# Algorithms for lattice QCD IV 

Stefan Schaefer

NIC, DESY

December 5th, 2013

## Solving the Dirac equation

Classical iterative methods are based on contructing solution of the Dirac equation

$$
D \psi=\phi
$$

in the Krylov space

$$
\mathcal{K}_{n}=\operatorname{span}\left\{\phi, \boldsymbol{D} \phi, \ldots, D^{n} \phi\right\}
$$

They tend to converge with an exponential rate on the scale of the inverse condition number.

Need of deflating the system at small quark masses.
Global deflation works, but is prohibitivly expensive on large systems.

## Exact deflation with eigenvectors

Elimitate these eigenmodes from the Dirac equation.

$$
D \psi_{i}=\lambda_{i} \psi_{i}
$$

Projector on small eigenmodes $\psi_{i}$

$$
P=\sum_{i=1}^{N_{s}} \psi_{i} \psi_{i}^{\dagger}
$$

Using it, we can split the Dirac equation in two

$$
\begin{aligned}
D & =\left(\begin{array}{cc}
P D P & 0 \\
0 & (1-P) D(1-P)
\end{array}\right) \\
\Rightarrow D^{-1} & =\left(\begin{array}{cc}
\sum_{i=1}^{N_{s}} \frac{1}{\lambda_{i}} \psi_{i} \psi_{i}^{\dagger} & 0 \\
0 & {[(1-P) D(1-P)]^{-1}}
\end{array}\right)
\end{aligned}
$$

## Local deflation

The problem of "classical" deflation is the scaling with the volume.
Need $N_{s} \propto V$ modes $w /$ cost/mode at least $\propto V$.

## Local coherence

Lüscher'07
Experimental fact: Locally eigenvectors with $\lambda<100 \mathrm{MeV}$ can be constructed from very few components.

Procedure:
Take $N_{0}$ lowest eigenmodes.
Decompose the lattice in small blocks $\Lambda_{i}$, e.g., $(0.3 \mathrm{fm})^{4}$
Consider space spanned by block projected vectors.

$$
\mathcal{R}=\operatorname{span}\left\{P_{\Lambda_{i}} \psi_{j} \mid i=1, \ldots, N_{\text {block }}, j=1, \ldots, N_{0}\right\}
$$

## Deflation subspace

$$
\mathcal{R}=\operatorname{span}\left\{P_{\Lambda_{i}} \psi_{j} \mid i=1, \ldots, N_{\text {block }}, j=1, \ldots, N_{0}\right\}
$$

Define deficit

$$
\epsilon=\left|P_{\mathcal{R}} \psi_{i}-\psi_{i}\right|
$$

with $P_{\mathcal{R}}$ the orthonormal projector to $\mathcal{R}$.
Experimental finding:
The deficit for eigenvectors $\psi_{i}$ with eigenvalue $\leq 100 \mathrm{MeV}$ is small, $N_{0} \sim 12$.

$$
\epsilon \approx O(\text { few } \%)
$$

## Local coherence

This result can be interpreted as consequence of local coherence.

In each point, the IR fields are aligned.
However, the vectors in $\mathcal{R}$ are quite discontinuous.
They can only be decent approximations to the eigenvectors in the centers of the blocks.

Big advantage is that size of deflation space $\propto$ volume.
Eigenvectors do not need to be very exact. A few inverse iterations suffice.

## Implementation in a solver

Decomposition of the Dirac operator

$$
D=\left(\begin{array}{cc}
\left(1-P_{\mathcal{R}}\right) D\left(1-P_{\mathcal{R}}\right) & \left(1-P_{\mathcal{R}}\right) D P_{\mathcal{R}} \\
P_{\mathcal{R}} D\left(1-P_{\mathcal{R}}\right) & P_{\mathcal{R}} D P_{\mathcal{R}}
\end{array}\right)
$$

with the "little Dirac operator"

$$
D_{L L}=P_{\mathcal{R}} D P_{\mathcal{R}}
$$

This is a $\left(N_{s} N_{\text {block }}\right)^{2}$ matrix.
Using the usual Schur complement trick

$$
\begin{aligned}
& \left(\begin{array}{cc}
D_{H H} & D_{H L} \\
D_{L H} & D_{L L}
\end{array}\right)^{-1}= \\
& \left(\begin{array}{cc}
1 & 0 \\
-D_{L L}^{-1} D_{L H} & 1
\end{array}\right)\left(\begin{array}{cc}
\left(D_{H H}-D_{H L} D_{L L}^{-1} D_{L H}\right)^{-1} & 0 \\
0 & D_{L L}^{-1}
\end{array}\right)\left(\begin{array}{cc}
1 & -D_{H L} D_{L L}^{-1} \\
0 & 1
\end{array}\right)
\end{aligned}
$$

## Deflating the Dirac equation

The Schur complement trick reduces the problem to the solution of

$$
\begin{aligned}
D_{L L} \psi_{\|} & =\phi_{\|} \\
\left(D_{H H}-D_{H L} D_{L L}^{-1} D_{L H}\right) \psi_{\perp} & =\phi_{\perp}
\end{aligned}
$$

The condition number of the matrix in the second equation is significantly reduced.

