

# On analytic continuation from imaginary to real chemical potential in Lattice QCD

Francesco Di Renzo (University of Parma and INFN)

*Lattice 2024*

Liverpool, 02/08/2024

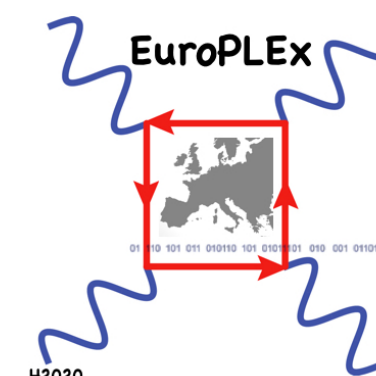


In collaboration with P. Dimopoulos and M. Aliberti (Parma)  
Bielefeld Parma Collaboration (... K. Zambello ...)

(see talk by C. Schmidt)



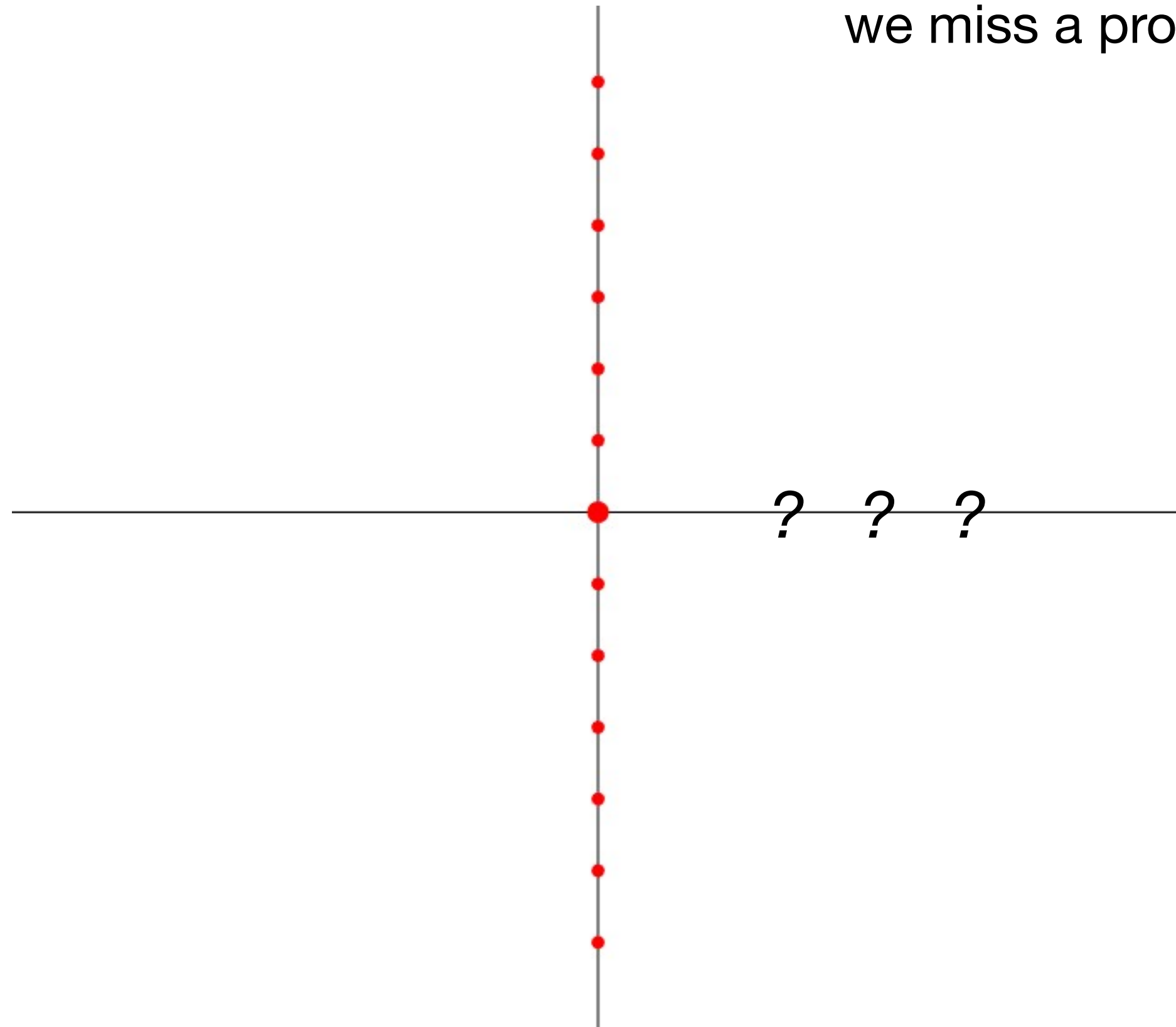
UNIVERSITÀ  
DI PARMA



**SIGN PROBLEM** for finite density Lattice QCD:

we miss a properly defined (positive) measure in the path integral! ... no MC simulation

*(... but everything is fine on the imaginary axis)*



Mainly two working solutions:

- Compute **Taylor expansions** at  $\mu_B = 0$
- Compute on the **imaginary axis**  $\mu_B = i\mu_I$

The two solutions are obviously related ... and both imply (strictly speaking) an **ANALYTIC CONTINUATION**

*There are tensions in between different results for Taylor coefficients in the literature...*

# Agenda

- An invitation (**sign problem...**)
- Analytic continuation from **multi-point Padé**
- The sign problem as an **inverse problem ...**
- ... and what you can learn from the latter ...
- The goal: **compare different methods on the same data**

## A few words on multi-point PADÈ

Suppose you know the **values** of a **function** (and of its derivatives) at a number of points

$$\dots, f(z_k), f'(z_k), \dots, f^{(s-1)}(z_k), \dots \quad k = 1 \dots N$$

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This is the starting point for a **multi-point Padè approximation**: solve the linear system

$$\begin{aligned} & \dots \\ & P_m(z_k) - f(z_k)Q_n(z_k) = f(z_k) \\ & P'_m(z_k) - f'(z_k)Q_n(z_k) - f(z_k)Q'_n(z_k) = f'(z_k) \\ & \dots \end{aligned}$$

from which we want to get the unknown

$$\{a_i \mid i = 0 \dots m\} \quad \{b_j \mid j = 1 \dots n\} \quad n + m + 1 = N s$$

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In principle you should require that  $\nexists z_0 : P_m(z_0) = \tilde{Q}_n(z_0) = 0$   
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**Yes! LATTICE QCD** at **IMAGINARY** values of the **baryonic chemical potential**

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PHYSICAL REVIEW D **105**, 034513 (2022)

**Contribution to understanding the phase structure of strong interaction matter: Lee-Yang edge singularities from lattice QCD**

P. Dimopoulos<sup>1</sup>, L. Dini<sup>2</sup>, F. Di Renzo<sup>1</sup>, J. Goswami<sup>2</sup>, G. Nicotra<sup>2</sup>, C. Schmidt<sup>2</sup>, S. Singh<sup>1,\*</sup>, K. Zambello<sup>1</sup> and F. Ziesché<sup>2</sup>

... where we computed and “multi-point Padè approximated”

$$\begin{aligned}\chi_n^B(T, V, \mu_B) &= \left( \frac{\partial}{\partial \hat{\mu}_B} \right)^n \frac{\ln Z(T, V, \mu_l, \mu_s)}{VT^3} \\ &= \left( \frac{1}{3} \frac{\partial}{\partial \hat{\mu}_l} + \frac{1}{3} \frac{\partial}{\partial \hat{\mu}_s} \right)^n \frac{\ln Z(T, V, \mu_l, \mu_s)}{VT^3}\end{aligned}$$

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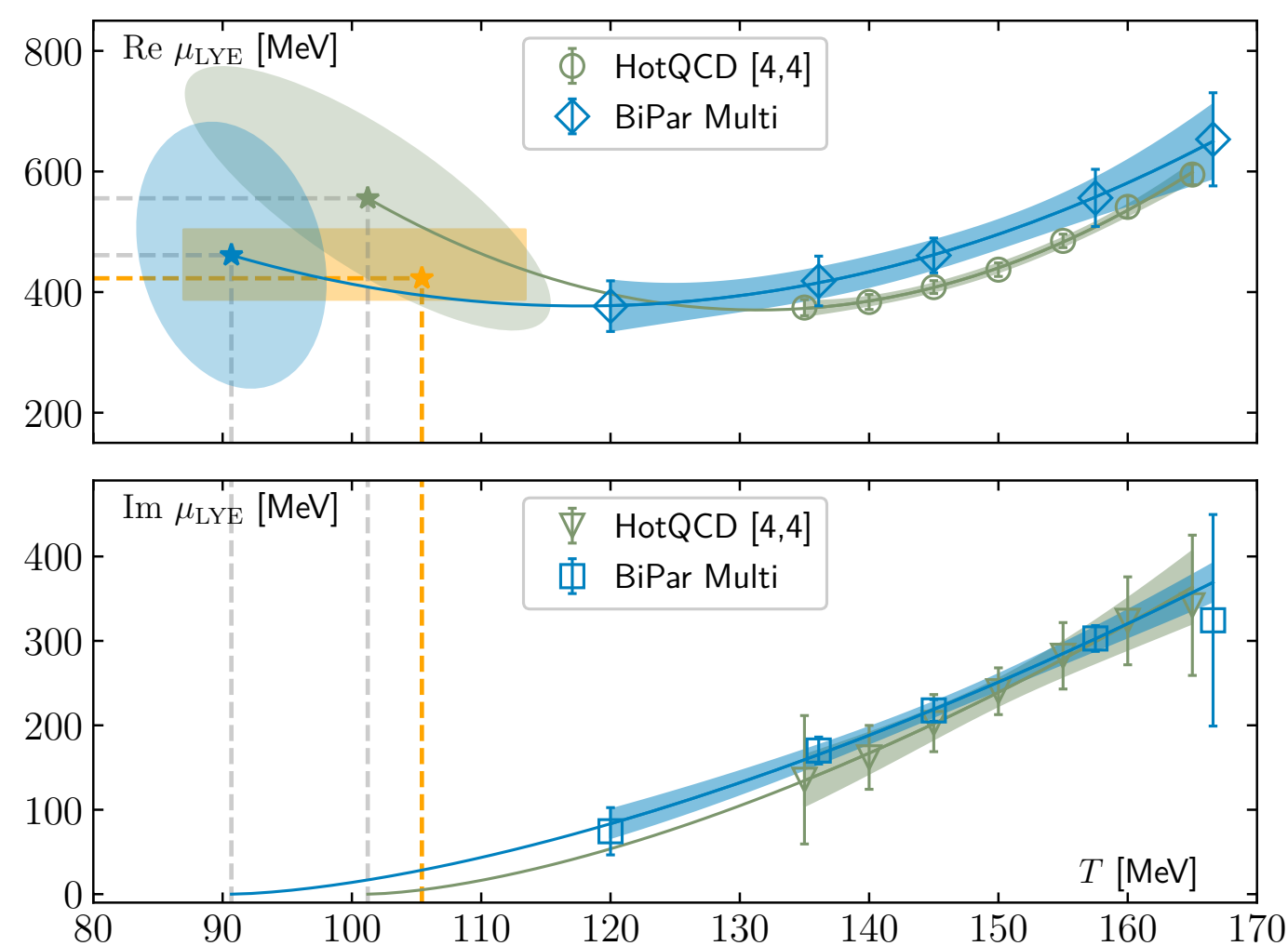


FIG. 4. Scaling fits for the LYE singularities related to the CEP. Green data come from a [4,4] Padé from Ref. [7]. Blue data come from the multi-point Padé. *Top*: Scaling of the real part. *Bottom*: Scaling of the imaginary part. The ellipses shown in the top panel represent the 68% confidence region deduced from the covariance matrix of the fit. The orange box indicates the AIC weighted estimate (6).

