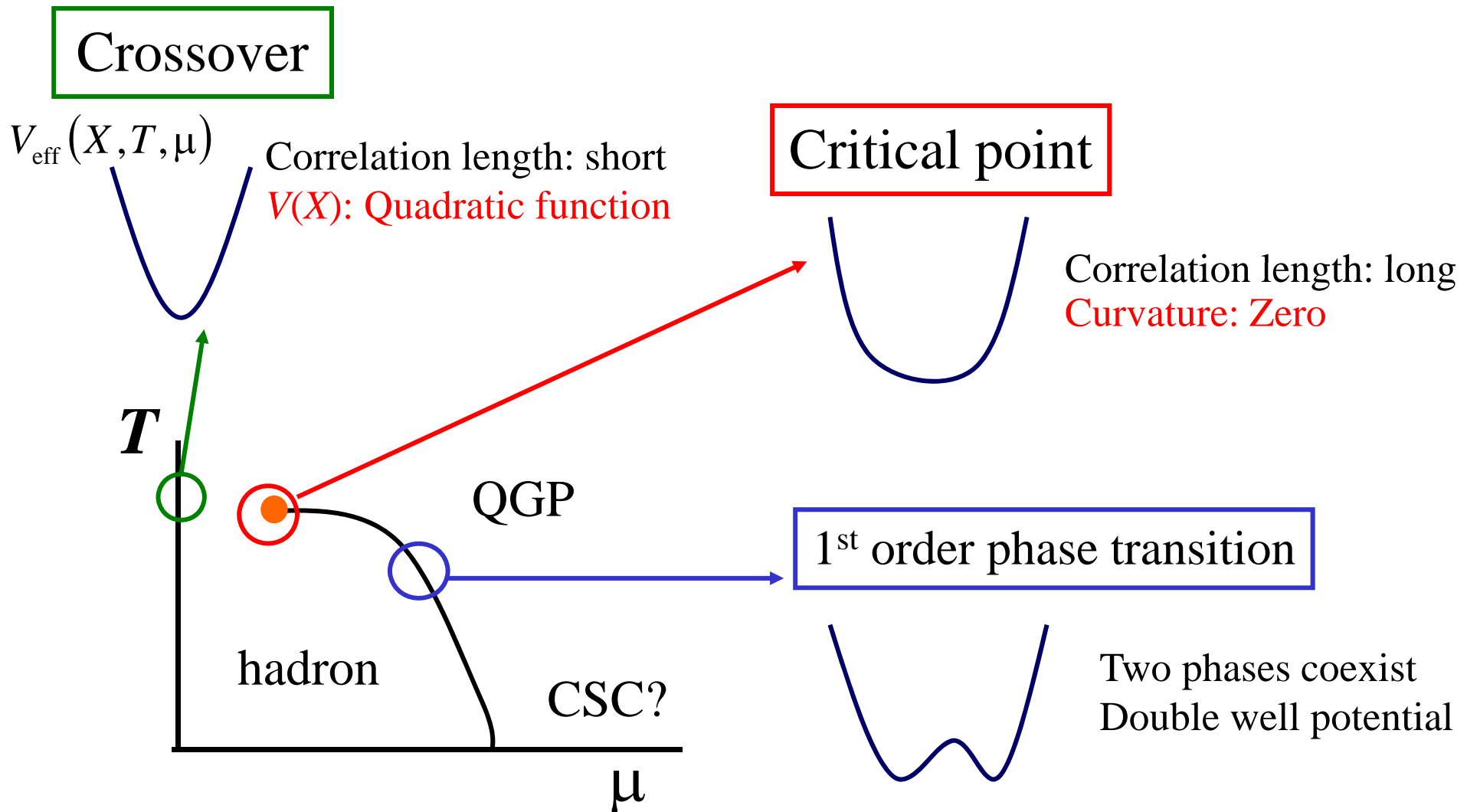
$$W(X', m, T, \mu) \equiv \int DU \delta(X - X') (\det M(m, \mu))^{N_f} e^{-S_g}$$

- where  $\det M$ : quark determinant,  $S_g$ : gauge action.
- Useful to identify the nature of phase transitions
  - e.g. At a first order transition, two peaks are expected in  $W(X)$ .

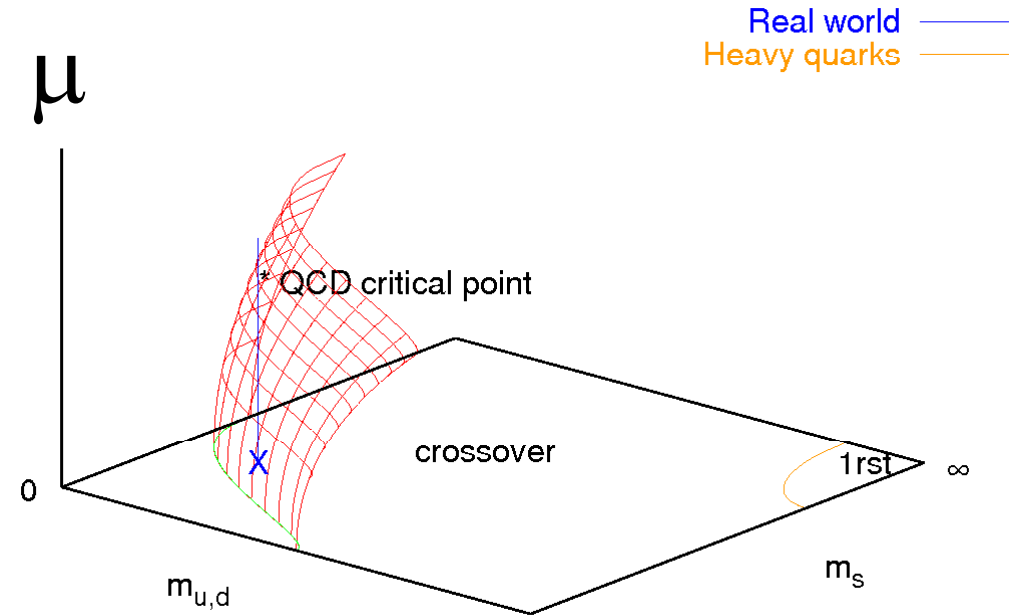
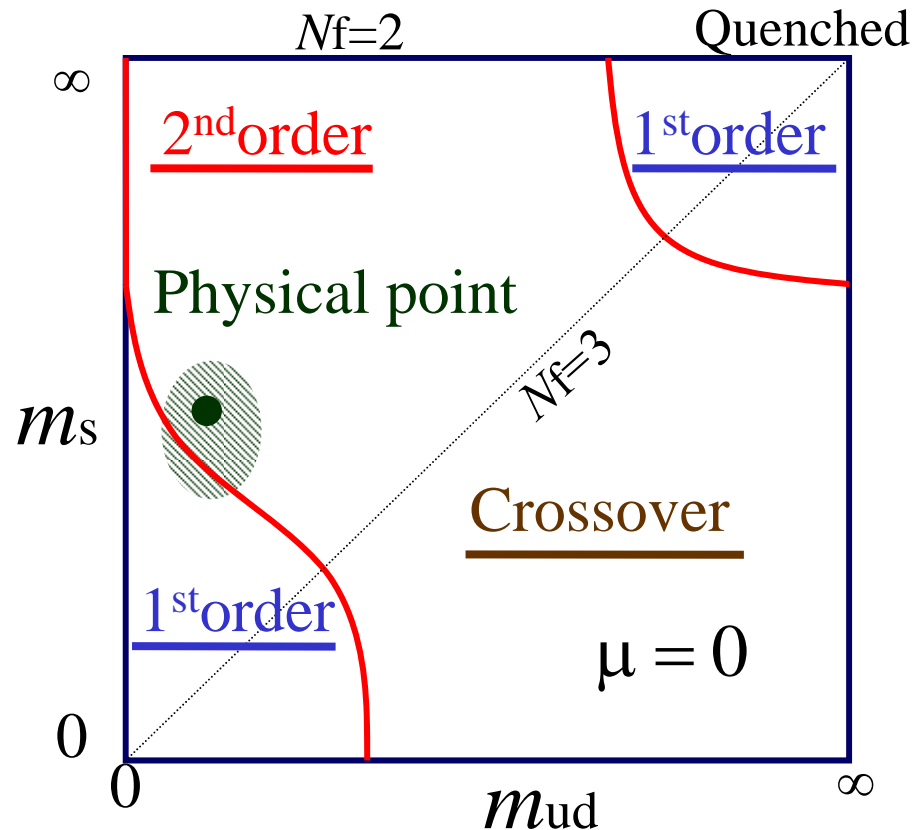
# $\mu$ -dependence of the effective potential

$$Z(T, \mu) = \int dX W(X, T, \mu), \quad V_{\text{eff}}(X) = -\ln W(X)$$

$X$ : order parameters, total quark number, average plaquette, quark determinant etc.



# Quark mass dependence of the critical point



- Where is the physical point?
- Extrapolation to finite density
  - investigating the quark mass dependence near  $\mu=0$
- Critical point at finite density?

# Equation of State

- Integral method

- Interaction measure  $\frac{\varepsilon - 3p}{T^4} = -\frac{1}{VT^3} \frac{\partial \ln Z}{\partial \ln a}$ ,

computed by plaquette (1x1 Wilson loop)  $\langle P \rangle$  and the derivative of  $\det M$ .

- Pressure at  $\mu=0$   $\frac{p}{T^4} = \frac{1}{VT^3} \ln Z$

- Integral

$$\left. \frac{p}{T^4} \right|_a - \left. \frac{p}{T^4} \right|_{a_0} = - \int_{a_0}^a \frac{\varepsilon' - 3p'}{T'^4} d(\ln a')$$

$a_0$ : start point  $p=0$

- Pressure at  $\mu \neq 0$ ,  $\frac{p}{T^4}(\mu) - \frac{p}{T^4}(0) = \frac{1}{VT^3} \ln \left( \frac{Z(\mu)}{Z(0)} \right) = \left( \frac{N_t}{N_s} \right)^3 \ln \left\langle \frac{\det M(\mu)}{\det M(0)} \right\rangle_{\mu=0}$

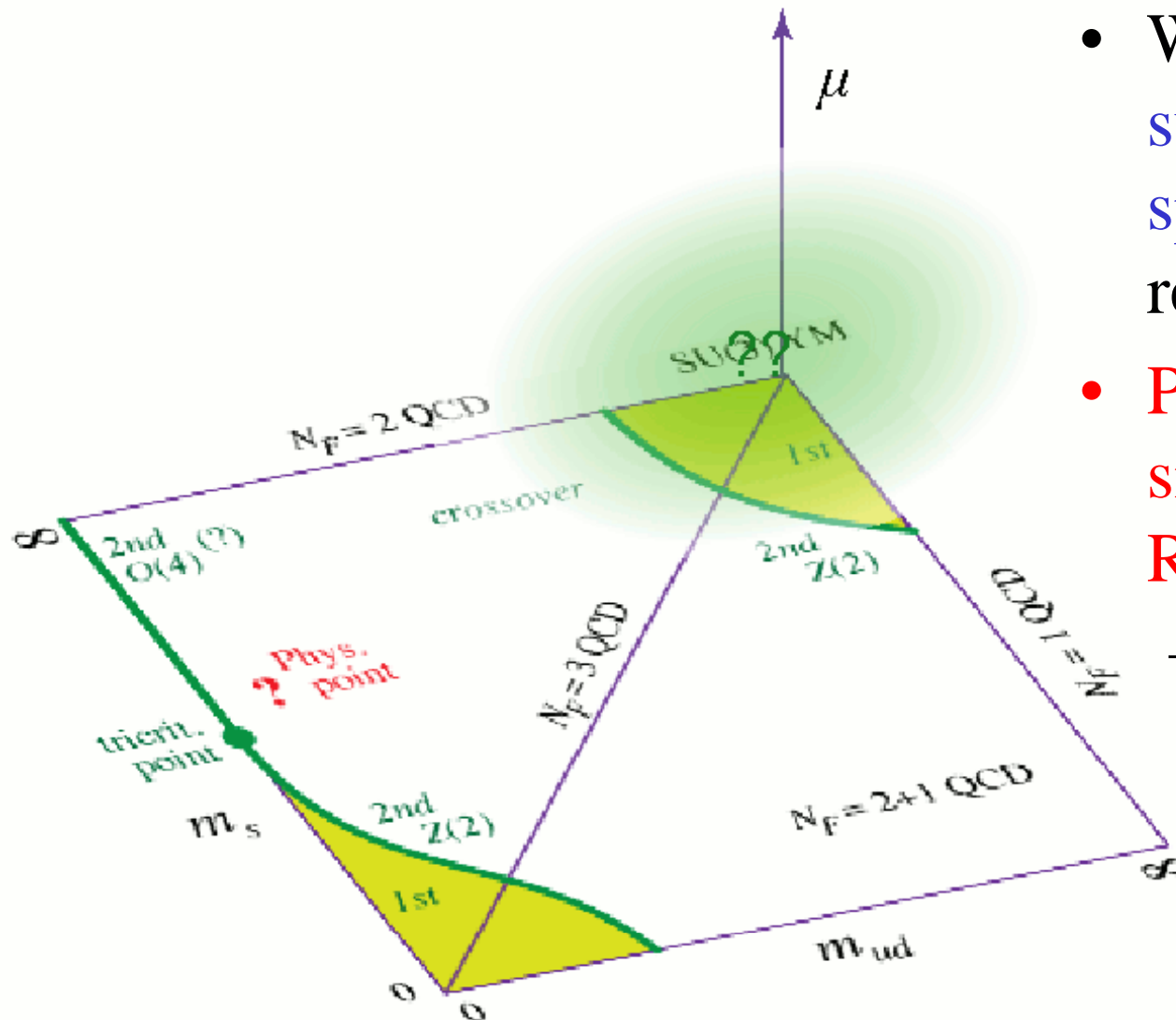
- $\langle X \rangle_{(m,T,\mu)} = \frac{1}{Z} \int dX X W(X, m, T, \mu)$  with  $X = P$  or  $\det M(\mu)/\det M(0)$