Rewrite 2 nd eq. in form of preconditioning

$$
\left(1-D P_{\mathcal{R}}\left(P_{\mathcal{R}} D P_{\mathcal{R}}\right)^{-1} P_{R}\right) D \psi_{\perp}=\phi_{\perp}
$$

Can be solved with a GCR, but this is still expensive due to solution of the little system.

Still need a good preconditioner to make it feasible Needs to be effective in the UV
$\rightarrow$ Schwarz alternating procedure

## Performance of the deflated GCR

Plot from original paper
M. Lüscher, Local coherence and deflation of the low quark modes in lattice QCD, JHEP0707:081,2007


## Deflation and the HMC

The construction of the deflation subspace is not cheap.
The more solutions of the Dirac equation, the more it pays.
$\rightarrow$ good for Hasenbusch decomposition
Low-modes evolve slowly in MC time
$\rightarrow$ take subspace in several consecutive time step.


Momentum and pseudofermion Heatbath
Refresh momenta $\pi$
Refresh pseudofermions $\phi \rightarrow$ kept fixed during trajectory Initialization of deflation subspace

## Molecular Dynamics

Solve numerically MD equations for some MC time $\tau$.


Repeated refresh of deflation subspace.

## Acceptance Step

Correcting for inaccuracies in integration.
Need to be careful for violation of reversibility.

## Commercial

What is presented here is implemented in the publicly available openQCD code.
http://cern.ch/luscher/openQCD
Action: fermions
(Un)-improved Wilson fermions
Almost any number of flavors
Twisted mass fermions
limited support (no even-odd preconditioning)
Deflated solver not made for maximal twist.
Action: gauge fields
plaquette and $1 \times 2$ rectangles

## Commercial (cont.)

## Boundary conditions

Periodic b.c. in space
Open or SF b.c. in temporal direction

The code is very flexible:
Action defined in input file
Multiple time-scale integration scheme
Online measurements of gluonic observables.
Easy to extend

## Summary

Last decade has seen enormous progress in algorithms.
Starting point were standard, all-purpose techniques.
Physics driven ideas: frequency splitting, local deflation,...
Progress matches the development of computer hardware.

## Measuring hadronic observables

The goal is to compute hadronic correlation functions on a set of gauge configurations, e.g.

$$
\left\langle P^{a}(x) P^{b}(y)\right\rangle
$$

with

$$
P^{a}=\bar{\psi} \frac{1}{2} \tau^{a} \gamma_{5} \psi \quad \text { and } \quad \psi=\binom{u}{d}
$$

Use Wick's theorem to eliminate the Grassmann fields

$$
\left\langle P^{a}(x) P^{b}(y)\right\rangle=-\frac{1}{2} \delta^{a b}\left\langle\operatorname{trS}(x, y) S(y, x)^{\dagger}\right\rangle
$$

where the $\gamma_{5}$ Hermiticity of the Dirac operator has been used

$$
\boldsymbol{S}(x, y)=D^{-1}(x, y)=\gamma_{5} \boldsymbol{S}(y, x)^{\dagger} \gamma_{5}
$$

## Practical computation

Traditional method:

$$
\left\langle\operatorname{tr}_{d, c} S(x, y) S(y ; x)^{\dagger}\right\rangle=\sum_{c, d, c^{\prime}, d^{\prime}}\left\langle S_{c, d ; c^{\prime}, d^{\prime}}(x, y) S(y ; x)_{c^{\prime}, d^{\prime} ; c, d}^{\dagger}\right\rangle
$$

For this one space-time column of the propagator is needed.

$$
S_{c, d ; c^{\prime}, d^{\prime}}(x, y)=\left(S \eta^{\left(y, c^{\prime}, d^{\prime}\right)}\right)(x)_{c, d}
$$

with a point source

$$
\eta_{c, d}^{\left(x_{0}, c_{0}, d_{0}\right)}(x)=\delta_{x, x_{0}} \delta_{c, c_{0}} \delta_{d, d_{0}}
$$

Solve Dirac equation for the $4 \times 3$ Dirac-color index combinations

$$
D \phi=\eta^{(y, c, d)}
$$

Get propagator from one point to all other points.

## Volume average

Pion propagator projected on zero momentum

$$
C_{P P}\left(x_{0}-y_{0}\right)=-\frac{1}{V} \sum_{\vec{x}} \sum_{\vec{y}}\left\langle\operatorname{tr}_{d, c} S(x, y) S(y ; x)^{\dagger}\right\rangle
$$

Using point sources, the sum over $y$ is difficult to do, would need 12 V solutions of the Dirac equation.

Translational invariance helps, need sum only at one end.
Still need $\mathrm{O}\left(L^{3}\right)$ inversions in large volume to fully sample information.

Use a stochastic estimate for the traces.