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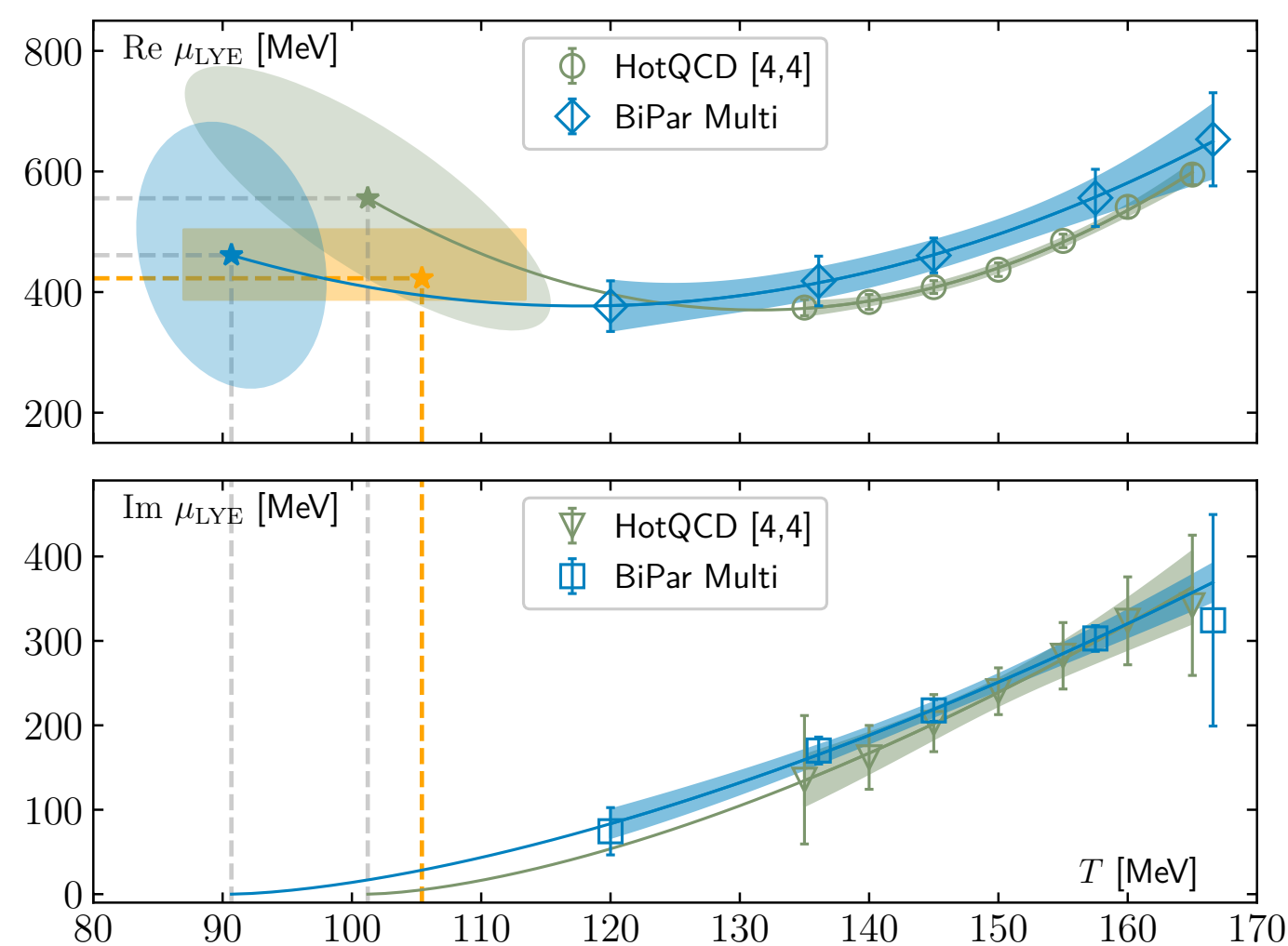


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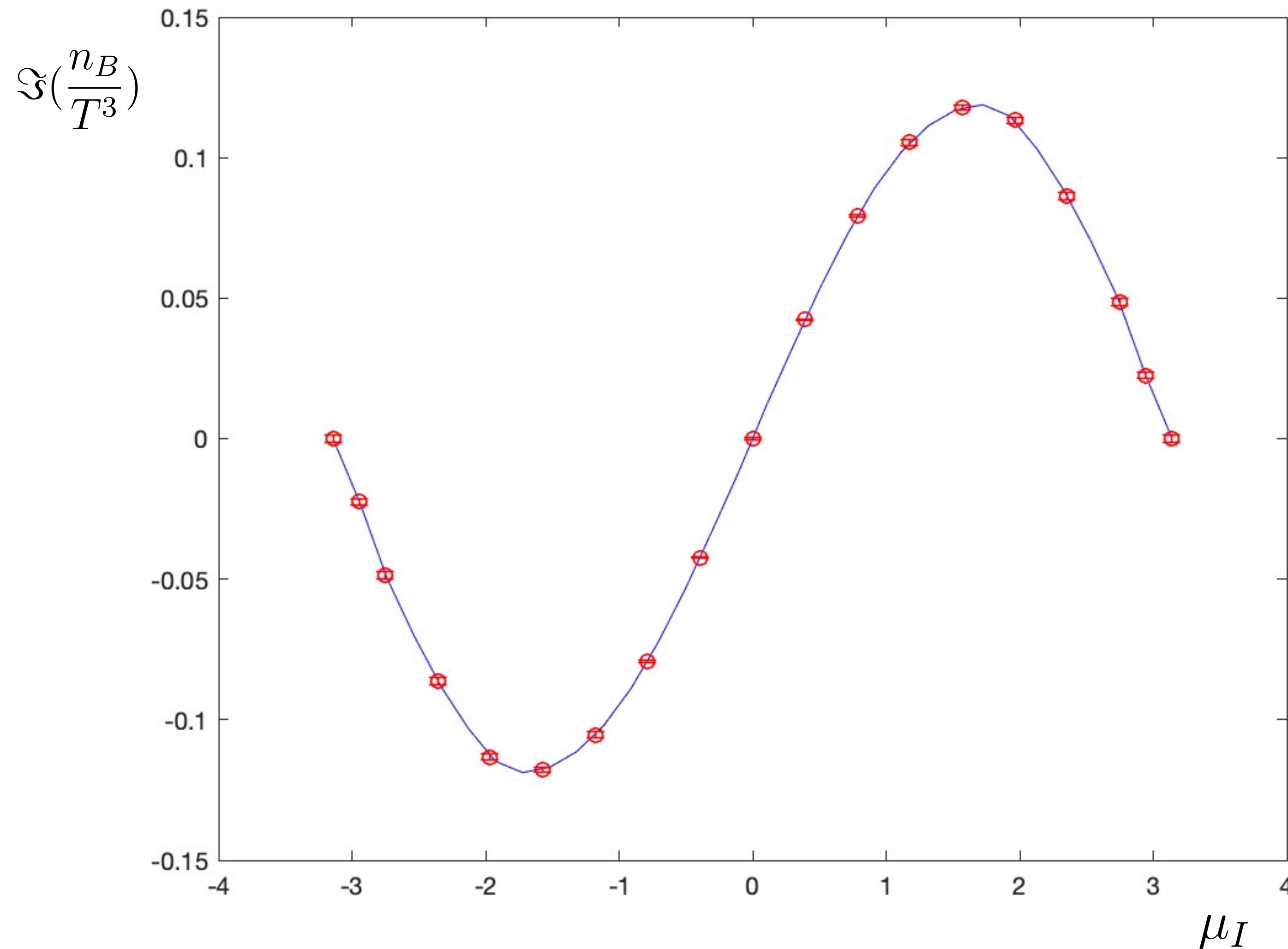
In the following we will play with a few **Bielefeld Parma Collaboration data**  
**2+1 HISQ** at physical quarks mass, at fixed cutoff ( $N_\tau = 6$ )

...here we are concerned with analytic continuation of our PADÉ approximant



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$T = 157.5 (\sim 155) \text{ MeV}$



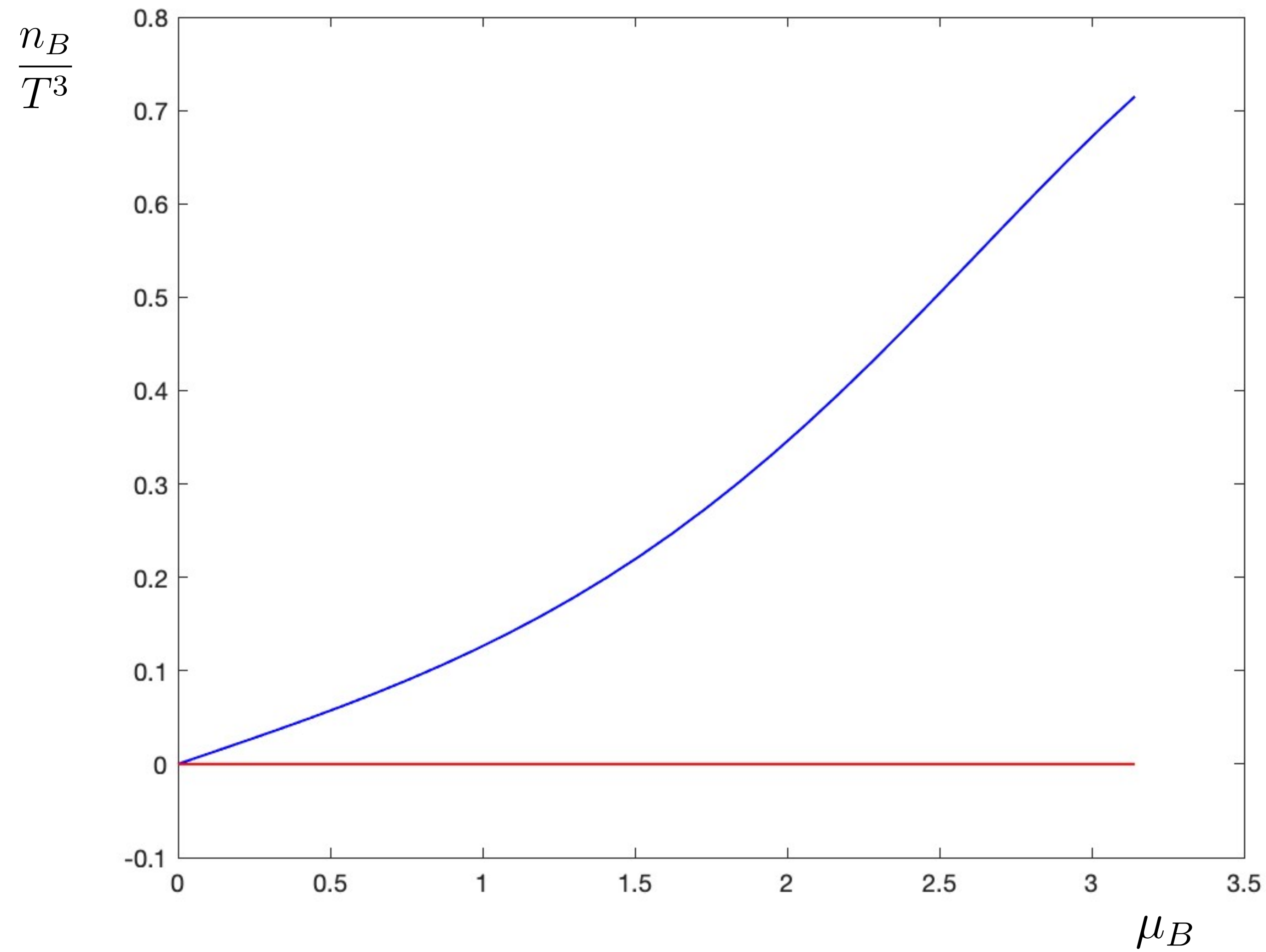
... which is pretty simple (we will be concerned with the **number density**):

you take your rational function, which describes very well data at **IMAGINARY VALUES** of  $\mu_B$

**CAVEAT:** errors on data points are there ... no error shown on the interpolating function (*as for now ...*)

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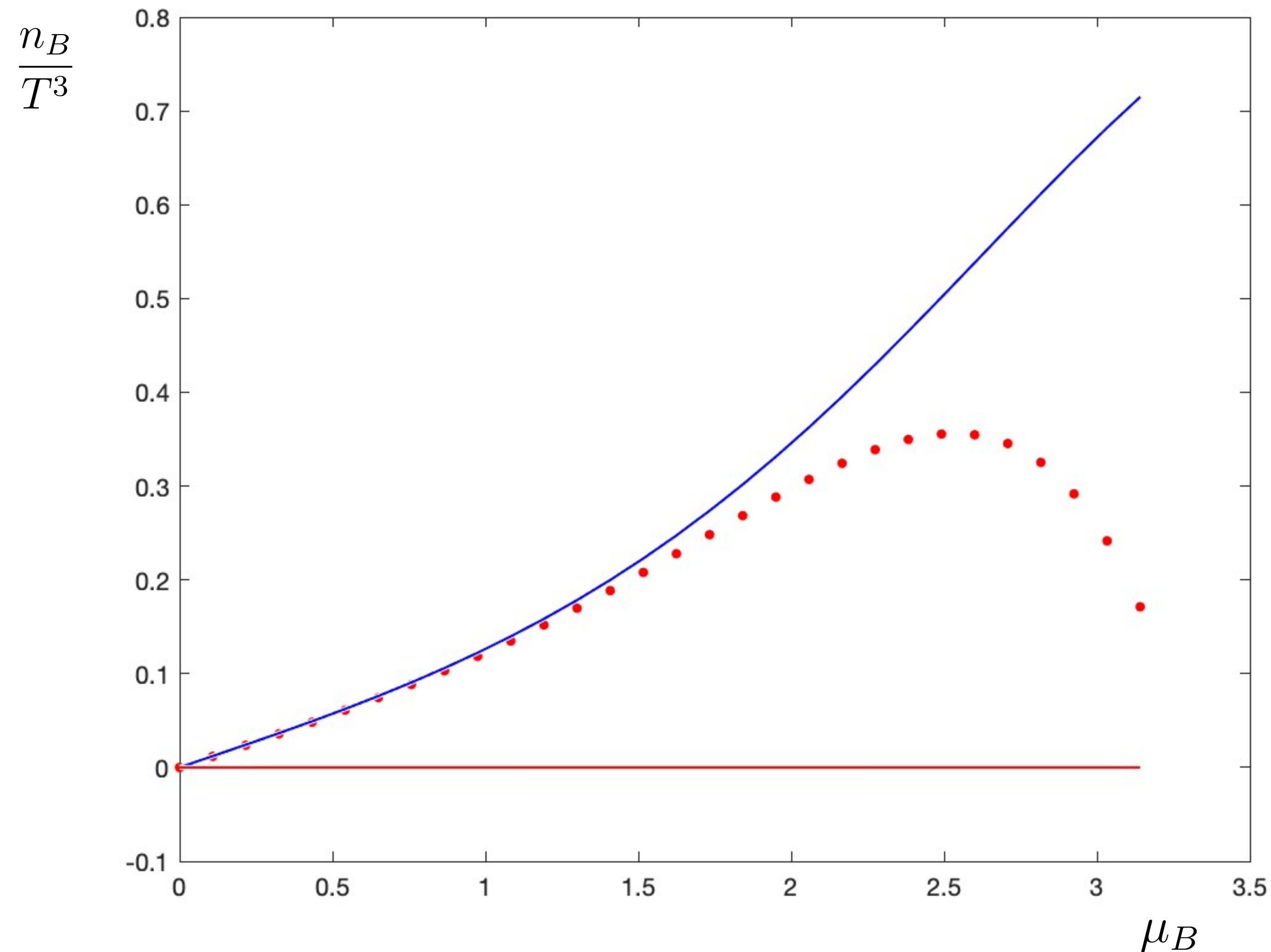
you take your rational function, which describes very well data at **IMAGINARY VALUES** of  $\mu_B$