# Plan of this talk

- Test in the heavy quark region
  - H. Saito et al. (WHOT-QCD Collab.), Phys.Rev.D84, 054502(2011)
  - WHOT-QCD Collaboration, in preparation
- Application to the light quark region at finite density
  - S.E., Phys.Rev.D77, 014508(2008))
  - WHOT-QCD Collaboration, in preparation  
(Lattice 2011 proc.: Y. Nakagawa et al., arXiv:1111.2116)

# Distribution function in the heavy quark region

WHOT-QCD Collab., Phys.Rev.D84, 054502(2011)



- We study the critical surface in the  $(m_{ud}, m_s, \mu)$  space in the heavy quark region.
- Performing quenched simulations + Reweighting.
  - plaquette gauge action + Wilson quark action



# $(\beta, m, \mu)$ -dependence of the Distribution function

- Distributions of plaquette  $P$  (1x1 Wilson loop for the standard action)

$$W(P', \beta, m, \mu) \equiv \int DU \delta(P-P') (\det M(m, \mu))^{N_f} e^{6N_{\text{site}} P}$$

$$R(P, \beta, \beta_0, m, m_0, \mu) \equiv W(P, \beta, m, \mu) / W(P, \beta_0, m_0, 0) \quad \text{(Reweight factor)}$$

$$R(P') = e^{6N_{\text{site}} (\beta - \beta_0) P'} \frac{\left\langle \delta(P-P') \left( \frac{\det M(m, \mu)}{\det M(m_0, 0)} \right)^{N_f} \right\rangle_{(\beta_0, \mu=0)}}{\langle \delta(P-P') \rangle_{(\beta_0, \mu=0)}} \equiv e^{6N_{\text{site}} (\beta - \beta_0) P'} \left\langle \left( \frac{\det M(m, \mu)}{\det M(m_0, 0)} \right)^{N_f} \right\rangle_{P'}$$

Effective potential:

$$V_{\text{eff}}(P, \beta, m, \mu) = -\ln[W(P, \beta, m, \mu)] = V_{\text{eff}}(P, \beta_0, m_0, 0) - \ln R(P, \beta, \beta_0, m, m_0, \mu)$$

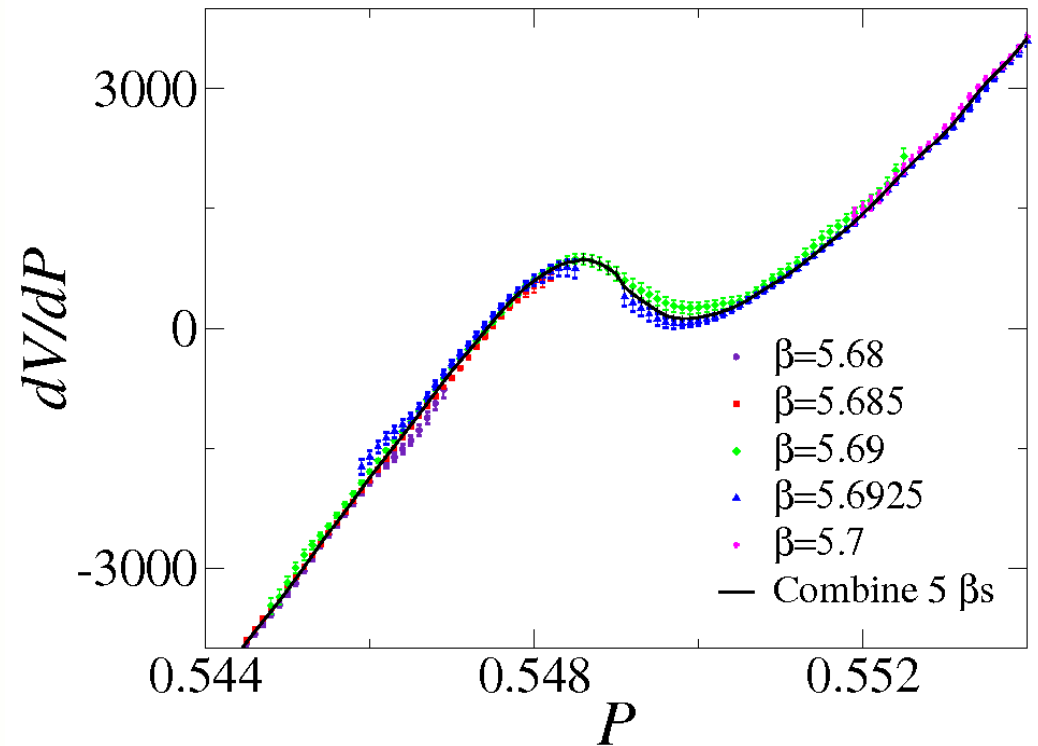
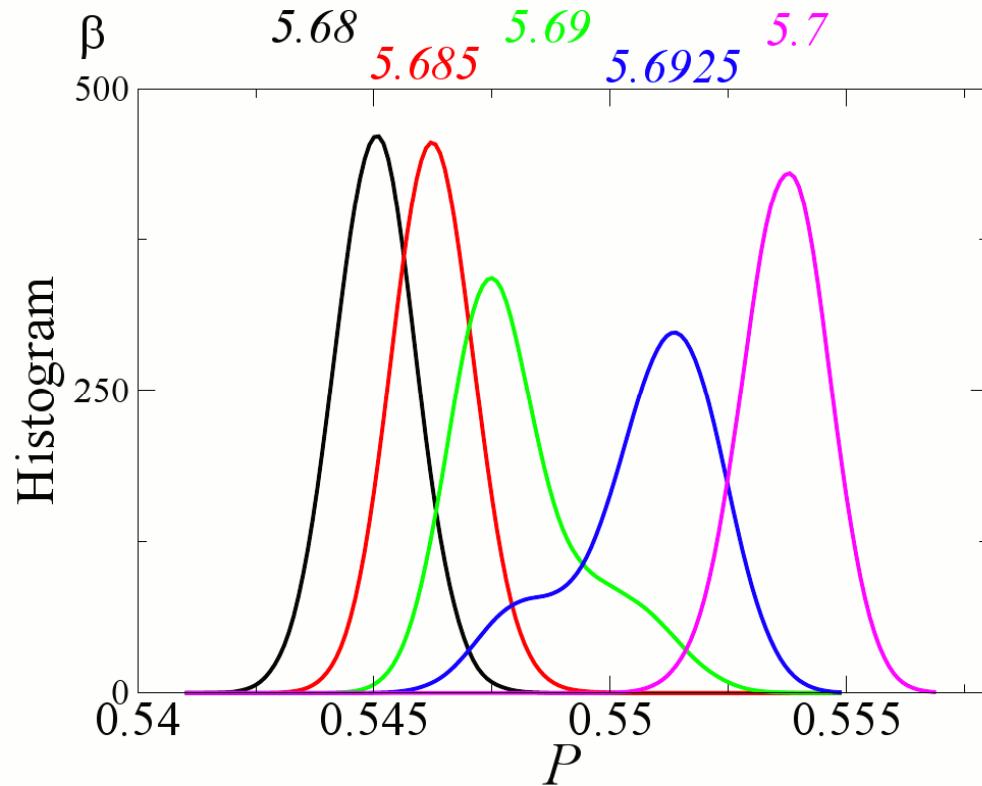
$$\ln R(P) = \underline{6N_{\text{site}} (\beta - \beta_0) P} + \ln \left\langle \left( \frac{\det M(m, \mu)}{\det M(m_0, 0)} \right)^{N_f} \right\rangle_P$$

# Distribution function in quenched simulations

Effective potential in a wide range of  $P$ : required.

Plaquette histogram at  $K=1/m_q=0$ .

Derivative of  $V_{\text{eff}}$  at  $\beta=5.69$



$N_{\text{site}} = 24^3 \times 4$ , 5  $\beta$  points, quenched.

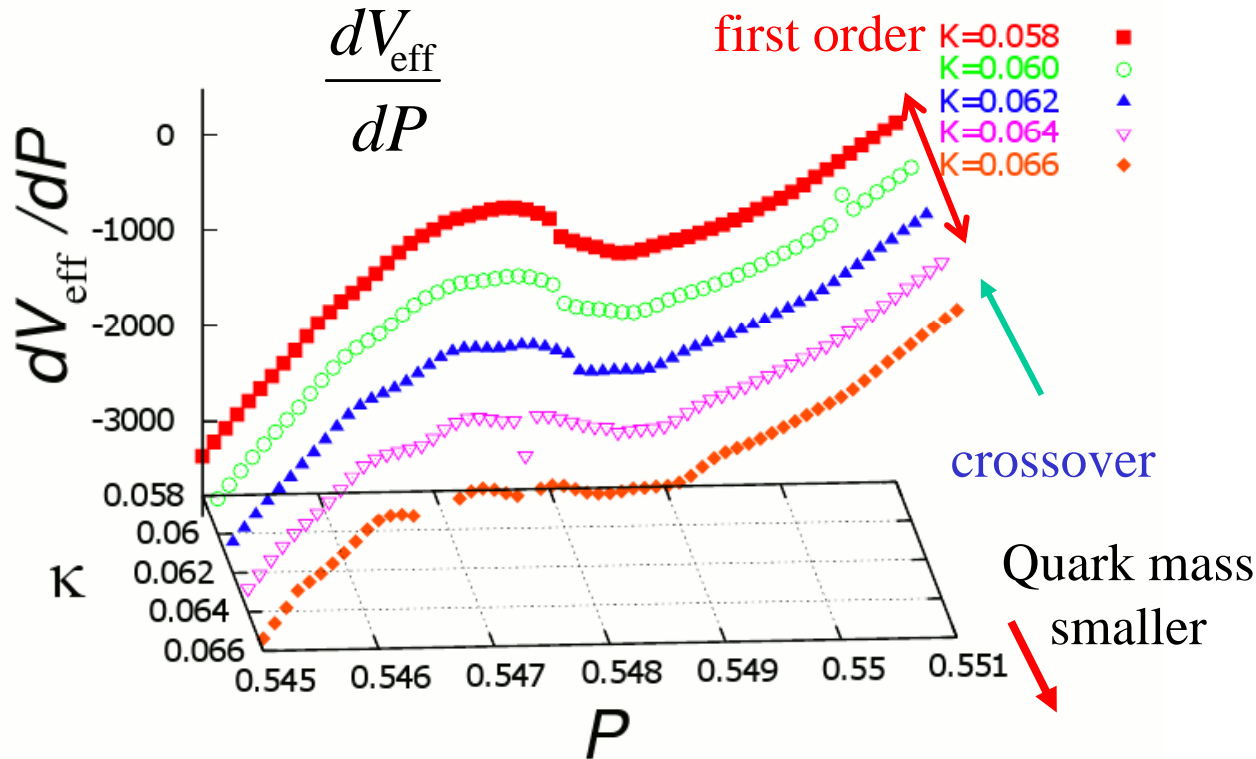
$dV_{\text{eff}}/dP$  is adjusted to  $\beta=5.69$ , using

$$\frac{dV_{\text{eff}}}{dP}(\beta_2) = \frac{dV_{\text{eff}}}{dP}(\beta_1) - 6N_{\text{site}}(\beta_2 - \beta_1)$$

These data are combined by taking the average.