## Noise sources

Insert additional complex scalar fields into your partition function.
Here just for one time slice $y_{0}$; "one-end trick".

$$
Z_{\eta}=\int[d \eta]\left[d \eta^{\dagger}\right] e^{-(\eta, \eta)}
$$

Each lattice point, Dirac and color index has an independent Gaussian random number

$$
\left\langle\eta_{c, d}(\vec{x}) \eta_{c^{\prime}, d^{\prime}}^{\dagger}(\vec{y})\right\rangle_{\eta}=\delta_{\vec{x}, \vec{y}} \delta_{d, d^{\prime}} \delta_{c, c^{\prime}}
$$

Insert in correlation function

$$
C_{P P}\left(x_{0}-y_{0}\right)=-\frac{1}{V} \sum_{\vec{x}}\left\langle\operatorname{tr}_{d, c} S(x, \cdot) \eta \eta^{\dagger} S(\cdot ; x)^{\dagger}\right\rangle
$$

here the $\langle\cdot\rangle$ includes average over $\eta$ fields.

## Stochastic estimate

$$
C_{P P}\left(x_{0}-y_{0}\right)=-\frac{1}{V} \sum_{\vec{x}}\left\langle\operatorname{tr}_{d, c} S(x, \cdot) \eta \eta^{\dagger} S(\cdot ; x)^{\dagger}\right\rangle
$$

As always in Monte Carlo, we replace integrals by a sum over a number of field realizations.

$$
-\frac{1}{V} \frac{1}{N_{s}} \sum_{i=1}^{N_{s}} \sum_{\vec{x}}\left\langle\operatorname{tr}_{d, c} S(x, \cdot) \eta_{i} \eta_{i}^{\dagger} S(\cdot ; x)^{\dagger}\right\rangle
$$

Unbiased estimator, no need to take $N_{s}$ large. Also $N_{s}=1$ is correct, but take new source on each configuration. Integrals commute.

Need to solve one Dirac equation per source.
For pions $\mathrm{O}(10)$ give a very good signal.
For mesons, no need to use more sources as $V \rightarrow \infty$.

## Pion propagator



Exponential fall-off for $x_{0} \rightarrow \infty$

$$
C_{P P}\left(x_{0}\right)=\sum_{n} A_{n} e^{-m_{n} x_{0}} \rightarrow A_{0} e^{-m_{\pi} x_{0}}
$$

Source couples to all states with given quantum numbers. Excited states clearly visible at small $x_{0}$.

## Effective mass

Since exponential fall-off is difficult to judge, one typically looks at quantities that show a plateau.

$$
\frac{C\left(x_{0}\right)}{C\left(x_{0}+a\right)}=\frac{A e^{-m x_{0}}}{A e^{-m\left(x_{0}+a\right)}}=e^{a m}
$$

Effective mass

$$
a m_{\mathrm{eff}}=\log \frac{C\left(x_{0}\right)}{C\left(x_{0}+a\right)}
$$



## Statistical error

Reminder:
The square of the error of a measuremnt is proportional to the variance of the observable

$$
\sigma^{2}(A)=\left\langle A^{2}\right\rangle-\langle A\rangle^{2}
$$

Parisi' 83
The variance is a physical observable, the exponential fall-off can be predicted.

$$
\begin{aligned}
\langle A\rangle & =\left\langle P^{a}(x) P^{b}(y)\right\rangle \quad \rightarrow \quad \sigma^{2}(A) & =\left\langle P^{a}(x) P^{a}(x) P^{b}(y) P^{b}(y)\right\rangle-\langle A\rangle^{2} \\
& \propto e^{-E_{\pi}|x-y|} & \propto e^{-E_{2 \pi}|x-y|}
\end{aligned}
$$

In large volume, $E_{2 \pi}=2 m_{\pi}=2 E_{\pi}$
Constant signal-to-noise ratio

$$
\frac{\langle A\rangle}{\sigma(A)} \propto \frac{e^{-m_{\pi}|x-y|}}{\sqrt{e^{-2 m_{\pi}|x-y|}}}=\mathrm{const}
$$

## Signal-to-noise problem

For the nucleon, one considers

$$
\langle A\rangle=\Gamma_{\alpha \beta}\left\langle N_{\alpha}(x) \bar{N}_{\beta}(y)\right\rangle \propto e^{-E_{N}|x-y|}
$$

Variance
$\left\langle A^{2}\right\rangle-\langle A\rangle^{2} "="\langle N(x) \bar{N}(x) N(y) \bar{N}(y)\rangle-\left(\langle N(x) \bar{N}(y))^{2}\right\rangle \propto e^{-E_{3 \pi}|x-y|}$
Matches quantum numbers of three pions and therefore the signal-to-noise ratio is

$$
\frac{\langle A\rangle}{\sigma(A)}=e^{-\left(m_{N}-\frac{3}{2} m_{\pi}\right)|x-y|}
$$

Exponential reduction once $m_{N}>\frac{3}{2} m_{\pi}$.
Makes calculations of proton properties exceedingly difficult.

## Summary fermions

Most effort goes into fermions.
Deflation of Dirac equation brought great progress. Is there even more possible?

Computation of PS meson two-point functions well-established.

Significant challenges in baryon sector.