... and you simply compute it for **REAL VALUES** of  $\mu_B$

**CAVEAT:** no error shown as for now ... here we are concerned with *trends*... **FIXED CUTOFF!**

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You can compare the result with HotQCD results

PHYSICAL REVIEW D **105**, 074511 (2022)

Taylor expansions and Padé approximants for cumulants of conserved charge fluctuations at nonvanishing chemical potentials

D. Bollweg<sup>1</sup>, J. Goswami<sup>2</sup>, O. Kaczmarek<sup>2</sup>, F. Karsch<sup>2</sup>, Swagato Mukherjee<sup>3</sup>, P. Petreczky<sup>3</sup>, C. Schmidt<sup>2</sup> and P. Scior<sup>3</sup>

(HotQCD Collaboration)

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Finite density QCD as an **inverse problem**

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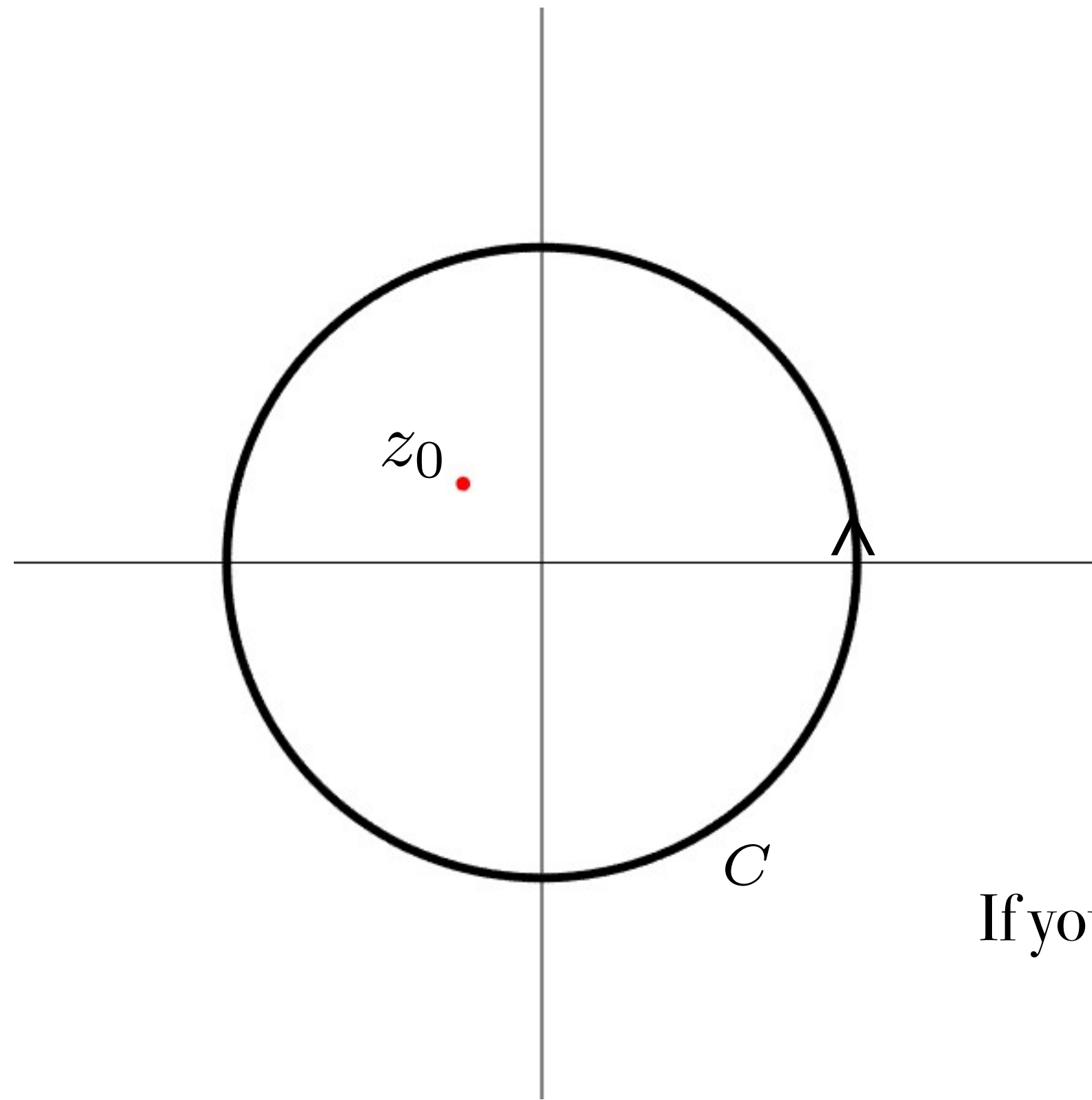
... *aka* How to trade a difficult problem for another (even more?) difficult one ...

What does **ANALYTICITY** mean? ... (analytic functions aka **holomorphic**...)

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One simple way of thinking of it is that *you can perfectly know such functions from an apparently limited amount of information.*

What does **ANALYTICITY** mean? ... (analytic functions aka **holomorphic**...)



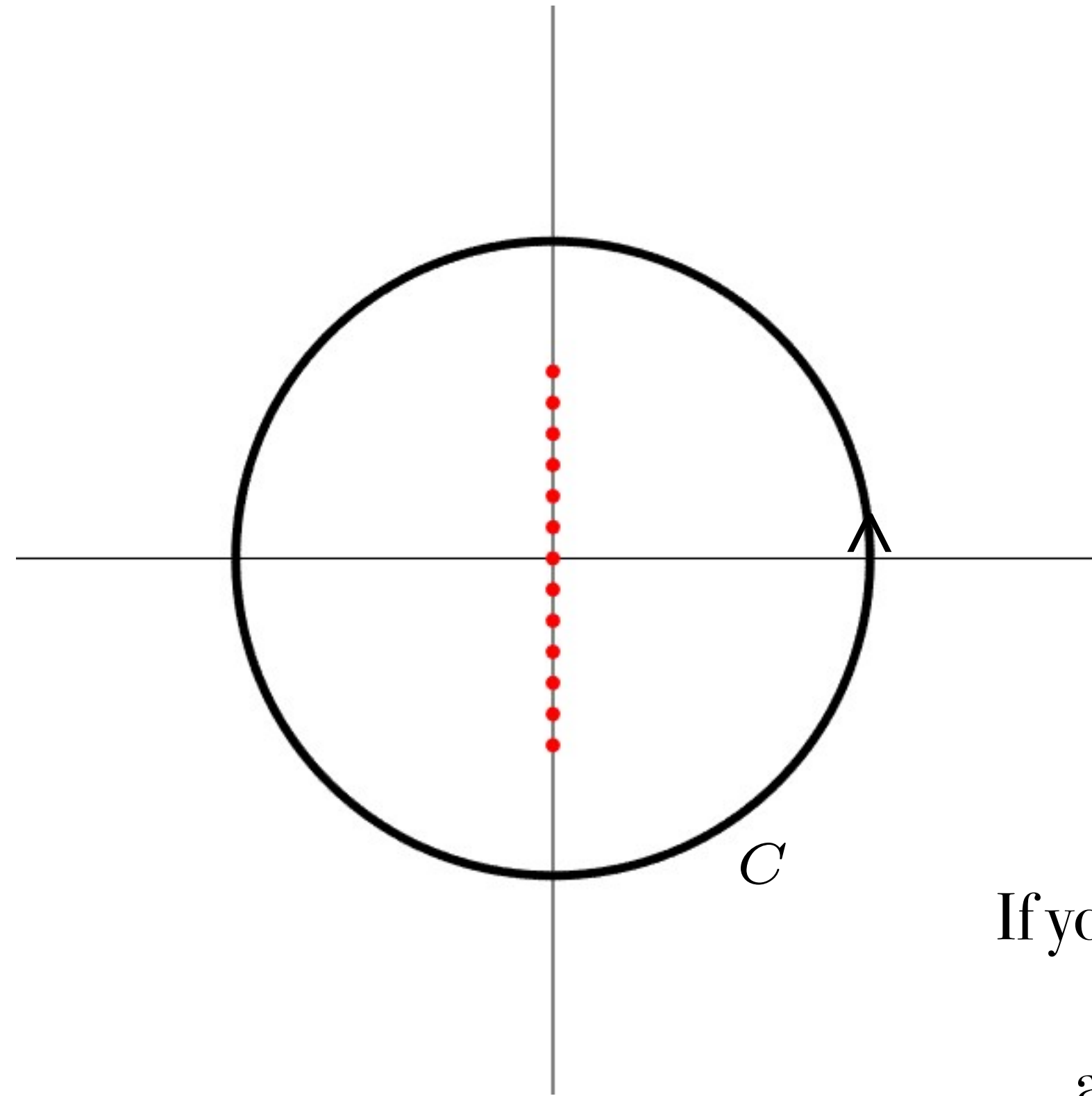
### CAUCHY FORMULA

$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz$$

If you know the function on the contour, you can compute it at any point inside... sounds good!



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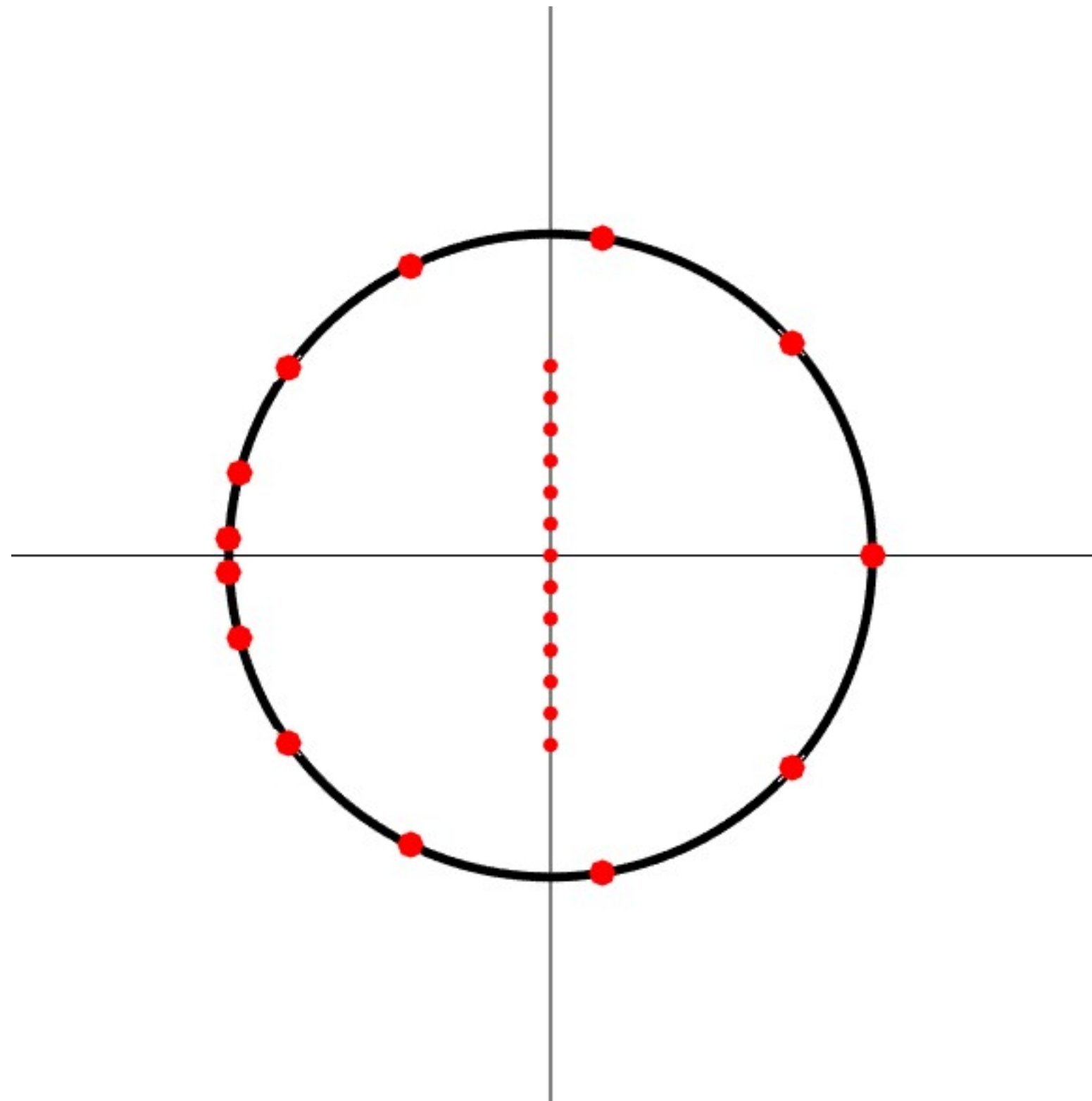
... at any point, including the (only) ones we can compute (on the imaginary axis) in our case...