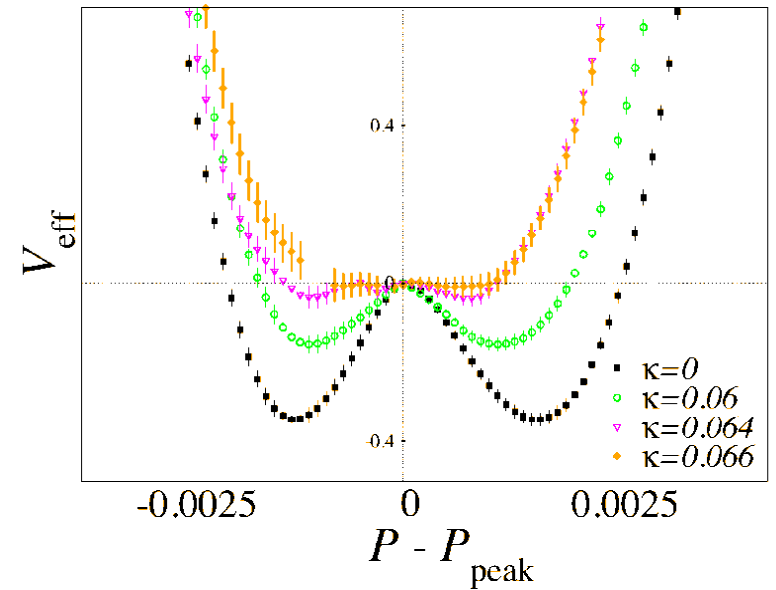
# Effective potential near the quenched limit

WHOT-QCD, Phys.Rev.D84, 054502(2011)



Quenched Simulation  
( $m_q = \infty$ ,  $K=0$ )

$K \sim 1/m_q$  for large  $m_q$



$24^3 \times 4$  lattice, 5  $\beta$  points,  $N_f=2$

- detM: Hopping parameter expansion,

$$N_f \ln \left( \frac{\det M(K)}{\det M(0)} \right) = N_f \left( 288 N_{\text{site}} K^4 P + 12 \times 2^{N_t} N_s^3 K^{N_t} \underline{\Omega_R} + \dots \right)$$

real part of Polyakov loop

$$N_f=2: K_{cp} = 0.0658(3)(8)$$

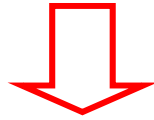
$$\frac{T_c}{m_\pi} \approx 0.02$$

- First order transition at  $K=0$  changes to crossover at  $K > 0$ .

# Endpoint of 1<sup>st</sup> order transition in 2+1 flavor QCD

$$N_f=2: K_{cp}=0.0658(3)(8)$$

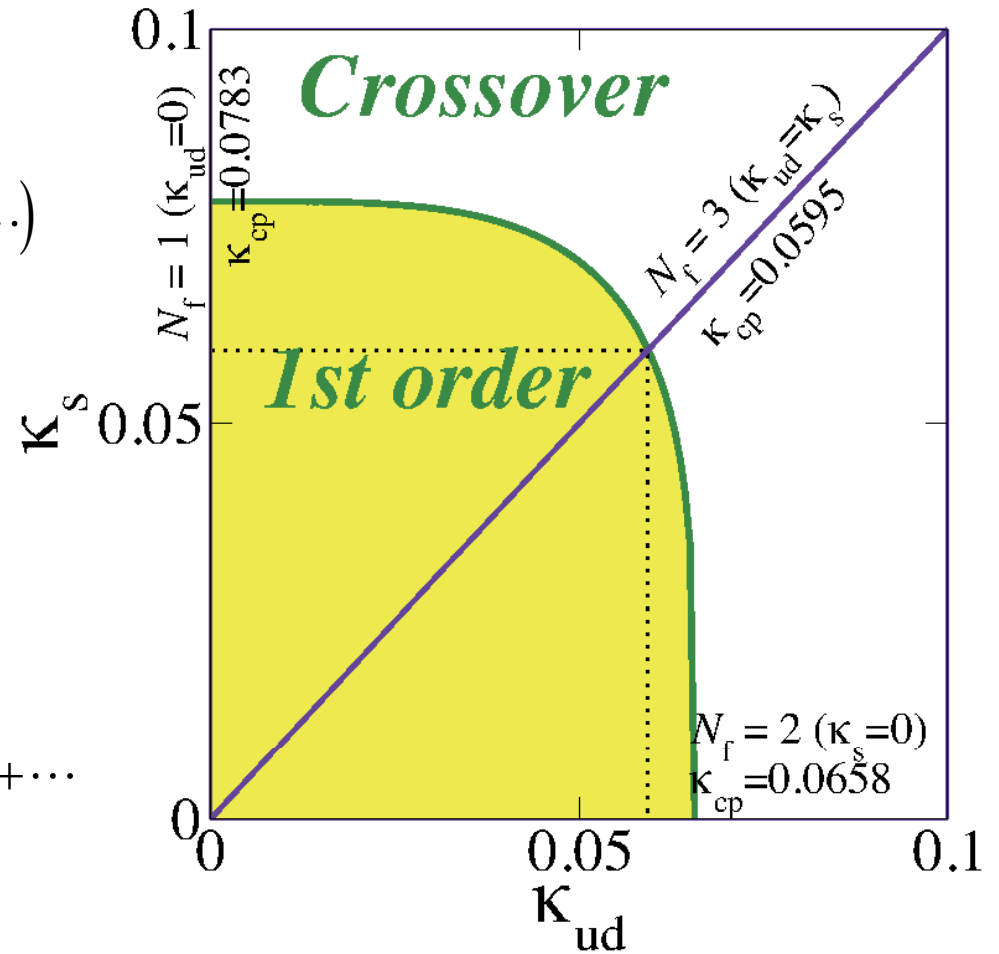
$$2 \ln \left( \frac{\det M(K)}{\det M(0)} \right) = 2 \left( 288 N_{site} K^4 P + \underline{12 \times 2^{N_t} N_s^3 K^{N_t} \Omega_R} + \dots \right)$$



$$N_f=2+1$$

$$\ln \left[ \frac{(\det M(K_{ud}))^2 \det M(K_s)}{(\det M(0))^3} \right]$$

$$= 288 N_{site} \left( 2K_{ud}^4 + K_s^4 \right) P + \underline{12 \times 2^{N_t} N_s^3 (2K_{ud}^{N_t} + K_s^{N_t}) \Omega_R} + \dots$$



The critical line is described by

$$2K_{ud}^{N_t} + K_s^{N_t} = 2K_{cp(N_f=2)}^{N_t}$$

# Finite density QCD in the heavy quark region

$$U_4(x) \Rightarrow e^{\mu_q a} U_4(x), \quad U_4^\dagger(x) \Rightarrow e^{-\mu_q a} U_4^\dagger(x) \quad \text{in } \det M$$



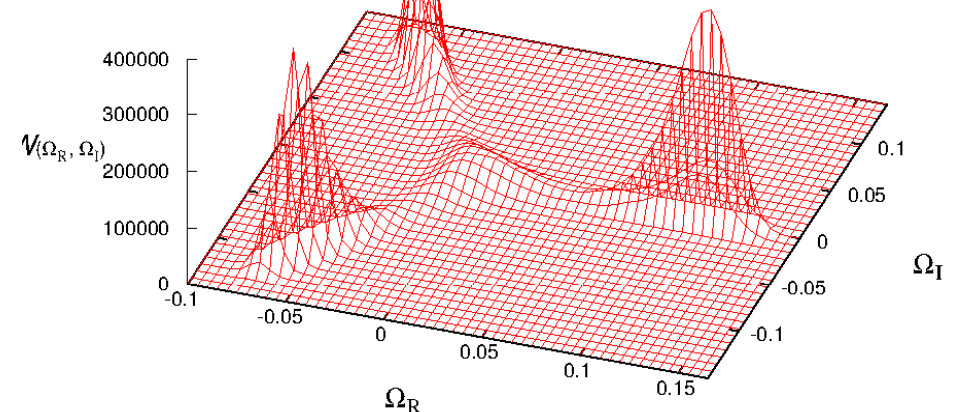
$$\Omega \Rightarrow e^{\mu_q/T} \Omega, \quad \Omega^* \Rightarrow e^{-\mu_q/T} \Omega^* \quad \text{Polyakov loop}$$

$$\begin{aligned} N_f \ln \left( \frac{\det M(K, \mu)}{\det M(0, 0)} \right) &= N_f \left( 288 N_{\text{site}} K^4 P + 6 \cdot 2^{N_t} N_s^3 K^{N_t} \left( e^{\mu/T} \Omega + e^{-\mu/T} \Omega^* \right) + \dots \right) \\ &= N_f \left( 288 N_{\text{site}} K^4 P + 12 \cdot 2^{N_t} N_s^3 K^{N_t} \left( \cosh(\mu/T) \Omega_R + \underline{i \sinh(\mu/T) \Omega_I} \right) + \dots \right) \end{aligned}$$

phase

Polyakov loop  
distribution

$$\Omega = \Omega_R + i\Omega_I$$



- We can extend this discussion to finite density QCD.

# Phase quenched simulations, Isospin chemical potential

$(N_f=2), \mu_u = -\mu_d.$

$$\det M(K, -\mu) = [\det M(K, \mu)]^*$$

$$|\det M(K, \mu)|^2 = \det M(K, \mu) \det M(K, -\mu)$$

$$\ln \left( \frac{\det M(K, \mu)}{\det M(0, 0)} \right) = 288 N_{\text{site}} K^4 P + 12 \cdot 2^{N_t} N_s^3 K^{N_t} (\cosh(\mu/T) \Omega_R + \cancel{i \sinh(\mu/T) \Omega_I}) + \dots$$

phase

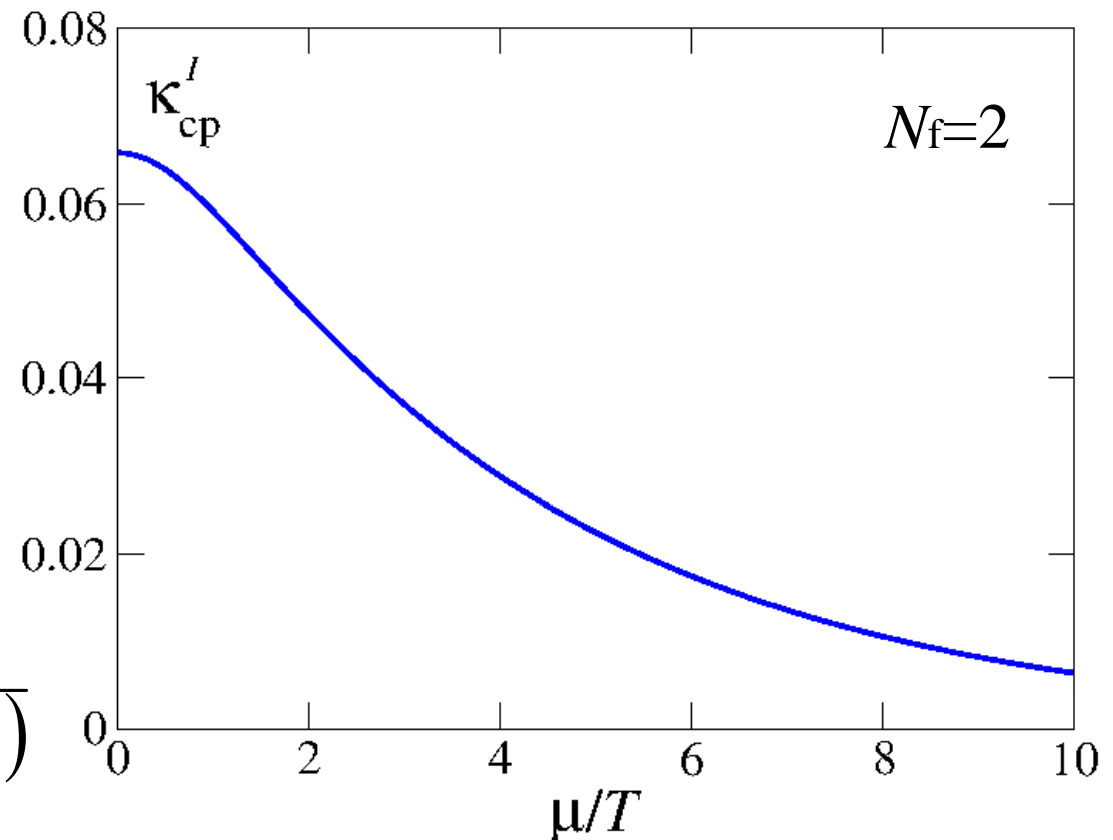
- If the complex phase is neglected,

$$K^{N_t} \Rightarrow K^{N_t} \cosh(\mu/T)$$

– Critical point:

$$\underline{K_{\text{cp}}^{N_t}(\mu) \cosh(\mu/T) = K_{\text{cp}}^{N_t}(0)}$$

$$K_{\text{cp}}(\mu) = K_{\text{cp}}(0) / \sqrt[N_t]{\cosh(\mu/T)}$$



# Distribution function for $P$ and $\Omega_R$ at $\mu=0$

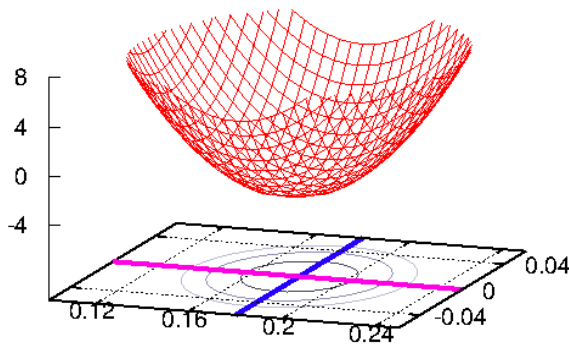
$$W(P', \Omega_R', \beta, \kappa) = \int DU \delta(P - P') \delta(\Omega_R - \Omega_R') (\det M(\kappa))^{N_f} e^{-S_g}$$

$$\frac{W(\beta, \kappa)}{W(\beta_0, 0)} = \left\langle \exp\left(6(\beta - \beta_0) N_{\text{site}} P + 288 N_f N_{\text{site}} K^4 P + 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \Omega_R + \dots\right) \right\rangle_{P, \Omega_R \text{ fixed}}$$

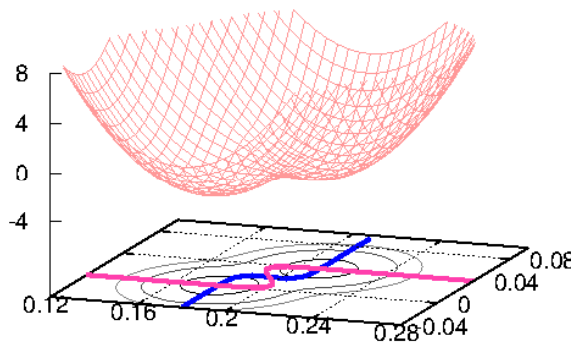
$$\approx \exp\left(\left(6(\beta - \beta_0) + 288 N_f K^4\right) N_{\text{site}} P + 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \Omega_R\right)$$

$$\rightarrow V_{\text{eff}}(\beta, \kappa) - V_{\text{eff}}(\beta_0, 0) = -\left(6(\beta - \beta_0) + 288 N_f K^4\right) N_{\text{site}} P - 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \Omega_R$$

- Peak position of  $W$ :  $\frac{dV_{\text{eff}}}{dP} = \frac{dV_{\text{eff}}}{d\Omega_R} = 0$

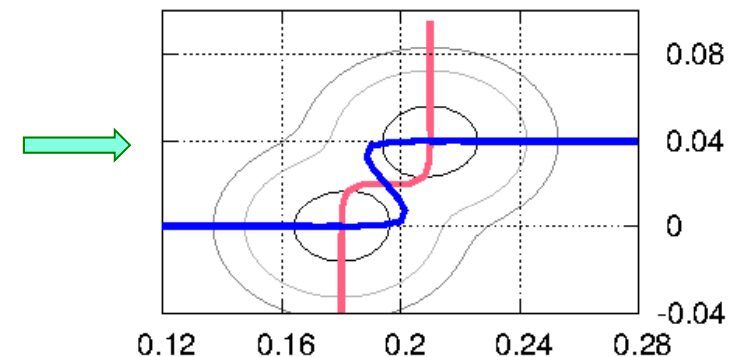


crossover  
1 intersection



first order transition  
3 intersections

Lines of zero derivatives  
for first order



# Derivatives of $V_{\text{eff}}$ in terms of $P$ and $\Omega_R$

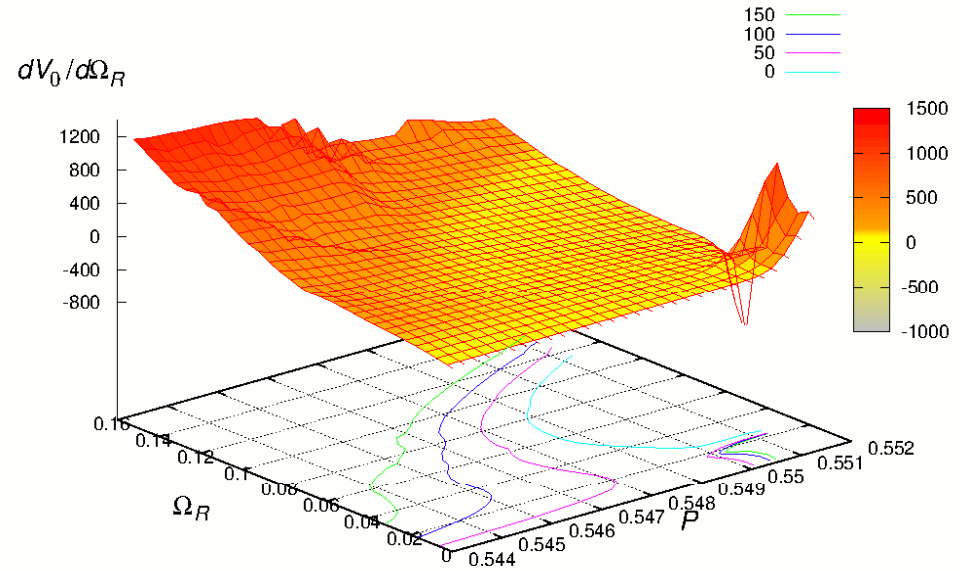
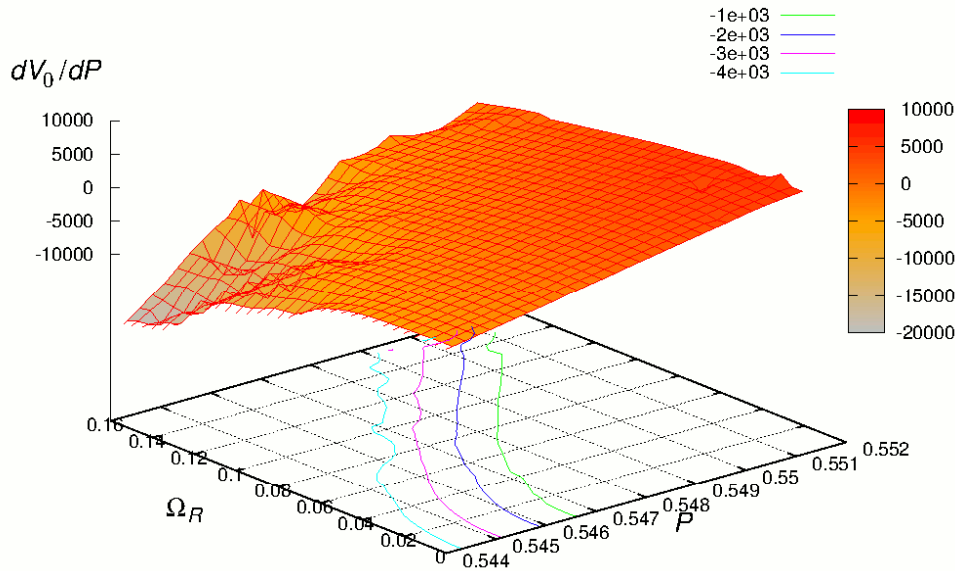
In heavy quark region,

$24^3 \times 4$  lattice, 5  $\beta$  points

$$V_{\text{eff}}(\beta, \kappa) - V_{\text{eff}}(\beta_0, 0) = -\left(6(\beta - \beta_0) + 288N_f K^4\right)N_{\text{site}}P - 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \Omega_R$$

$$\frac{dV_{\text{eff}}(\beta, K)}{dP} - \frac{dV_{\text{eff}}(\beta_0, 0)}{dP} = \underbrace{-\left(6(\beta - \beta_0) + 288N_f K^4\right)N_{\text{site}}}_{\text{constant shift}}$$

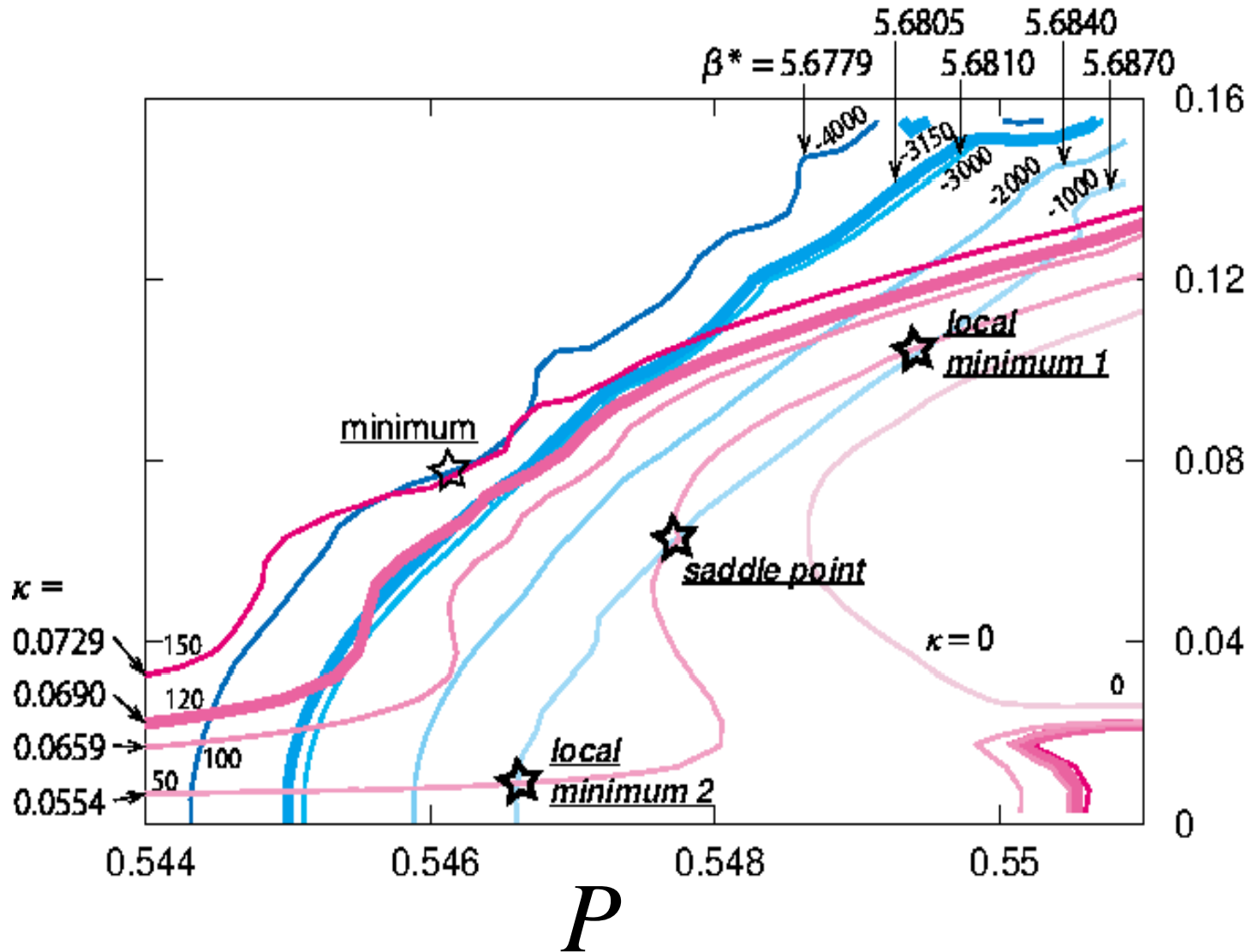
$$\frac{dV_{\text{eff}}(\beta, K)}{d\Omega_R} - \frac{dV_{\text{eff}}(\beta_0, 0)}{d\Omega_R} = \underbrace{-12 \times 2^{N_t} N_f N_s^3 K^{N_t}}_{\text{constant shift}}$$



- Contour lines of  $\frac{dV_{\text{eff}}}{dP}$  and  $\frac{dV_{\text{eff}}}{d\Omega_R}$  at  $(\beta, \kappa) = (\beta_0, 0)$  correspond to the lines of the zero derivatives at  $(\beta, \kappa)$ .