With your favourite **QUADRATURE** method ... you can go **numeric!**

De facto, you would like to think of **Legendre quadrature**

$$f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} \frac{f(Re^{i\theta}) Re^{i\theta}}{Re^{i\theta} - z_0} d\theta \simeq \frac{1}{2\pi} \sum_{k=1}^n w_k \frac{f(Re^{i\theta_k}) Re^{i\theta_k}}{Re^{i\theta_k} - z_0}$$

$$y_i = \frac{1}{2\pi} \sum_{k=1}^n w_k \frac{Re^{i\theta_k}}{Re^{i\theta_k} - z_i} \hat{f}_k, \quad i = 1, 2, \dots, n$$



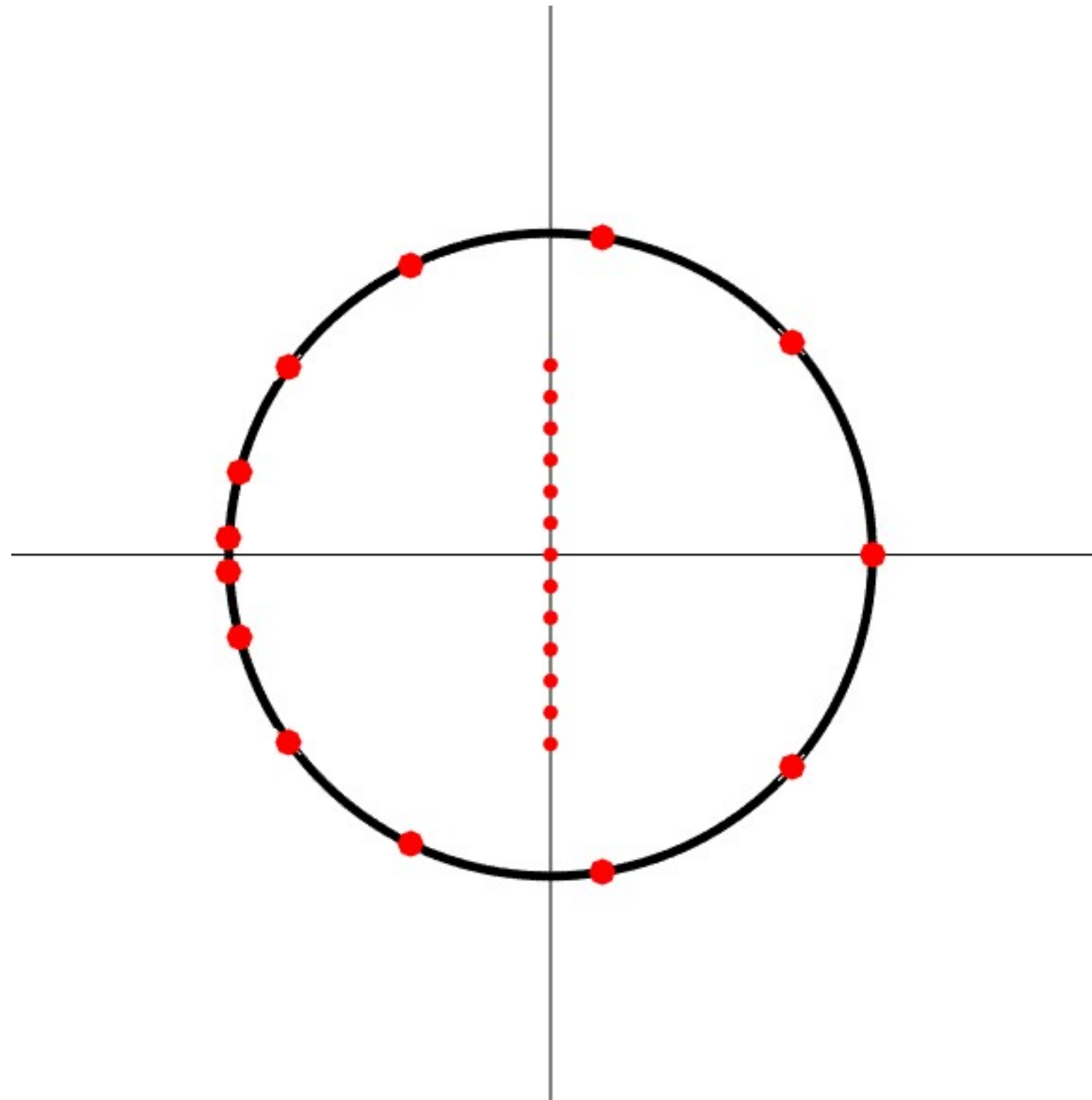
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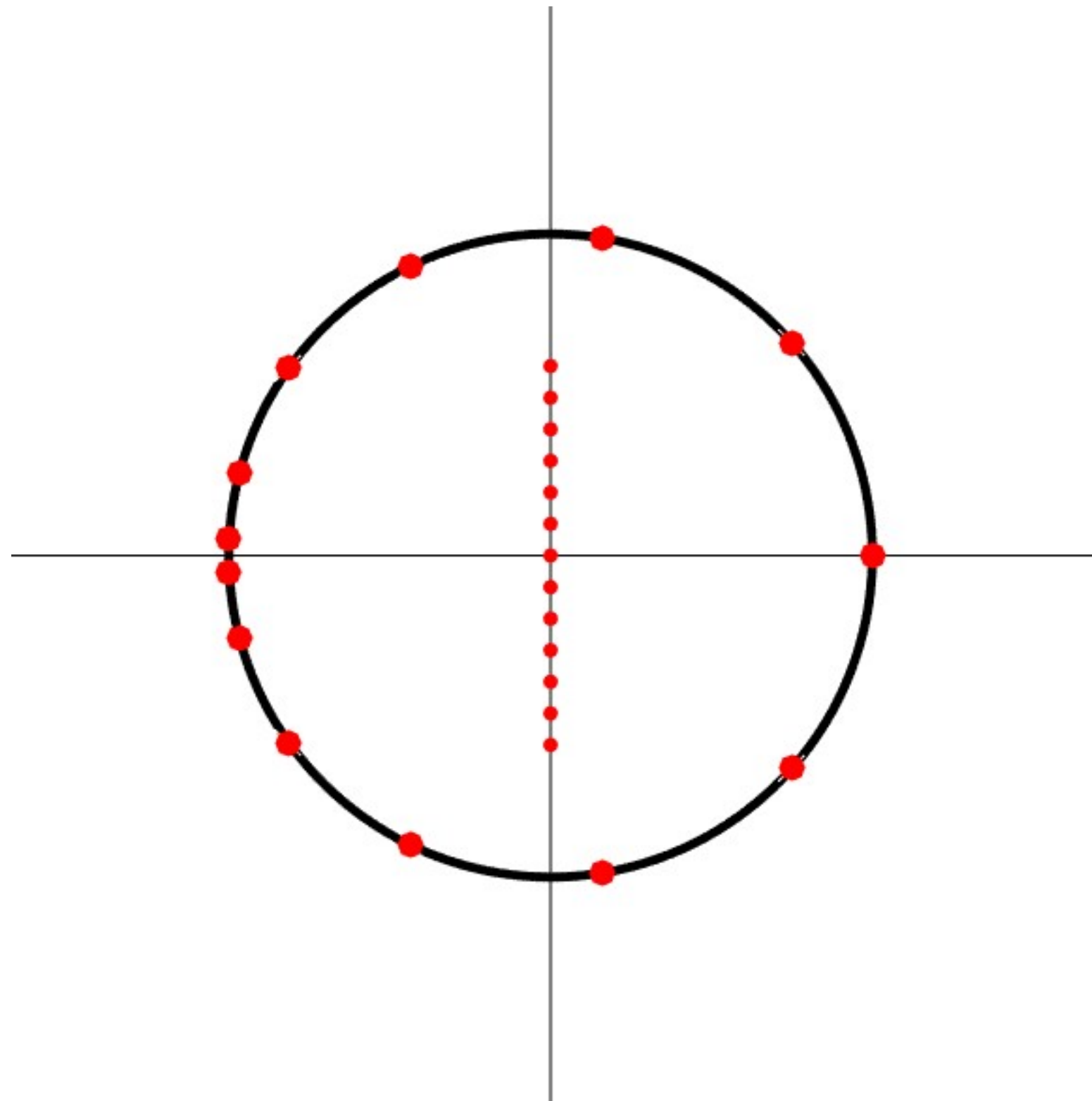
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$$A \mathbf{x} = \mathbf{b}$$

**SOLVE** for the  $\hat{f}_k$ !



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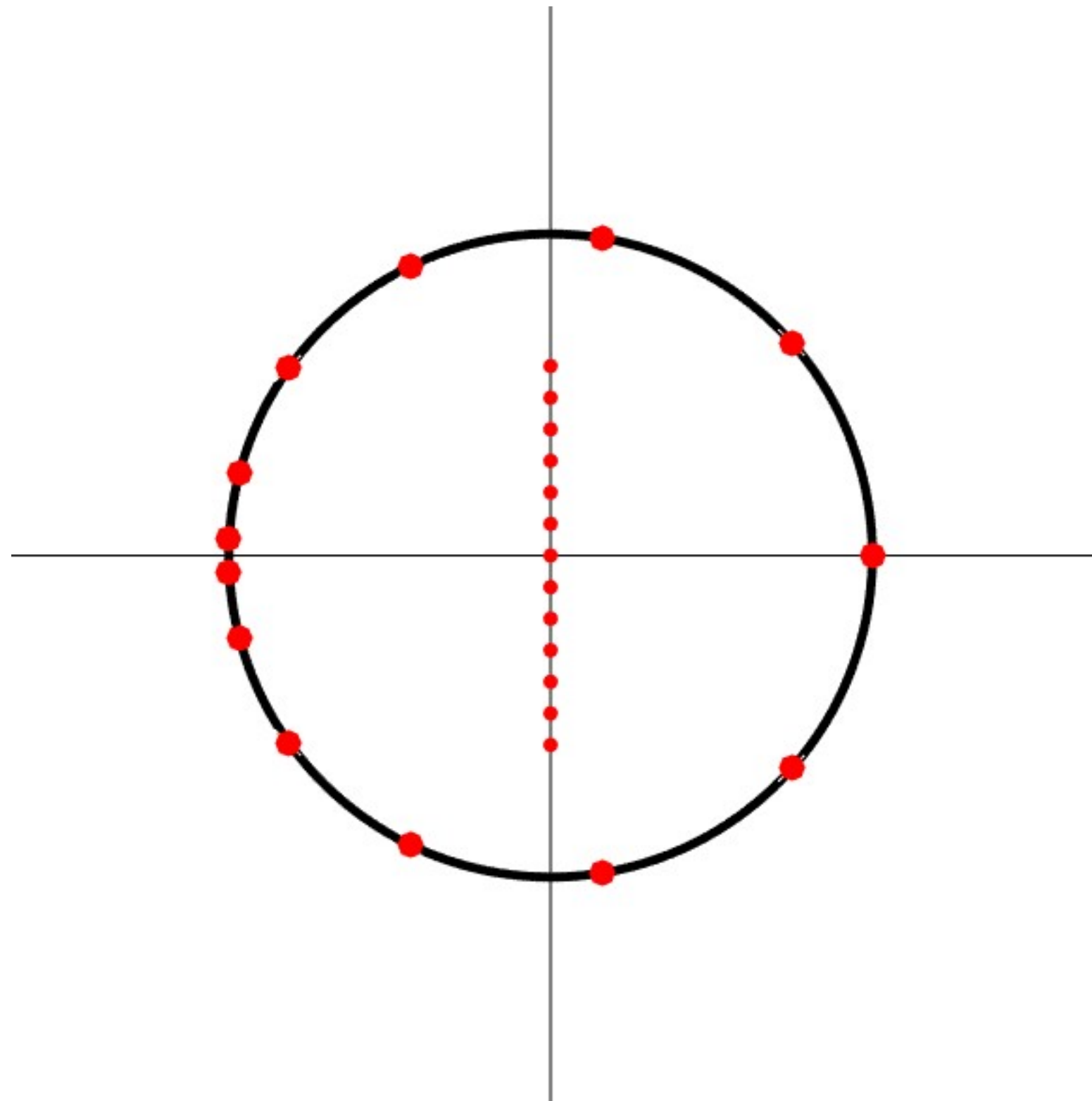
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A very **SIMPLE** idea! ... a **NAIVE** one ... **INVERSE PROBLEM!!!**



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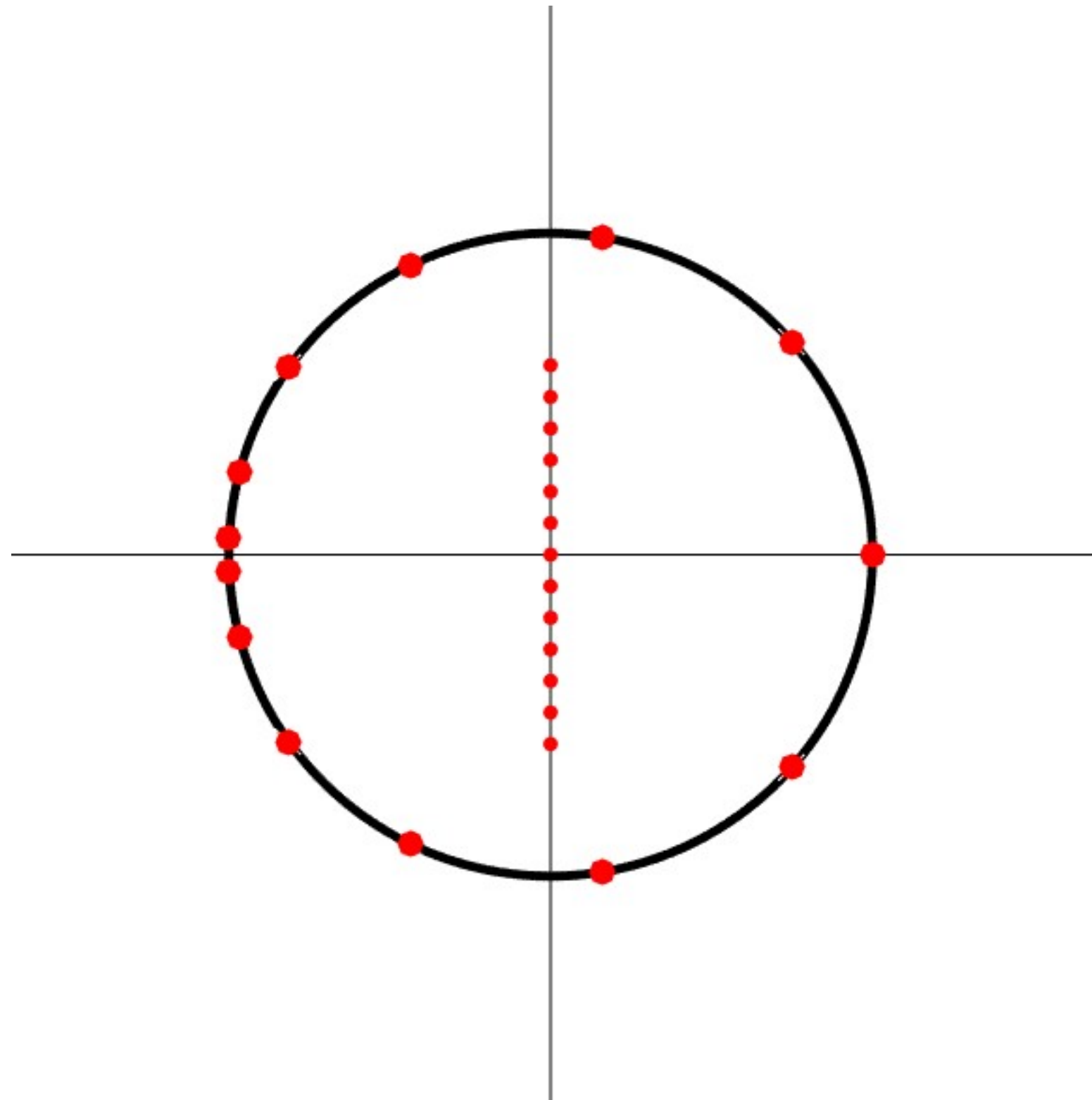
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... but when you have an idea you often get excited ... so let's try with the **sin** function.  
Remember: we take our **input on the imaginary axis** and we want to **compute on the real axis!**





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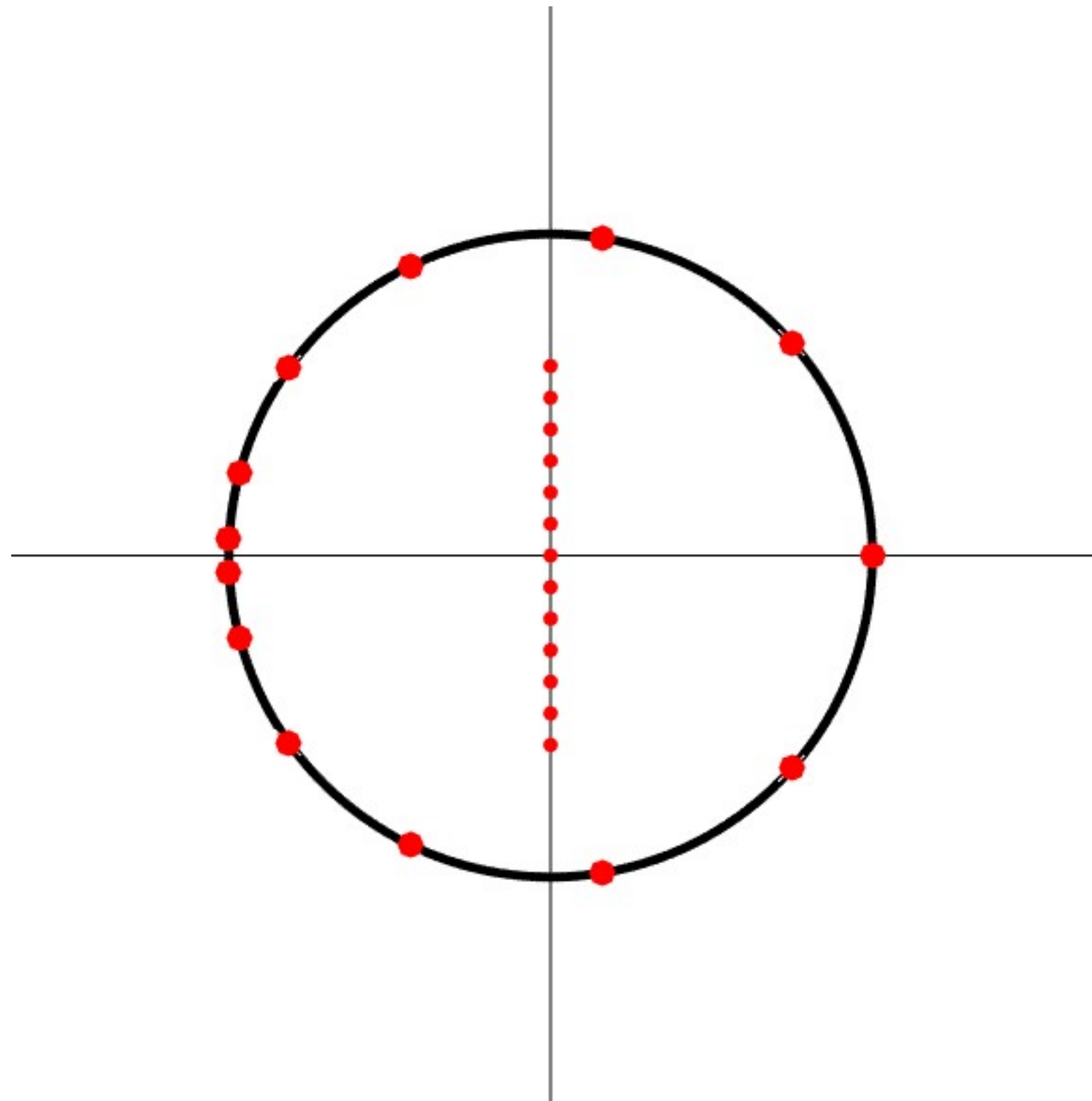
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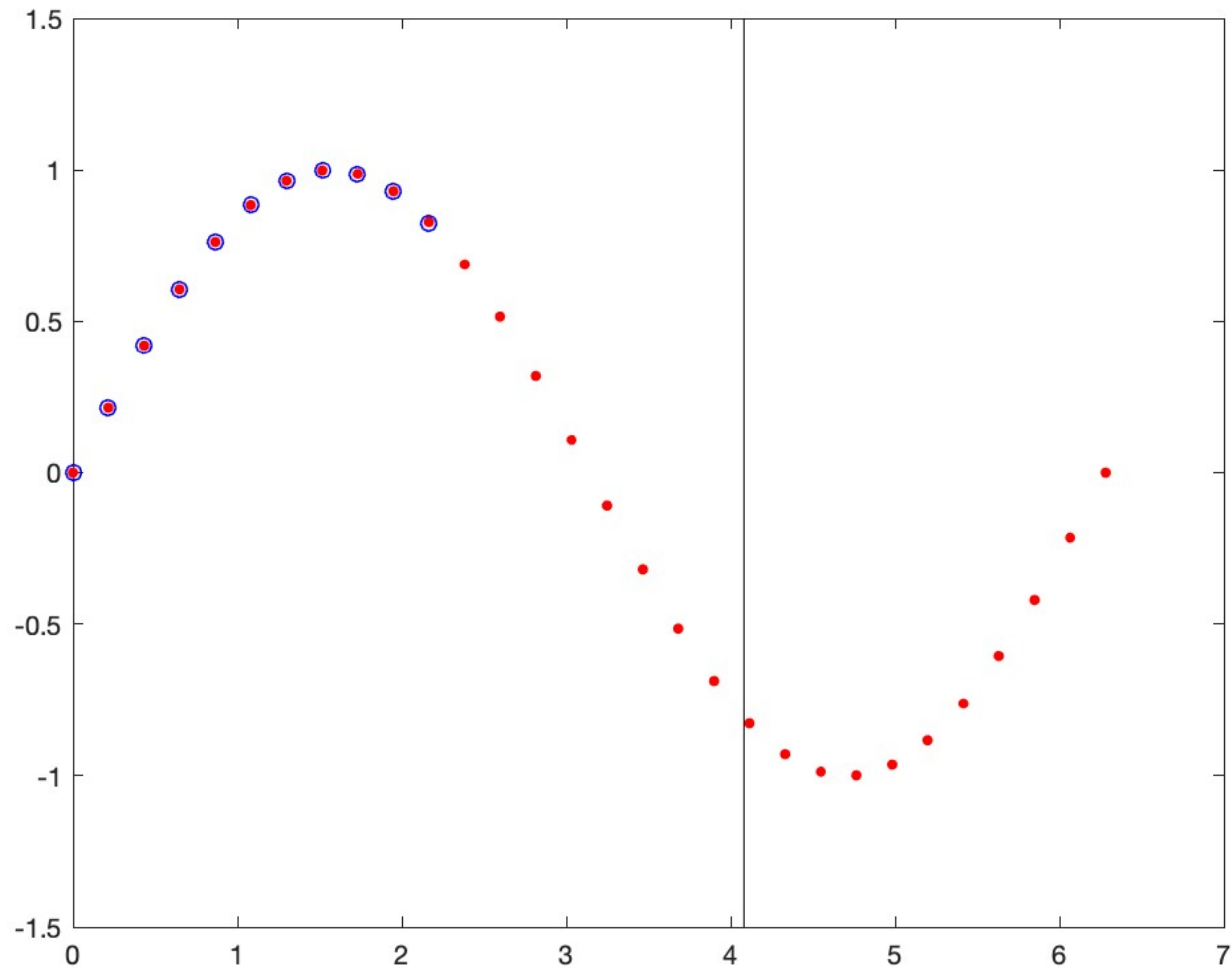
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**Radius** ( *ca 4* ) and **number of points** (13) chosen having in mind what we have to live with in finite density QCD!



# Reconstructing $\sin(x)$

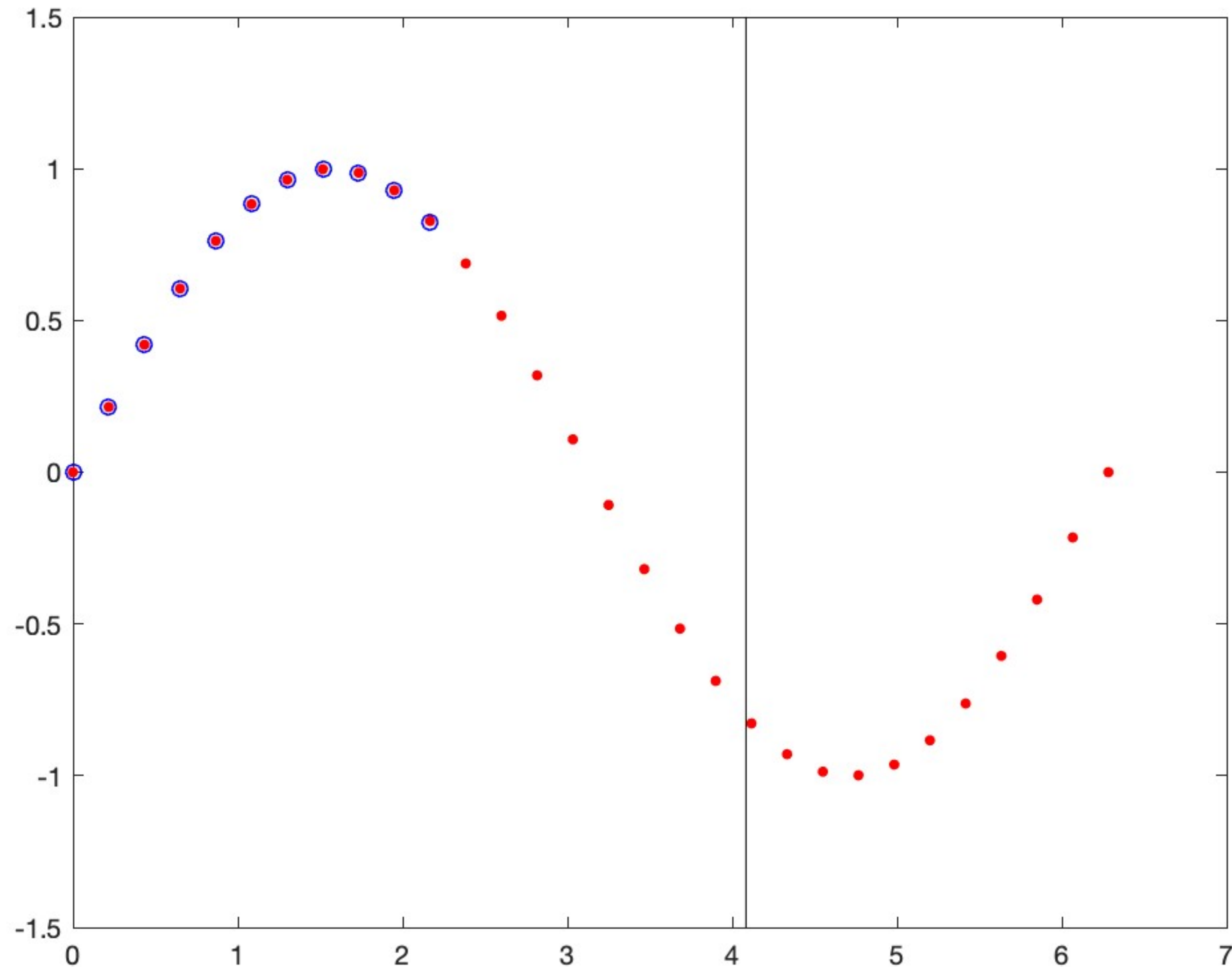


It looks like it works ... but it **should not!**

Notice the *barrier* (vertical line) you cannot overcome. For an analytic function, you will get zero if you do...