# Lines of constant derivatives obtained by quenched simulations



At the critical point,

$$dV_{\text{eff}}/dP=0$$

$$dV_{\text{eff}}/d\Omega_R=0$$

$\Omega_R$

Blue lines:  $dV_{\text{eff}}/dP$

Red lines:  $dV_{\text{eff}}/d\Omega_R$

- The number of the intersection changes around  $\kappa=0.658$

# Finite density QCD in the heavy quark region

$$U_4(x) \Rightarrow e^{\mu_q a} U_4(x), \quad U_4^\dagger(x) \Rightarrow e^{-\mu_q a} U_4^\dagger(x)$$



$$\Omega \Rightarrow e^{\mu_q/T} \Omega, \quad \Omega^* \Rightarrow e^{-\mu_q/T} \Omega^*$$

$$\begin{aligned} N_f \ln \left( \frac{\det M(K, \mu)}{\det M(0, 0)} \right) &= N_f \left( 288 N_{\text{site}} K^4 P + 6 \cdot 2^{N_t} N_s^3 K^{N_t} \left( e^{\mu/T} \Omega + e^{-\mu/T} \Omega^* \right) + \dots \right) \\ &= N_f \left( 288 N_{\text{site}} K^4 P + 12 \cdot 2^{N_t} N_s^3 K^{N_t} \left( \cosh(\mu/T) \Omega_R + \underline{\underline{i \sinh(\mu/T) \Omega_I}} \right) + \dots \right) \end{aligned}$$

phase

- We can extend this discussion to finite density QCD.

# Finite density QCD

$$\begin{aligned}
 N_f \ln \left( \frac{\det M(K)}{\det M(0)} \right) &= N_f \left( 288 N_{\text{site}} K^4 P + 6 \cdot 2^{N_t} N_s^3 K^{N_t} \left( e^{\mu/T} \Omega + e^{-\mu/T} \Omega^* \right) + \dots \right) \\
 &= N_f \left( 288 N_{\text{site}} K^4 P + 12 \cdot 2^{N_t} N_s^3 K^{N_t} \left( \cosh(\mu/T) \Omega_R + \underline{i \sinh(\mu/T) \Omega_I} \right) + \dots \right)
 \end{aligned}$$

phase

$$\begin{aligned}
 \frac{W(\beta, \kappa)}{W(\beta_0, 0)} &= \left\langle \exp \left( 6(\beta - \beta_0) N_{\text{site}} P + 288 N_f N_{\text{site}} K^4 P + 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \left( \cosh(\mu/T) \Omega_R + \underline{i \sinh(\mu/T) \Omega_I} \right) + \dots \right) \right\rangle_{P, \Omega_R \text{ fixed}} \\
 &\approx \exp \left( \left( 6(\beta - \beta_0) + 288 N_f K^4 \right) N_{\text{site}} P + 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \cosh(\mu/T) \Omega_R \right) \times \left\langle \underline{e^{i\theta}} \right\rangle_{P, \Omega_R \text{ fixed}}
 \end{aligned}$$

$$\theta = 12 \cdot 2^{N_t} N_f N_s^3 K^{N_t} \sinh(\mu/T) \Omega_I$$

$$\underline{V_{\text{eff}}(\beta, \kappa) - V_{\text{eff}}(\beta_0, 0) = - \left( 6(\beta - \beta_0) + 288 N_f K^4 \right) N_{\text{site}} P - 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \cosh(\mu/T) \Omega_R - \ln \left\langle \underline{e^{i\theta}} \right\rangle_{P, \Omega_R \text{ fixed}}}$$

- **Reweighting:**  $\ln \left\langle e^{i\theta} \right\rangle_{P, \Omega_R \text{ fixed}}$  is a non-linear term in  $V_{\text{eff}}(\beta, \kappa) - V_{\text{eff}}(\beta_0, 0)$ .

Sign problem.

# Avoiding the sign problem

(SE, Phys.Rev.D77,014508(2008), WHOT-QCD, Phys.Rev.D82, 014508(2010))

$\theta$ : complex phase  $\theta \equiv \text{Im} \ln \det M = 12 \cdot 2^{N_t} N_f N_s^3 K^{N_t} \sinh(\mu/T) \Omega_I$

- Sign problem: If  $e^{i\theta}$  changes its sign,

$$\langle e^{i\theta} \rangle_{P, \Omega_R \text{ fixed}} \ll (\text{statistical error})$$

- Cumulant expansion  $\langle \dots \rangle_{F,P}$ : expectation values fixed  $F$  and  $P$ .

$$\langle e^{i\theta} \rangle_{P, \Omega_R} = \exp \left[ \underbrace{i \langle \theta \rangle_C}_{\rightarrow 0} - \frac{1}{2} \langle \theta^2 \rangle_C - \underbrace{\frac{i}{3!} \langle \theta^3 \rangle_C}_{\rightarrow 0} + \frac{1}{4!} \langle \theta^4 \rangle_C + \dots \right]$$

cumulants

$$\langle \theta \rangle_C = \langle \theta \rangle_{P, \Omega_R}, \quad \langle \theta^2 \rangle_C = \langle \theta^2 \rangle_{P, \Omega_R} - \langle \theta \rangle_{P, \Omega_R}^2, \quad \langle \theta^3 \rangle_C = \langle \theta^3 \rangle_{P, \Omega_R} - 3 \langle \theta^2 \rangle_{F, \Omega_R} \langle \theta \rangle_{P, \Omega_R} + 2 \langle \theta \rangle_{P, \Omega_R}^3, \quad \langle \theta^4 \rangle_C = \dots$$

– Odd terms vanish from a symmetry under  $\mu \leftrightarrow -\mu$  ( $\theta \leftrightarrow -\theta$ )

Source of the complex phase

**If the cumulant expansion converges, No sign problem.**

# Cumulant expansion of the complex phase

- When the distribution of  $\theta$  is perfectly Gaussian, the average of the complex phase is give by the second order (variance),

$$\langle e^{i\theta} \rangle_{P,F} = \exp\left[-\frac{1}{2}\langle \theta^2 \rangle_C\right]$$

$$\theta = 12 \cdot 2^{N_t} N_f N_s^3 K^{N_t} \sinh(\mu/T) \Omega_I$$

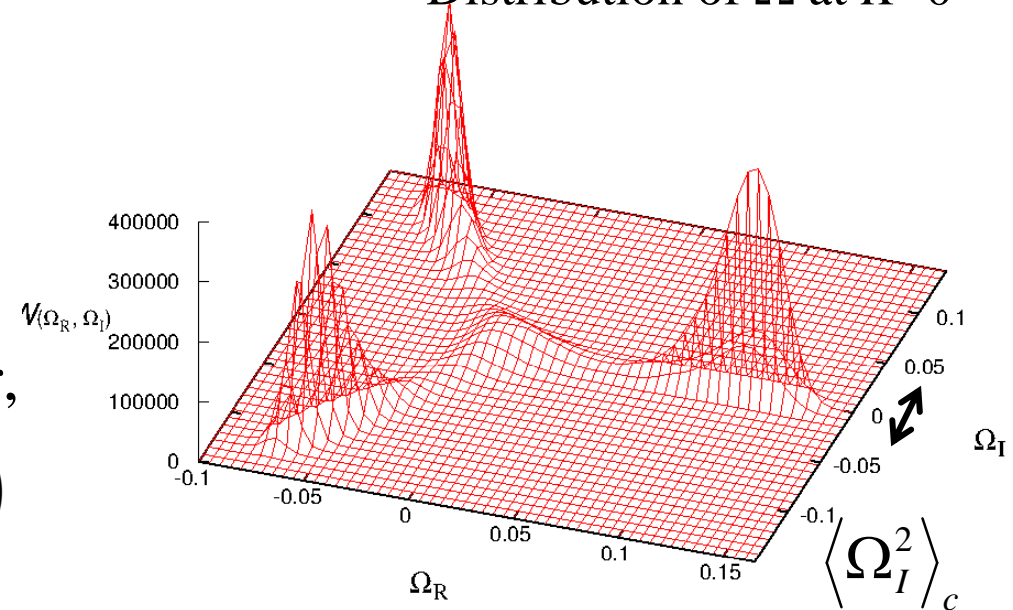
- Because  $W(\mu)$  is enhanced by the factor,

$$W(\beta, \kappa) \sim \exp(12 \times 2^{N_t} N_f N_s^3 K^{N_t} \cosh(\mu/T) \Omega_R)$$

the region of large  $\Omega_R$  is important.

- The distribution of  $\Omega_I$  seems to be of Gaussian at  $\Omega_R > 0$ .
- The higher order cumulants  $\langle \Omega_I^4 \rangle_C$  etc. might be small.

Distribution of  $\Omega$  at  $K=0$



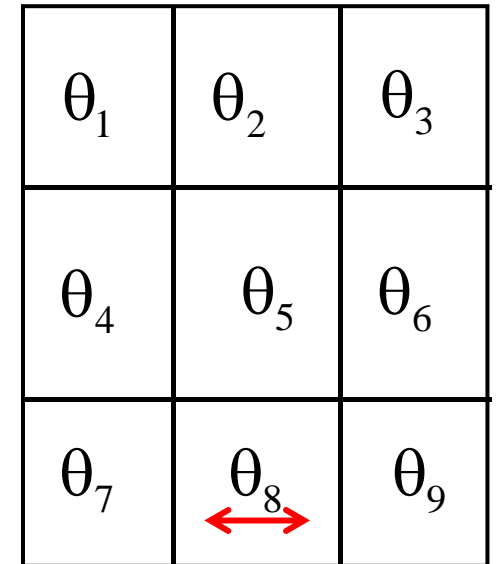
# Convergence in the large volume ( $V$ ) limit

- Because  $\theta \sim O(V)$ , Naïve expectation:  $\langle \theta^n \rangle_C \sim O(V^n)$ ?
  - If so, the cumulant expansion does not converge.

However, this problem is solved in the following situation.

- The phase is given by  $\theta = \sum_x \theta_x$ 
  - No correlation between  $\theta_x$ .
  - In the heavy quark region, the phase is the imaginary part of the Polyakov loop average,  $\Omega_I$ .

$$\theta = 12 \cdot 2^{N_t} N_f N_s^3 K^{N_t} \sinh(\mu/T) \Omega_I$$



correlation length

- If the spatial correlation length is short, the distribution of the imaginary part of the Polyakov loop is expected to be Gaussian by the central limit theorem.

# Convergence in the large volume ( $V$ ) limit

This problem is solved in the following situation.