## Reconstructing $\sin(x)$

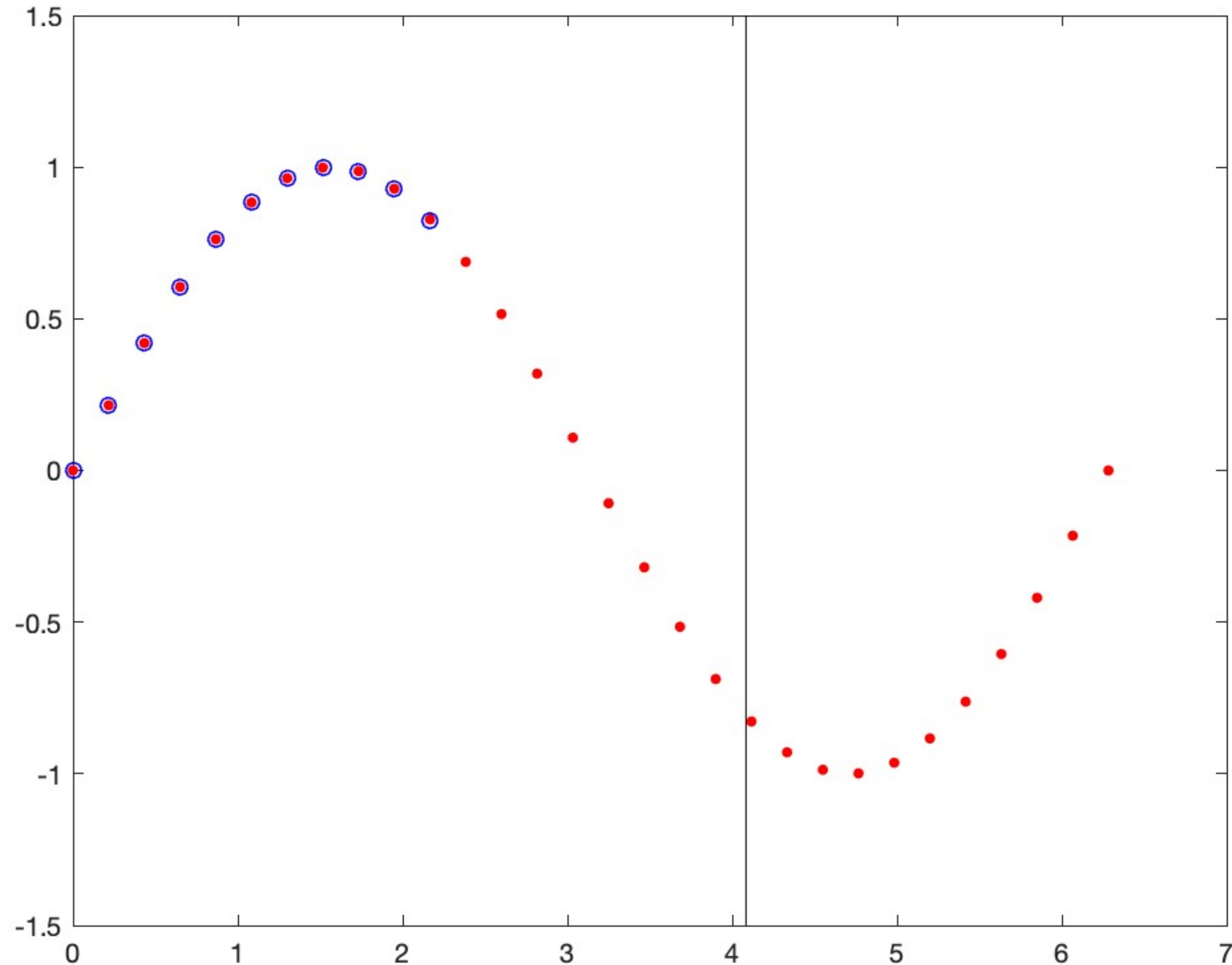


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... and it **should not** for a combination of  
(a) bad **condition number** of the linear system  
(b) the quadrature formula being **NOT exact**

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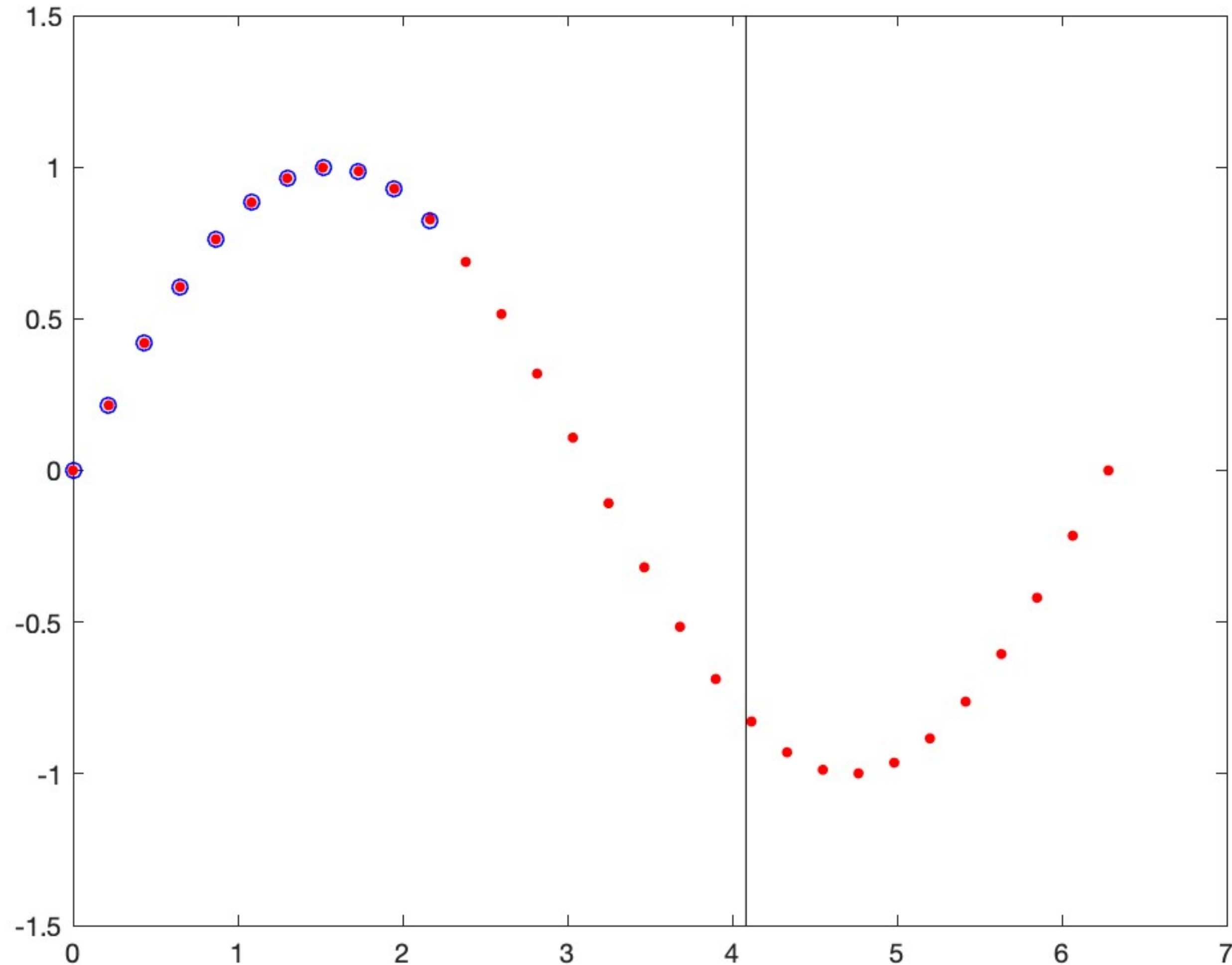
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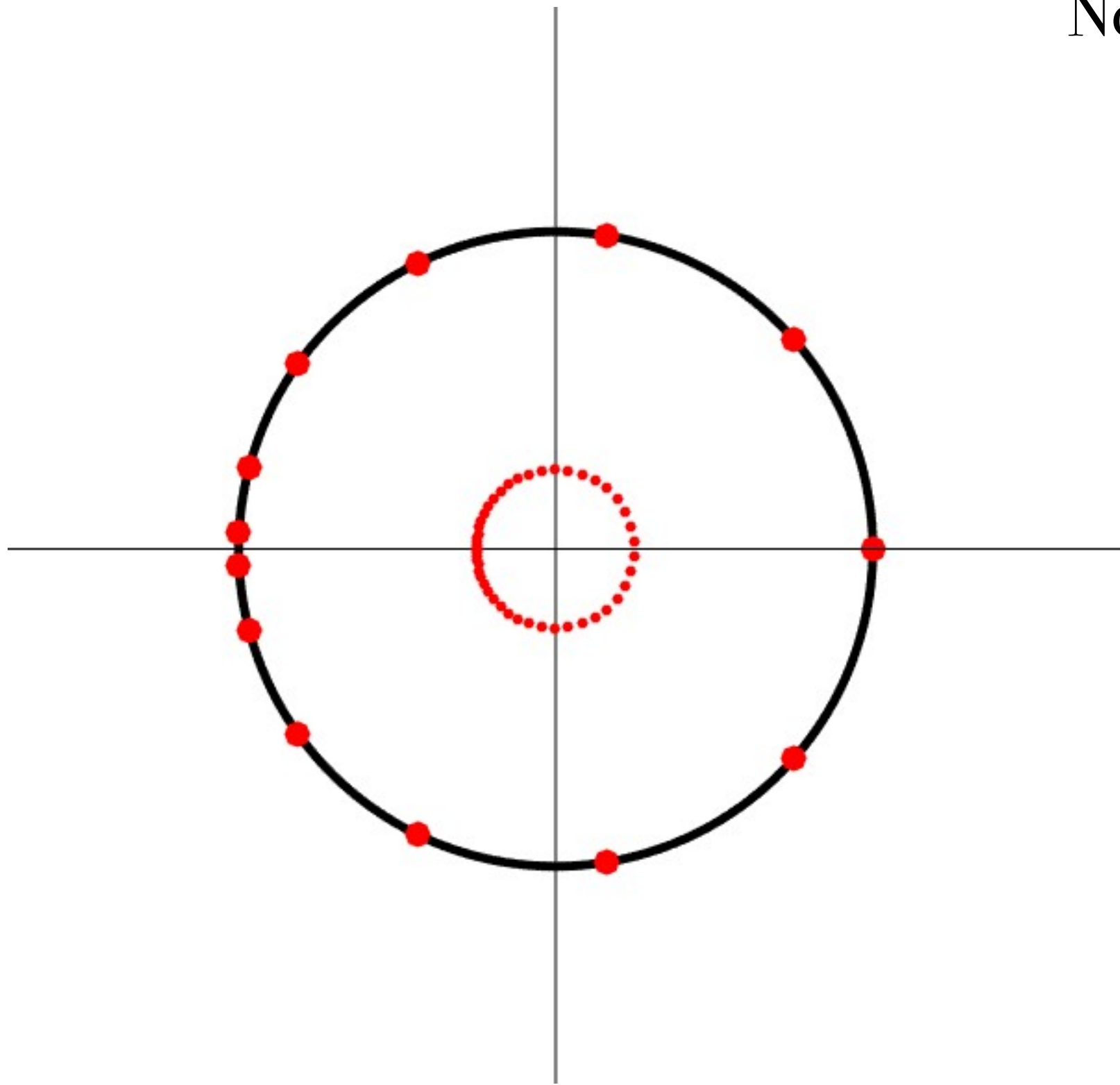
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Nevertheless, you get information out of this machinery,  
can this be thought of as an **effective** formula,  
as if you had found a **quadrature formula of your own**?

Notice the **barrier** (vertical line) you cannot overcome. For an analytic function, you will get zero if you do...