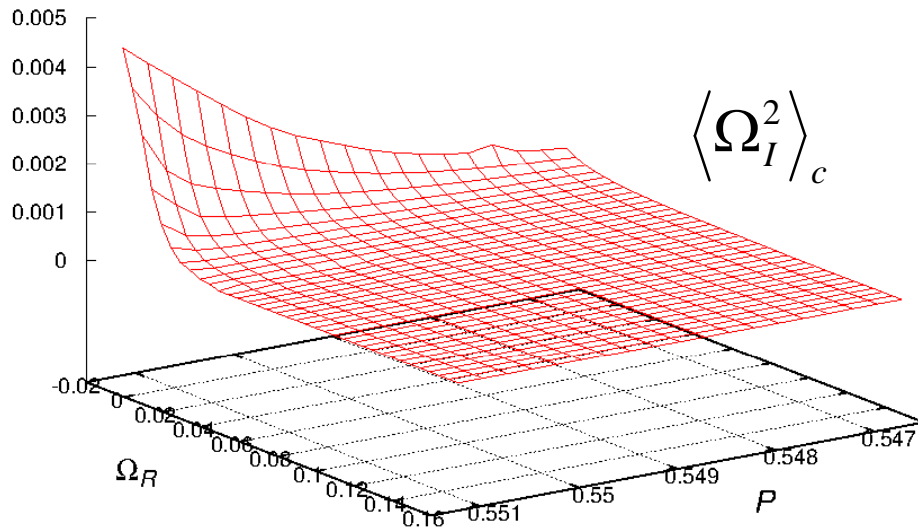
- The phase is given by  $\theta = \sum_x \theta_x$ 
  - No correlation between  $\theta_x$ .

$$\langle e^{i\theta} \rangle_{F,P} = \left\langle e^{i \sum_x \theta_x} \right\rangle_{F,P} \approx \prod_x \langle e^{i\theta_x} \rangle_{F,P} = \exp \left[ \sum_x \sum_n \frac{i^n}{n!} \langle \theta_x^n \rangle_C \right]$$

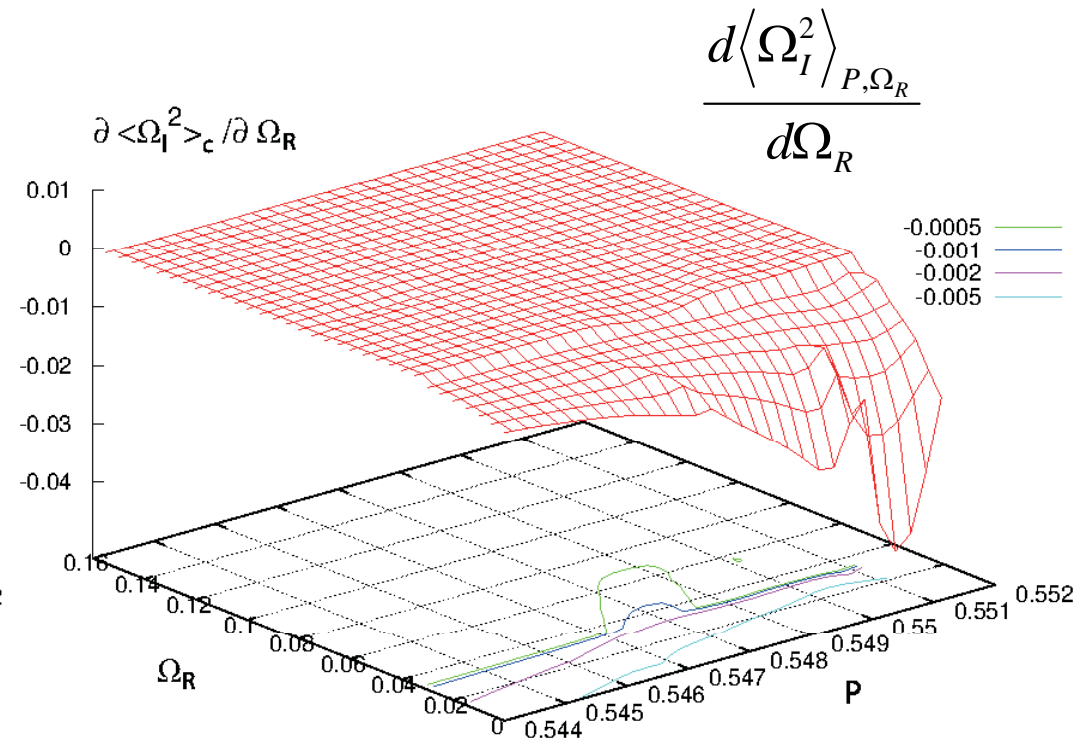
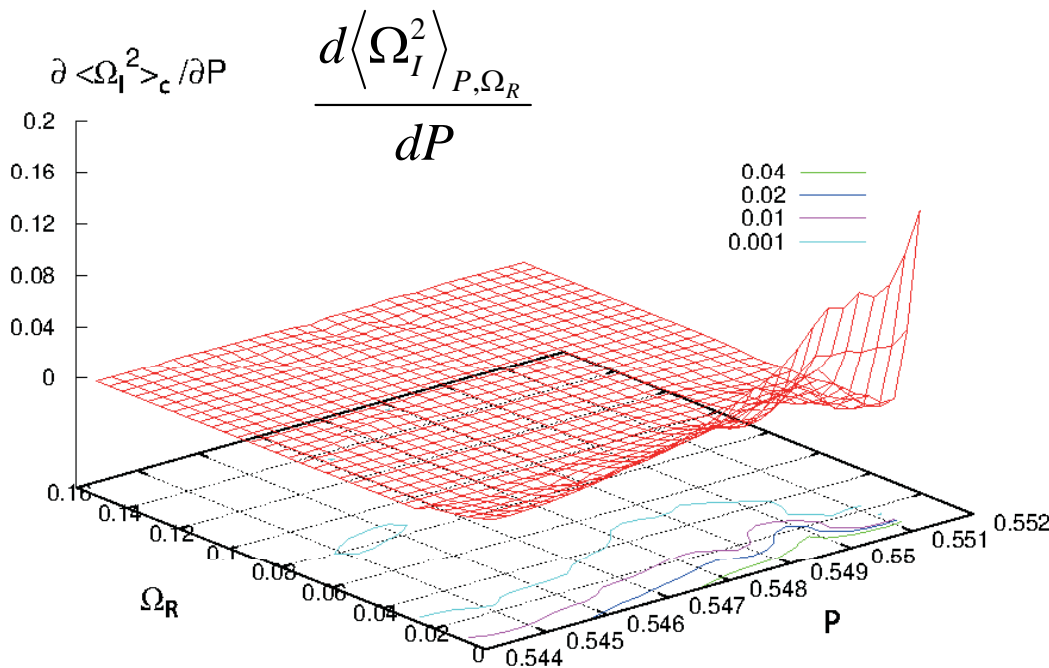
$$\langle e^{i\theta} \rangle_{F,P} = \exp \left[ \sum_n \frac{i^n}{n!} \langle \theta^n \rangle_C \right] \quad \rightarrow \quad \langle \theta^n \rangle_C \approx \sum_x \langle \theta_x^n \rangle_C \sim O(V)$$

- Ratios of cumulants do not change in the large  $V$  limit.
- Convergence property is independent of  $V$   
although the phase fluctuation becomes larger as  $V$  increases.

# Effect from the complex phase



- The complex phase fluctuation is large around  $\mu=0$  and  $\mu<0$ .
- However, the region around  $\mu=0$  is less important for finite  $\kappa$ .

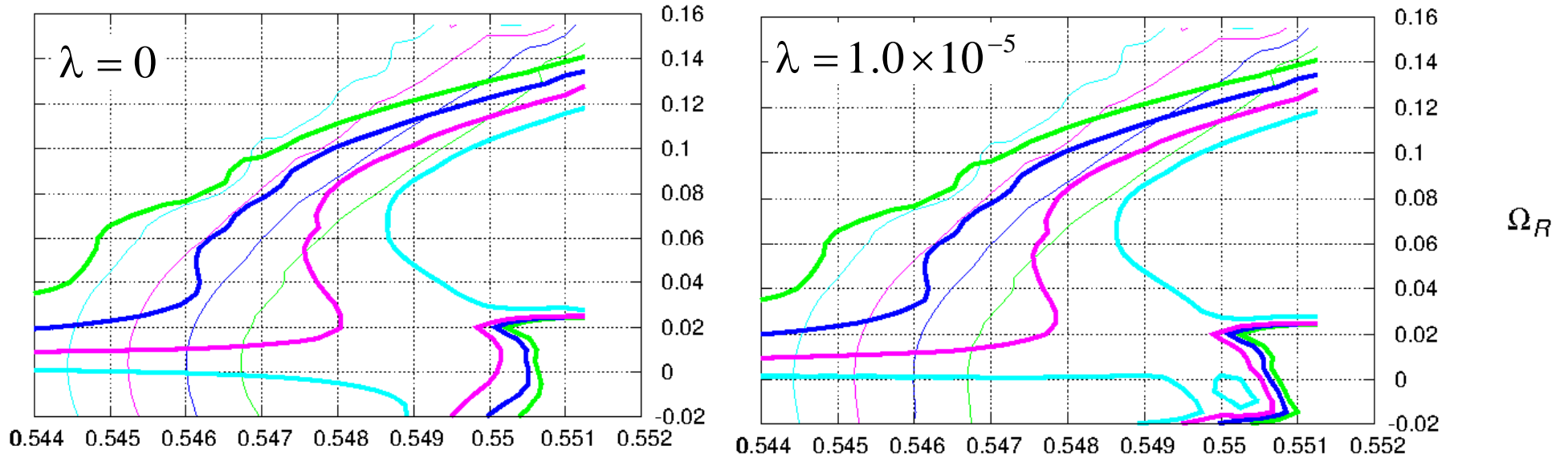




# Critical surface at finite density

- Contour plot of the derivatives of  $V_{\text{eff}}(P, \Omega_R)$ .

$$\lambda \equiv K^{N_t} \sinh(\mu/T)$$



- Blue line is the  $dV_{\text{eff}}/d\Omega_R$  around the critical point  $P$ .
- Effect from the complex phase is small on the critical line,  $\lambda < 2 \times 10^{-5}$ .

$$\frac{dV_{\text{eff}}(\beta, K)}{dP} = \frac{dV_{\text{eff}}(\beta_0, 0)}{dP} - (6(\beta - \beta_0) + 288N_f K^4)N_{\text{site}} + \frac{(3 \times 2^{N_t+2} N_f N_s^3 \lambda)^2}{2} \frac{\partial \langle \Omega_I^2 \rangle_c}{\partial P}$$

$$\frac{dV_{\text{eff}}(\beta, K)}{d\Omega_R} = \frac{dV_{\text{eff}}(\beta_0, 0)}{d\Omega_R} - 12 \times 2^{N_t} N_f N_s^3 K^{N_t} \cosh\left(\frac{\mu}{T}\right) + \frac{(3 \times 2^{N_t+2} N_f N_s^3 \lambda)^2}{2} \frac{\partial \langle \Omega_I^2 \rangle_c}{\partial \Omega_R}$$

# Critical line in finite density QCD

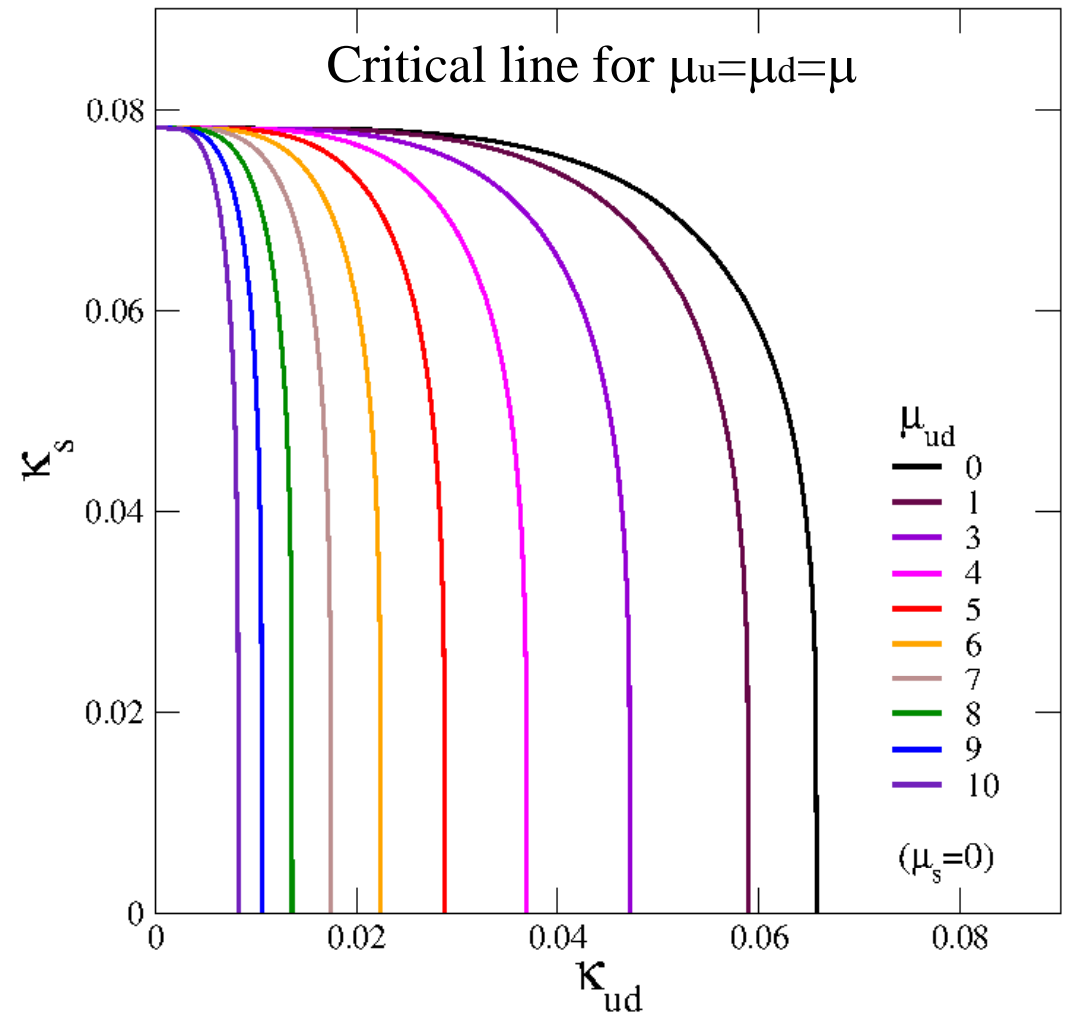
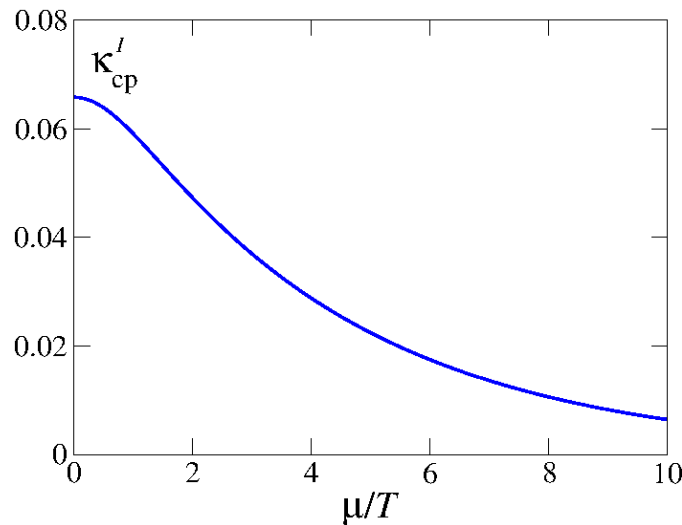
(WHOT-QCD Collab., in preparation, 11)

- The effect from the complex phase is very small for the determination of  $K_{cp}$  because  $K_{cp}^{N_t}(0) = K_{cp}^{N_t}(\mu) \cosh(\mu/T)$  is small.

$$\theta = 12 \cdot 2^{N_t} i N_s^3 N_f K^{N_t} \sinh(\mu/T) \Omega_I$$

- On the critical line,

$$\theta = 12 \cdot 2^{N_t} N_s^3 N_f K_{cp}^{N_t}(0) \tanh(\mu/T) \Omega_I < 1$$



# Distribution function in the light quark region

WHOT-QCD Collaboration, in preparation,  
(Nakagawa et al., arXiv:1111.2116)

- We perform phase quenched simulations
- The effect of the complex phase is added by the reweighting.
- We calculate the probability distribution function.
- Goal
  - The critical point
  - The equation of state
    - Pressure, Energy density, Quark number density, Quark number susceptibility, Speed of sound, etc.

# Probability distribution function by phase quenched simulation

- We perform phase quenched simulations with the weight:

$$|\det M(m, \mu)|^{N_f} e^{-S_g}$$

$$\begin{aligned} W(P', F', \beta, m, \mu) &= \int DU \delta(P - P') \delta(F - F') (\det M(m, \mu))^{N_f} e^{-S_g} \\ &= \int DU \delta(P - P') \delta(F - F') e^{i\theta} |\det M(m, \mu)|^{N_f} e^{-S_g} \\ &= \underbrace{\langle e^{i\theta} \rangle}_{P', F'} \times \underbrace{W_0(P', F', \beta, m, \mu)}_{\text{histogram}} \end{aligned}$$

expectation value with fixed  $P, F$       histogram

$$P: \text{plaquette} \quad F(\mu) = N_f \ln \left| \frac{\det M(\mu)}{\det M(0)} \right| \quad \theta \equiv N_f \text{Im} \ln \det M$$

Distribution function  
of the phase quenched.

$$W_0(P', F') = \int DU \delta(P - P') \delta(F - F') |\det M|^{N_f} e^{6N_{\text{site}}\beta P}$$

# Phase quenched simulation

$$W(P, F, \beta, m, \mu) = \langle e^{i\theta} \rangle_{P,F} \times W_0(P, F, \beta, m, \mu)$$

$$\det M(K, -\mu) = [\det M(K, \mu)]^*, \quad |\det M(K, \mu)|^2 = \det M(K, \mu) \det M(K, -\mu)$$

- When  $\mu_u = -\mu_d$ , pion condensation occurs.
- $\langle e^{i\theta} \rangle = 0$  is suggested in the pion condensed phase by phenomenological studies. [Han-Stephanov '08, Sakai et al. '10]

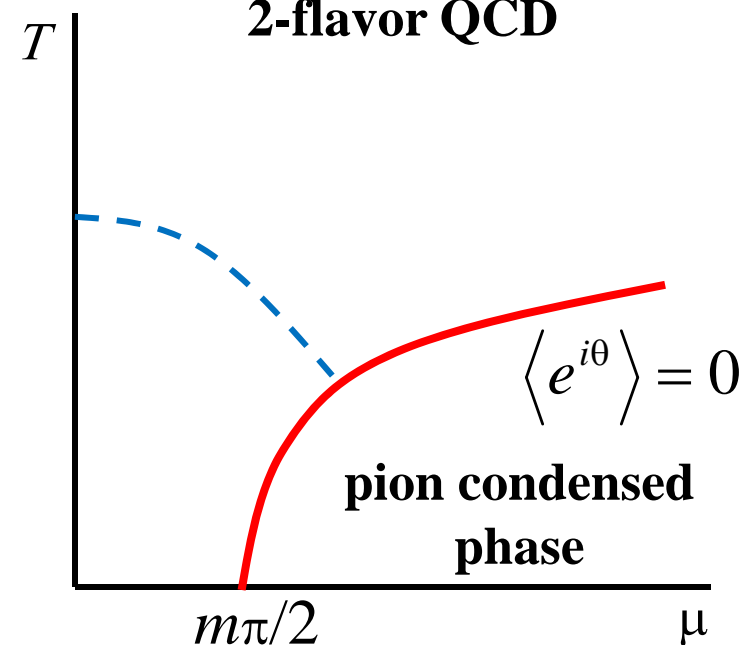
➔ No overlap between  $W(\mu)$  and  $W_0(\mu)$ .

- Near the phase boundary,
  - large fluctuations in  $\theta$ : expected.

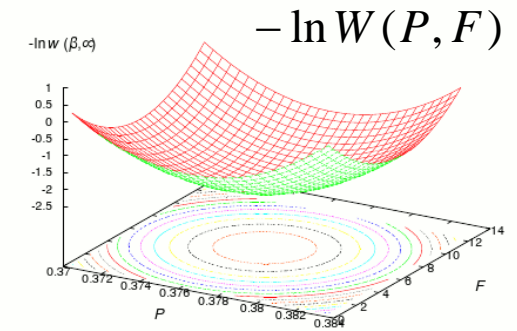
$$\langle e^{i\theta} \rangle_{P,F} \rightarrow 0 \quad \left( \ln \langle e^{i\theta} \rangle_{P,F} \rightarrow -\infty \right)$$

- $W(P, F)$  and  $W_0(P, F)$  are completely different.

Phase structure of the phase quenched 2-flavor QCD



# Peak position of $W(P, F)$



- The slopes are zero at the peak of  $W(P, F)$ .  $\frac{\partial \ln W}{\partial P} = 0, \frac{\partial \ln W}{\partial F} = 0$

$$\frac{\partial \ln W}{\partial P}(P, F, \beta, \mu) = \frac{\partial \ln W_0}{\partial P}(P, F, \beta, \mu) + \frac{\partial \ln \langle e^{i\theta} \rangle_{P, F}}{\partial P} \quad \left( R(P, F, \mu, \mu_0) = \frac{W_0(P, F, \beta, \mu)}{W_0(P, F, \beta, \mu_0)} \right)$$

$$= \frac{\partial \ln W_0}{\partial P}(P, F, \beta_0, \mu_0) + 6N_{site}(\beta - \beta_0) + \frac{\partial \ln R}{\partial P}(P, F, \mu, \mu_0) + \frac{\partial \ln \langle e^{i\theta} \rangle_{P, F}}{\partial P} = 0$$

$$\frac{\partial \ln W}{\partial F}(P, F, \beta, \mu) = \frac{\partial \ln W_0}{\partial F}(P, F, \beta, \mu) + \frac{\partial \ln \langle e^{i\theta} \rangle_{P, F}}{\partial F}$$

$$= \frac{\partial \ln W_0}{\partial F}(P, F, \beta_0, \mu_0) + \frac{\partial \ln R}{\partial F}(P, F, \mu, \mu_0) + \frac{\partial \ln \langle e^{i\theta} \rangle_{P, F}}{\partial F} = 0$$

If these terms are canceled,



$$W(P, F, \beta, \mu) \approx W_0(P, F, \beta_0, \mu_0) \times (\text{const.})$$

- $W(\beta, \mu)$  can be computed by simulations around  $(\beta_0, \mu_0)$ .