Now, forget about the inverse problem, and remember **Cauchy formula for derivatives**

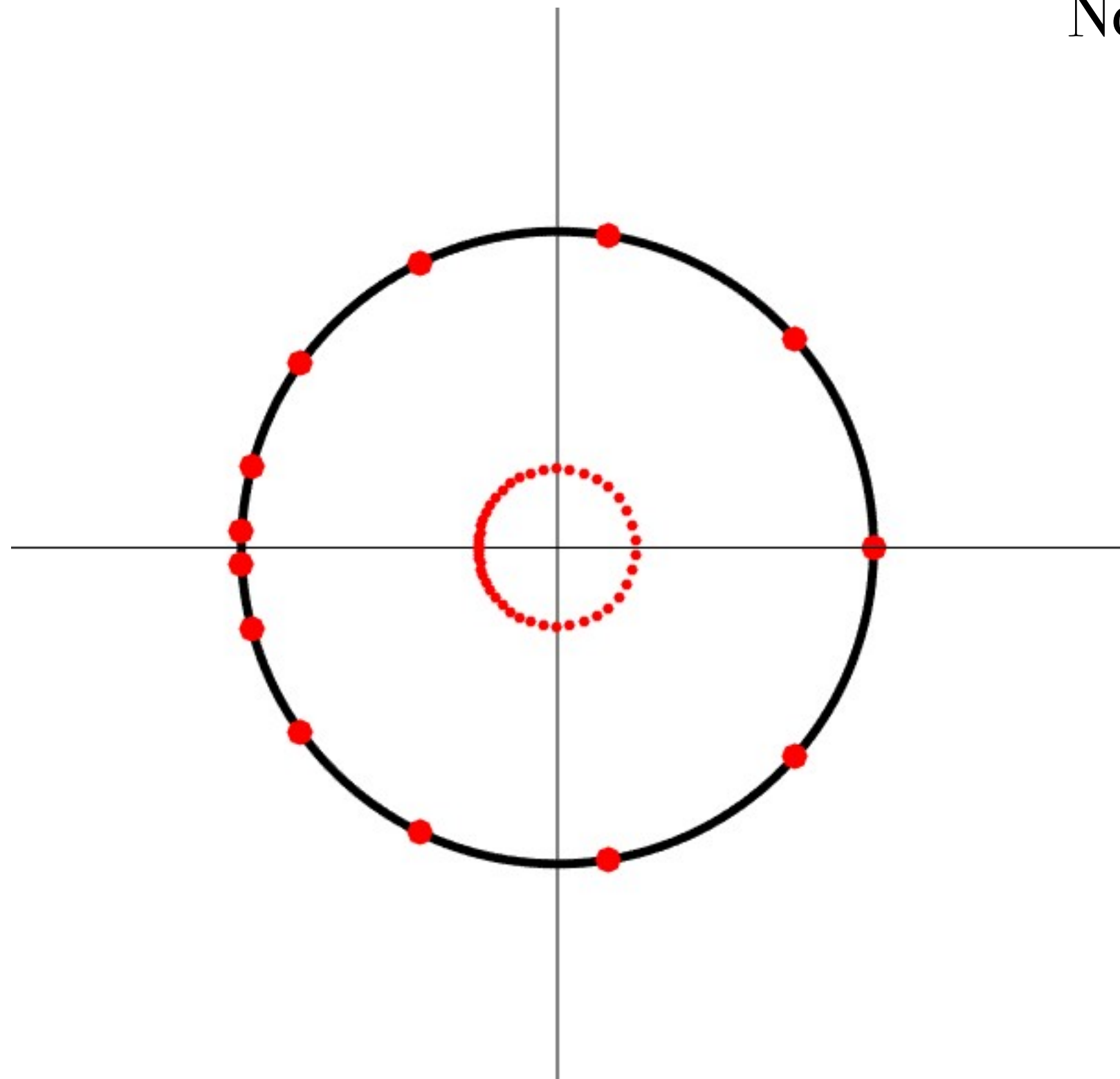
$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz = \frac{n!}{2\pi i} \int_0^{2\pi} \frac{f(R \exp(i\theta)) R \exp(i\theta)}{(R \exp(i\theta) - z_0)^{n+1}} d\theta$$