# Avoiding the sign problem

(SE, Phys.Rev.D77,014508(2008), WHOT-QCD, Phys.Rev.D82, 014508(2010))

$\theta$ : complex phase  $\theta \equiv \text{Im} \ln \det M$

- Sign problem: If  $e^{i\theta}$  changes its sign,

$$\langle e^{i\theta} \rangle_{P,F \text{ fixed}} \ll (\text{statistical error})$$

- Cumulant expansion  $\langle \dots \rangle_{P,F}$ : expectation values fixed  $F$  and  $P$ .

$$\langle e^{i\theta} \rangle_{P,F} = \exp \left[ \underbrace{i \langle \theta \rangle_C}_{\rightarrow 0} - \frac{1}{2} \langle \theta^2 \rangle_C - \underbrace{\frac{i}{3!} \langle \theta^3 \rangle_C}_{\rightarrow 0} + \frac{1}{4!} \langle \theta^4 \rangle_C + \dots \right]$$

cumulants

$$\langle \theta \rangle_C = \langle \theta \rangle_{P,F}, \quad \langle \theta^2 \rangle_C = \langle \theta^2 \rangle_{P,F} - \langle \theta \rangle_{P,F}^2, \quad \langle \theta^3 \rangle_C = \langle \theta^3 \rangle_{P,F} - 3 \langle \theta^2 \rangle_{P,F} \langle \theta \rangle_{P,F} + 2 \langle \theta \rangle_{P,F}^3, \quad \langle \theta^4 \rangle_C = \dots$$

– Odd terms vanish from a symmetry under  $\mu \leftrightarrow -\mu$  ( $\theta \leftrightarrow -\theta$ )

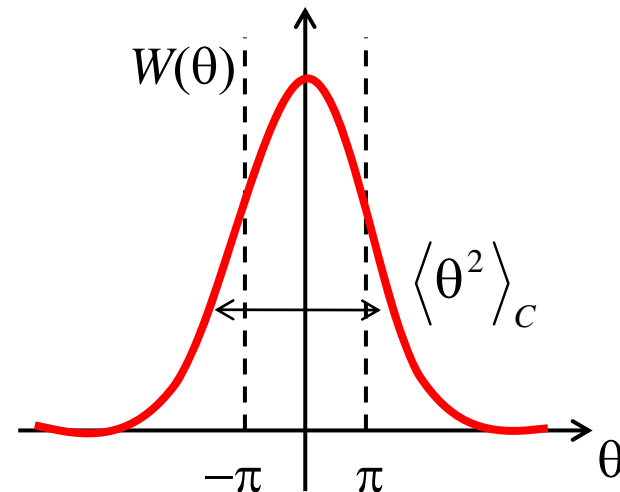
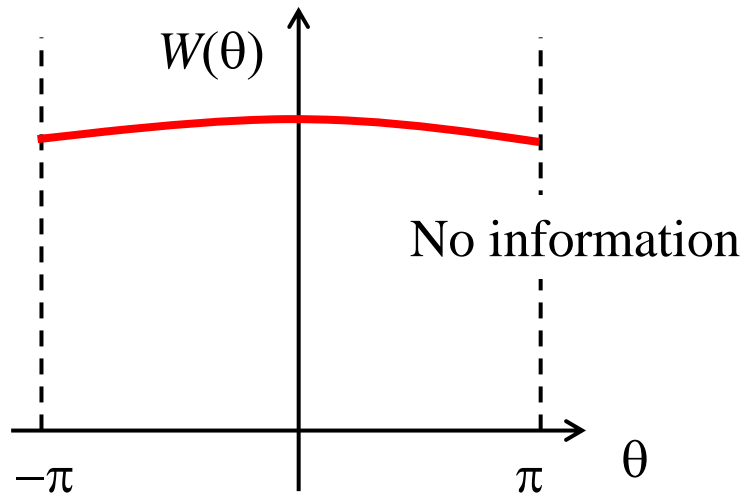
Source of the complex phase

**If the cumulant expansion converges, No sign problem.**

# Complex phase distribution

- We should not define the complex phase in the range from  $-\pi$  to  $\pi$ .
- When the distribution of  $\theta$  is perfectly Gaussian, the average of the complex phase is give by the second order (variance),

$$\langle e^{i\theta} \rangle_{P,F} = \exp \left[ -\frac{1}{2} \langle \theta^2 \rangle_C \right]$$



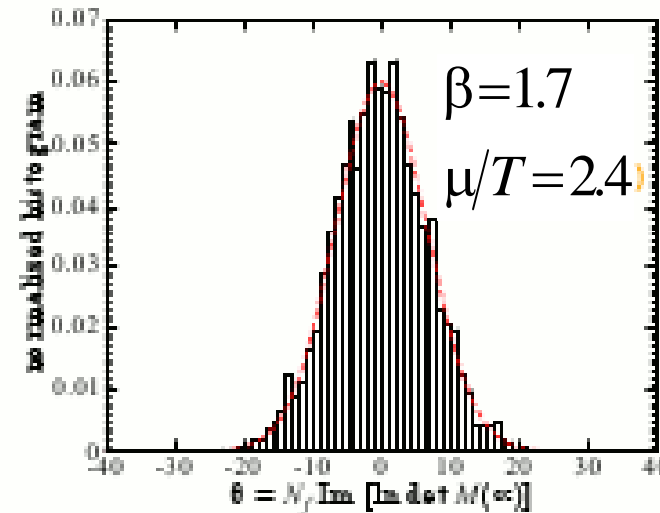
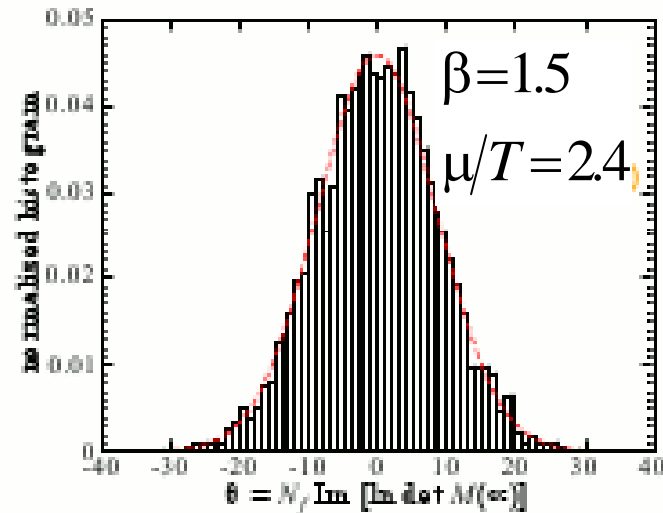
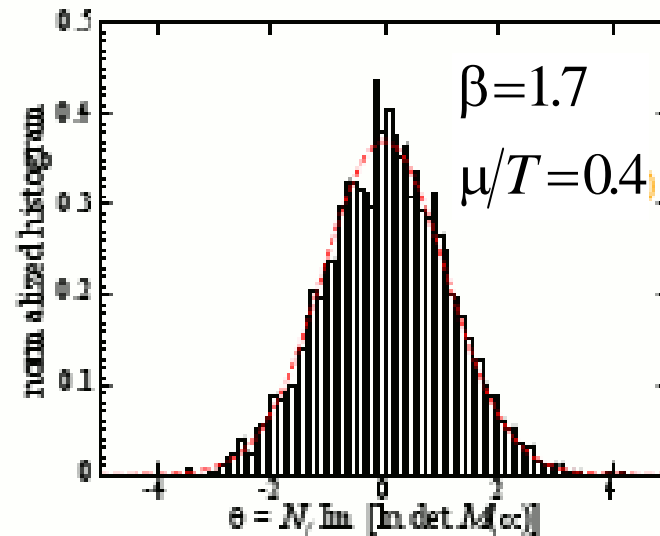
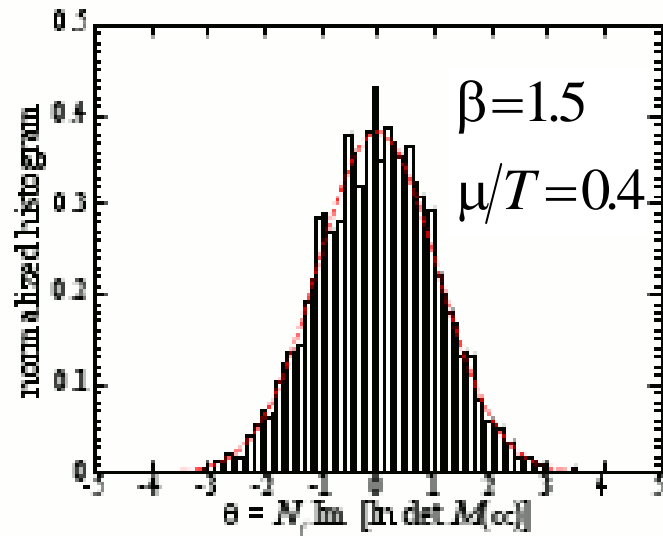
- Gaussian distribution  $\rightarrow$  The cumulant expansion is good.
- We define the phase

$$\theta(\mu) = N_f \operatorname{Im} \left( \ln \frac{\det M(\mu)}{\det M(0)} \right) = N_f \int_0^{\mu/T} \operatorname{Im} \left[ \frac{\partial \ln \det M}{\partial (\mu/T)} \right]_{\bar{\mu}} d \left( \frac{\bar{\mu}}{T} \right)$$

- The range of  $\theta$  is from  $-\infty$  to  $\infty$ .



# Distribution of the complex phase



$8^3 \times 4$  lattice

$m_\pi/m_\rho = 0.8$

2-flavor QCD  
Iwasaki gauge  
+ clover Wilson  
quark action

Random noise  
method is used.

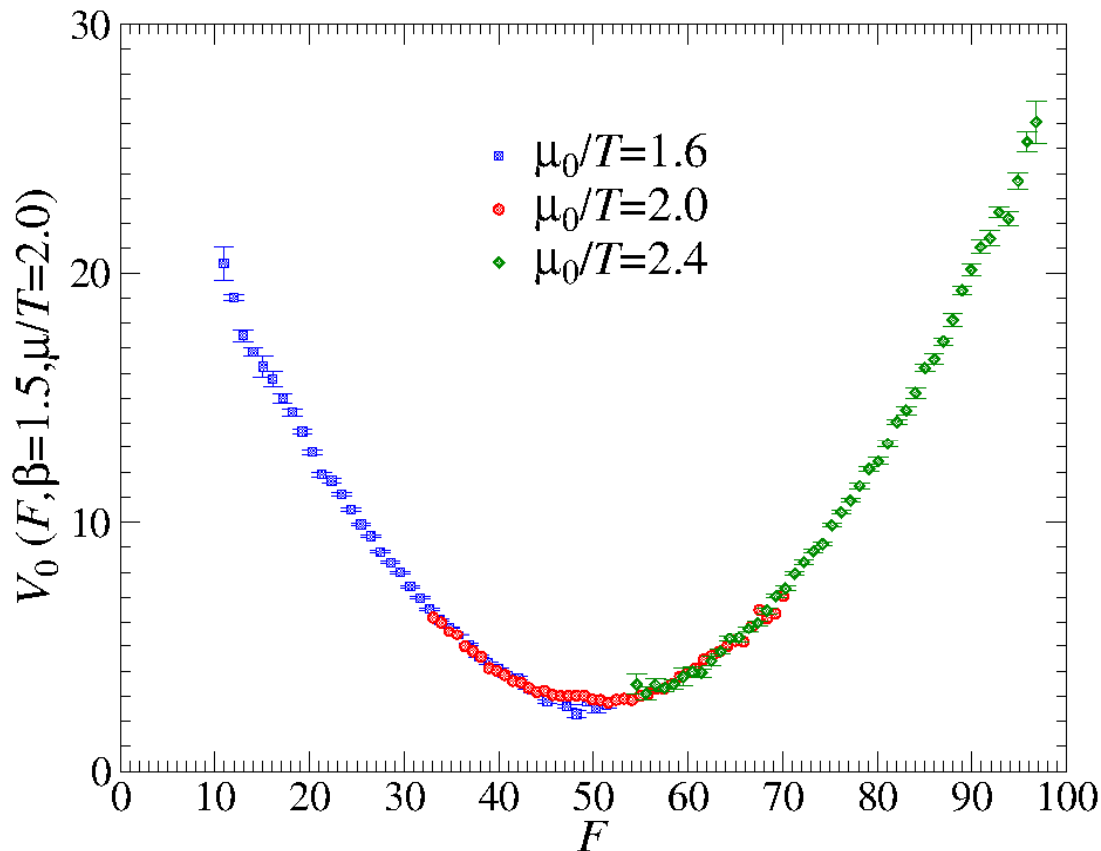
- Well approximated by a Gaussian function.
- Convergence of the cumulant expansion: good.

# Distribution in a wide range

Reweighting method

$W_0$ : distribution function in phase quenched simulations.

$$R(P, F) = \frac{W_0(P, F, \mu)}{W_0(P, F, \mu_0)} = \left\langle \left| \frac{\det M(\mu)}{\det M(\mu_0)} \right|^{N_f} \right\rangle_{P, F \text{ fixed}}$$



$$-\ln W_0(P, F, \mu_0) - \ln R(P, F, \mu, \mu_0) = -\ln W_0(P, F, \mu)$$

- Perform phase quenched simulations at several points.
  - Range of  $F$  is different.
- Change  $\mu$  by reweighting method.
- Combine the data.



**Distribution in a wide range:  
obtained.**

- The error of  $R$  is small because  $F$  is fixed.

# Summary

- We studied the quark mass and chemical potential dependence of the nature of QCD phase transition.
- The shape of the probability distribution function changes as a function of the quark mass and chemical potential.
- To avoid the sign problem, the method based on the cumulant expansion of  $\theta$  is useful.
- To find the critical point at finite density, further studies in light quark region are important applying this method.