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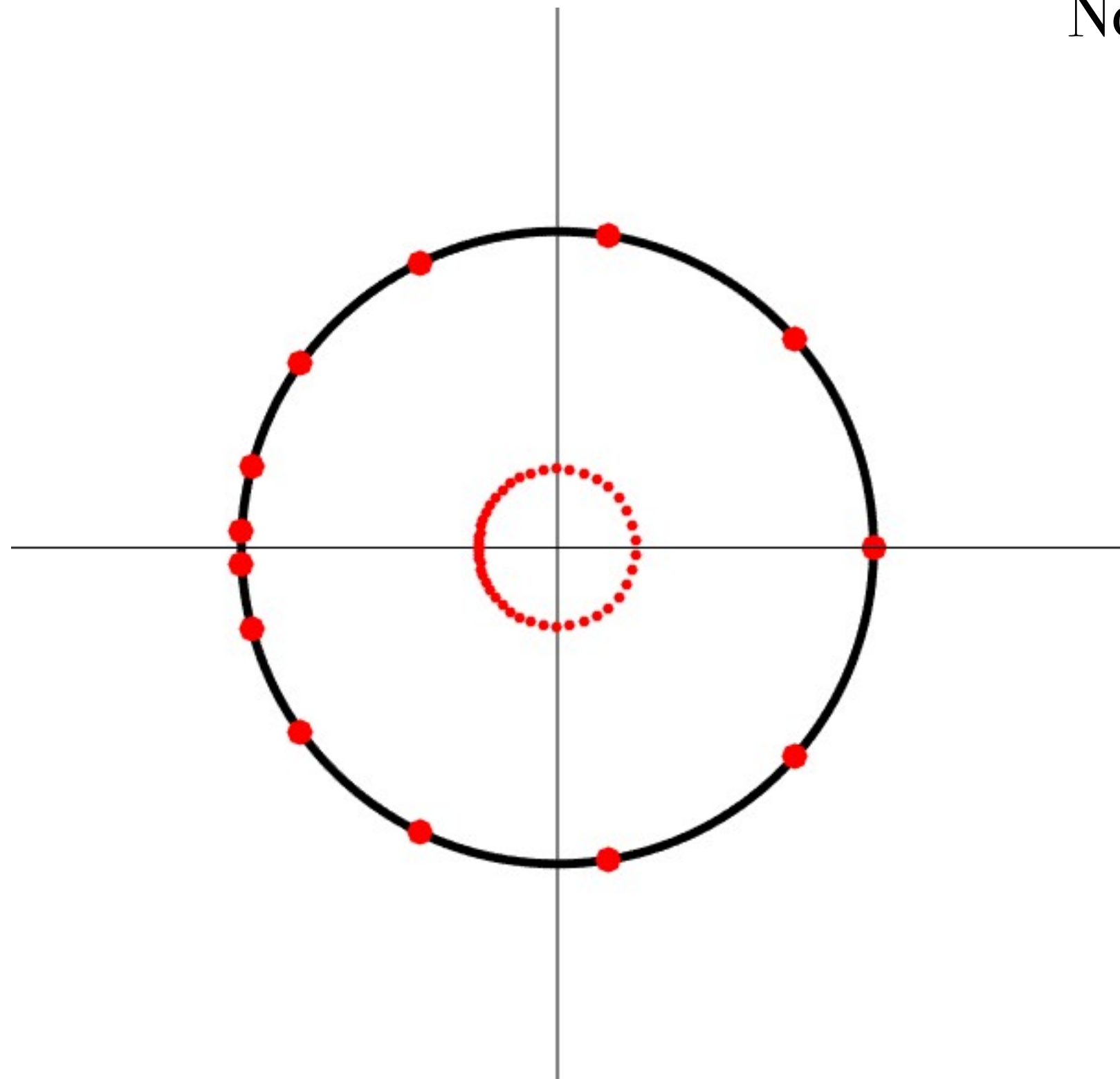
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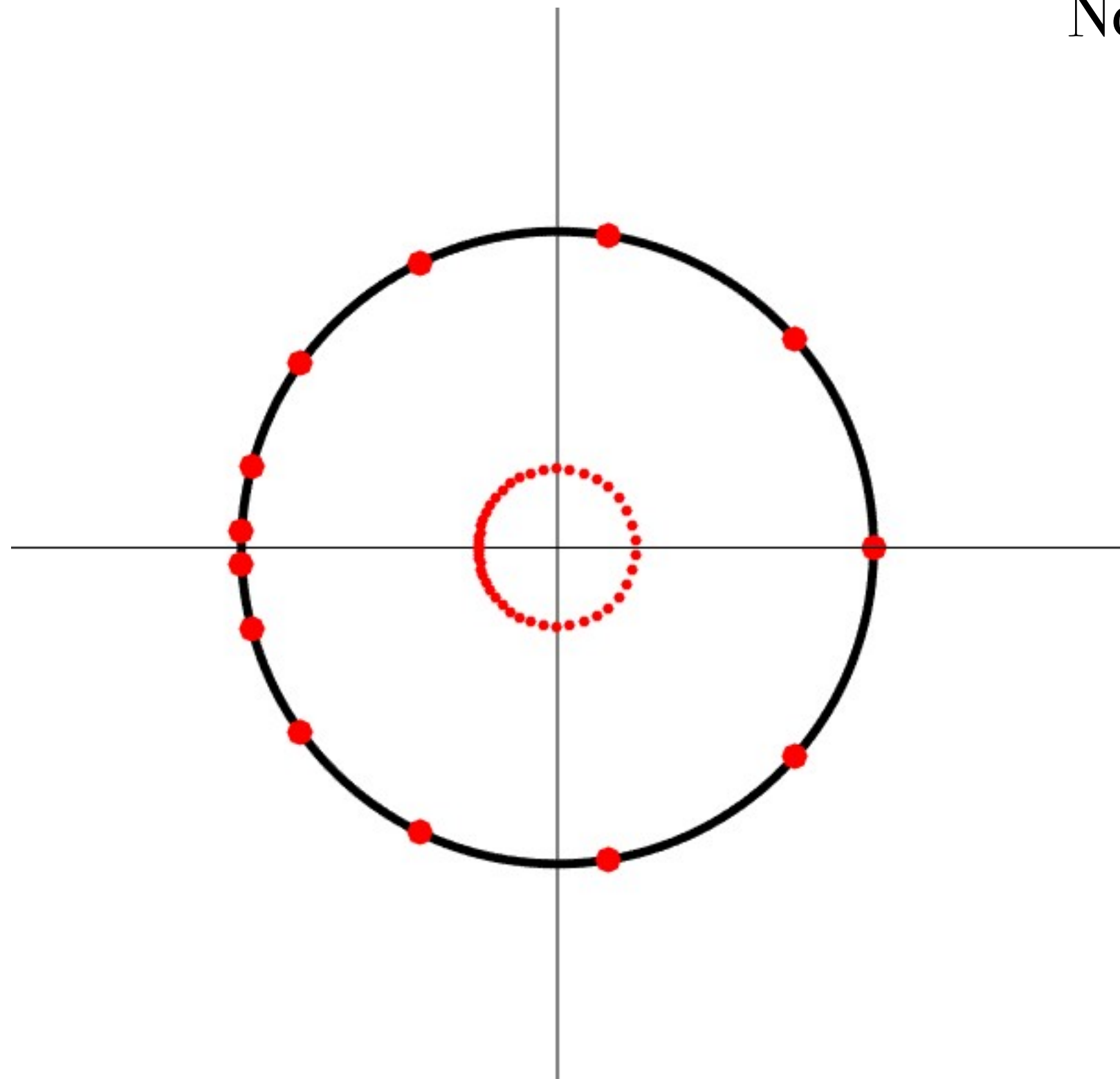
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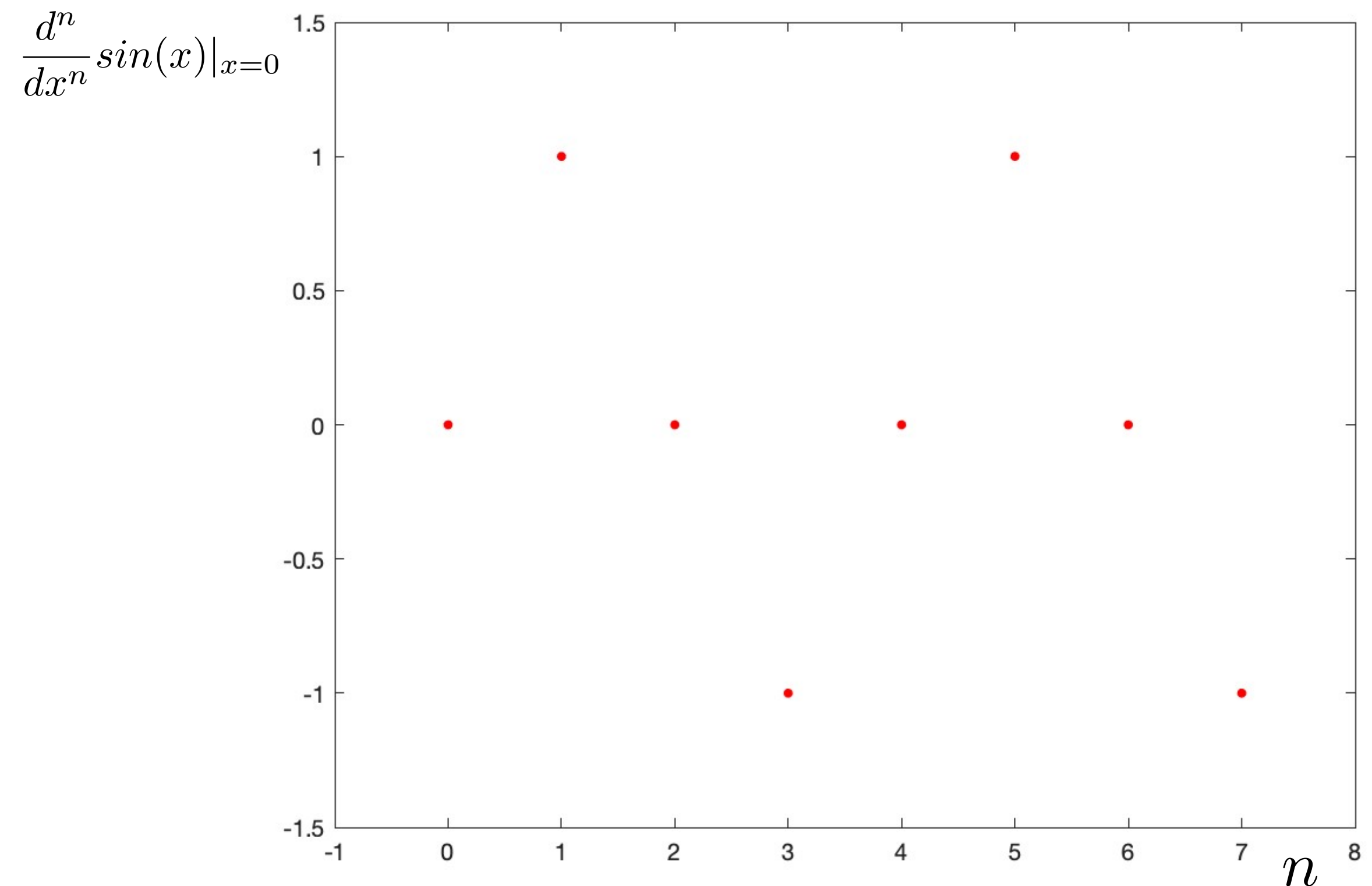
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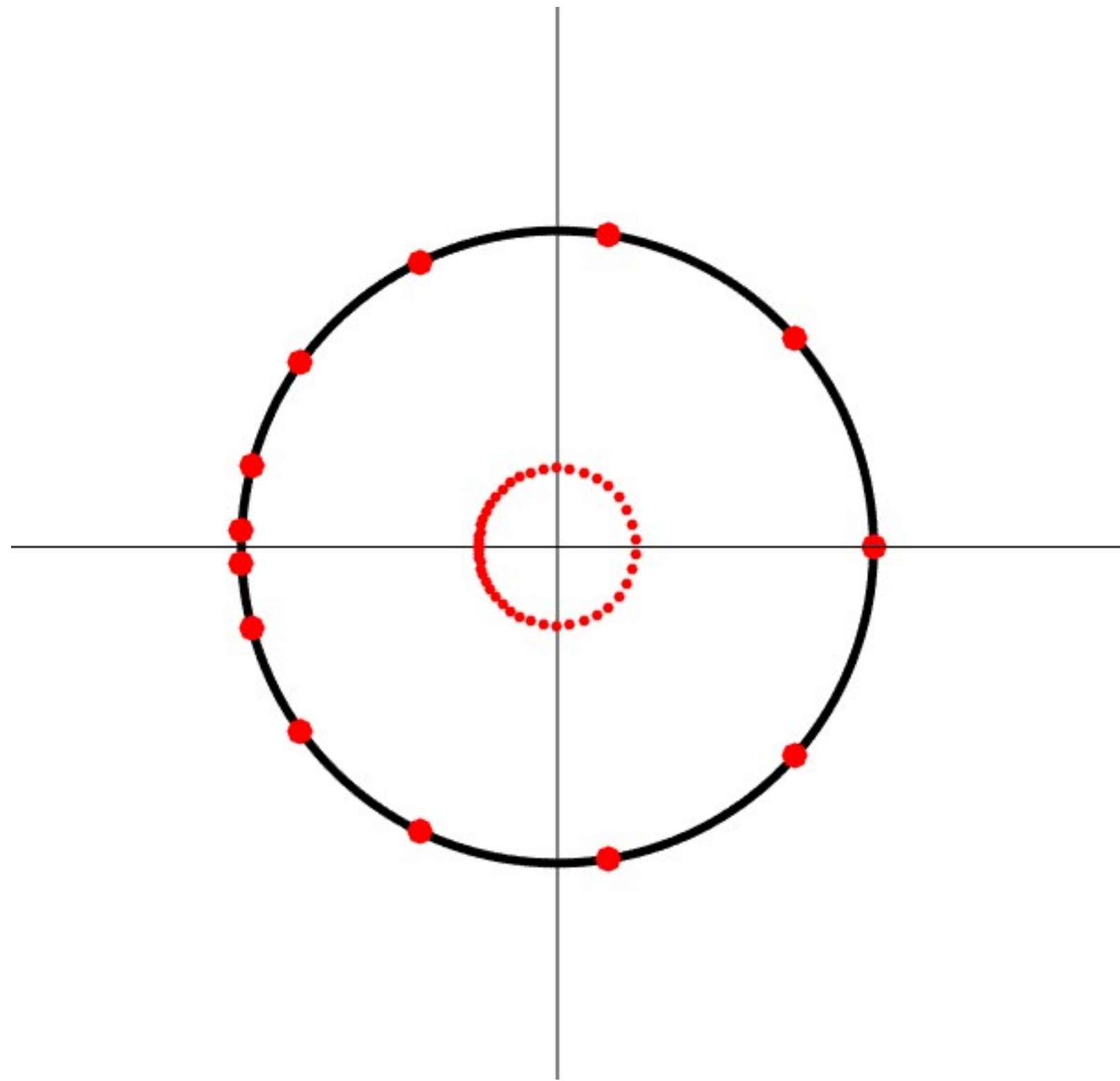
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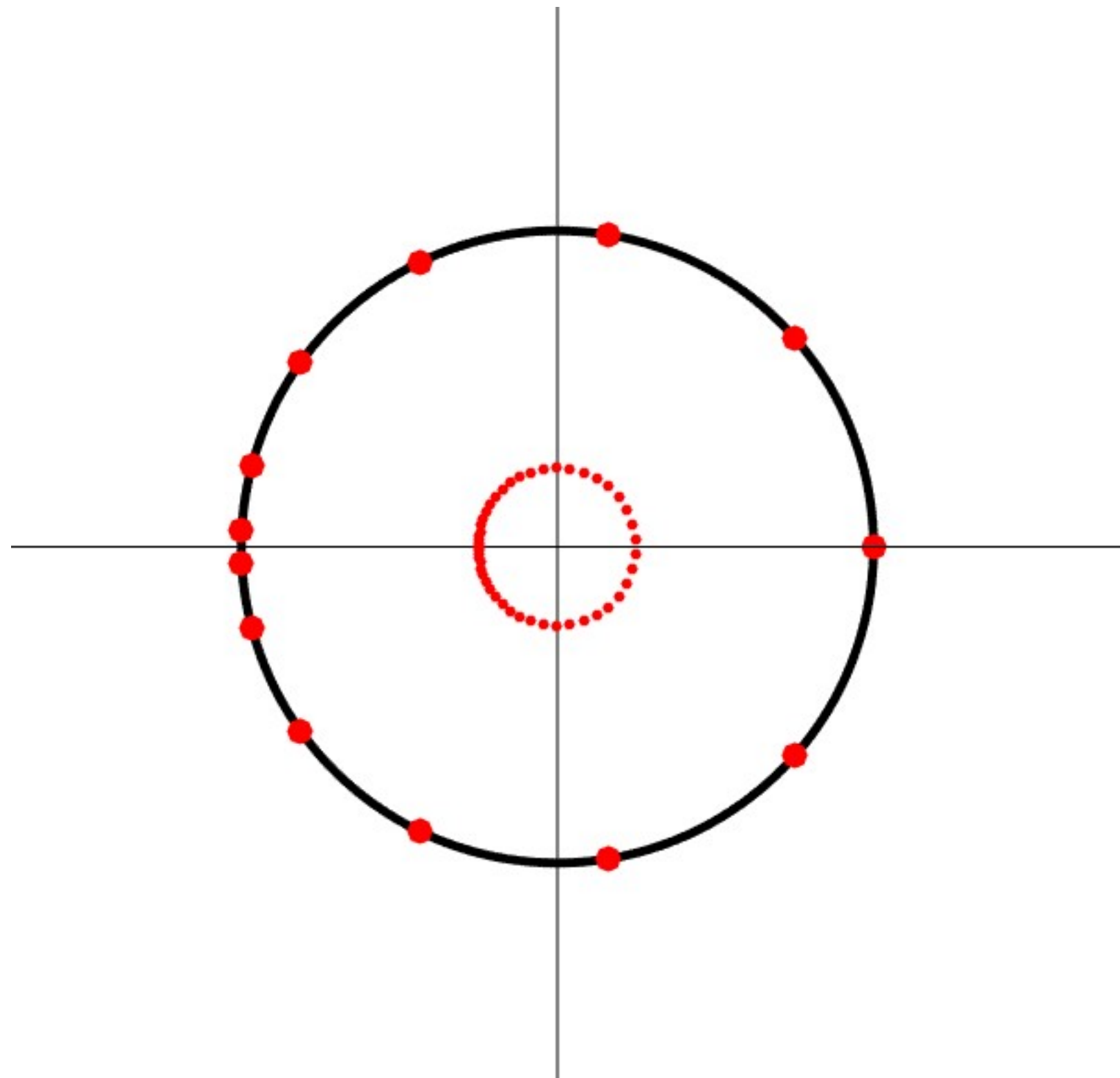
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Does it work?

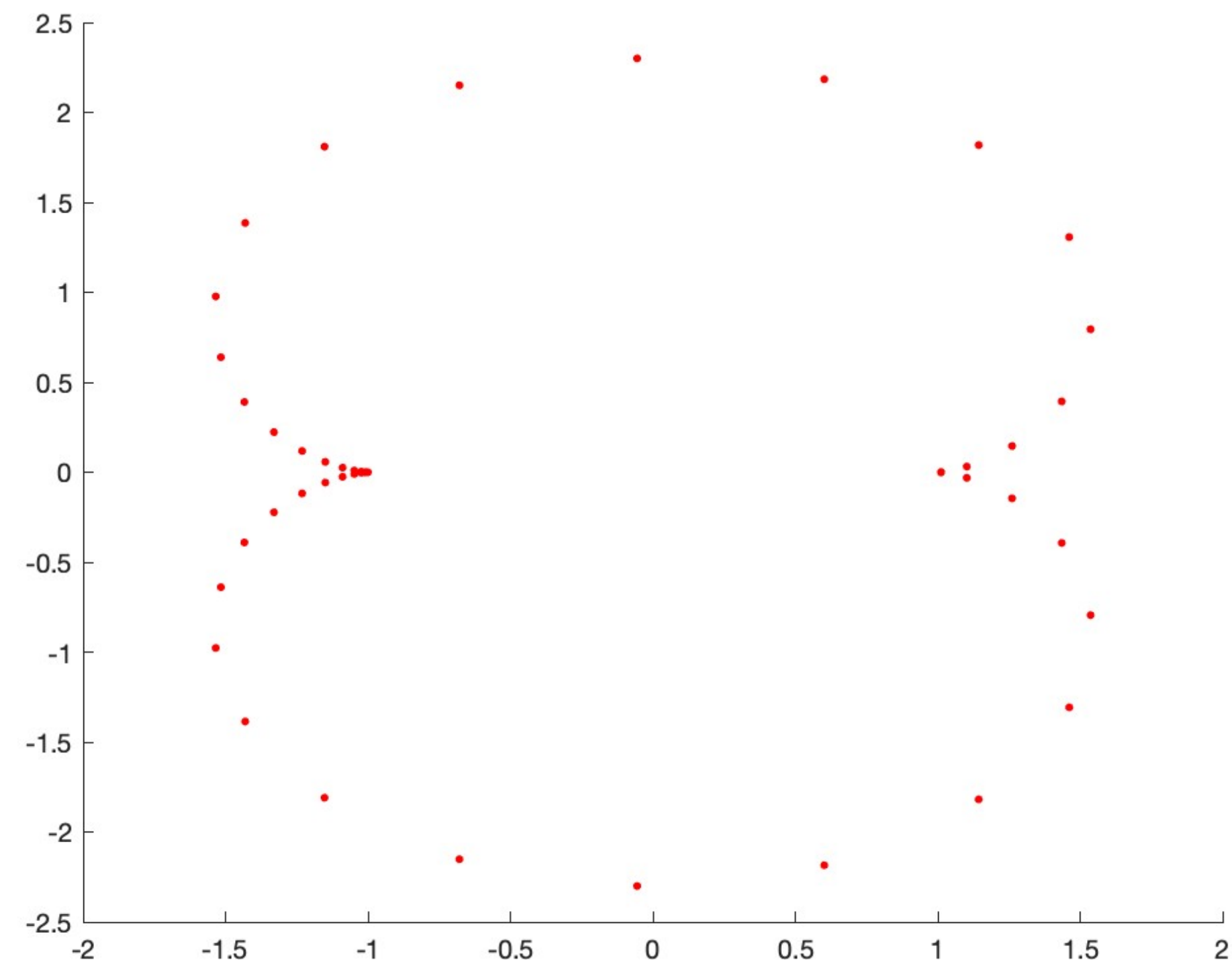


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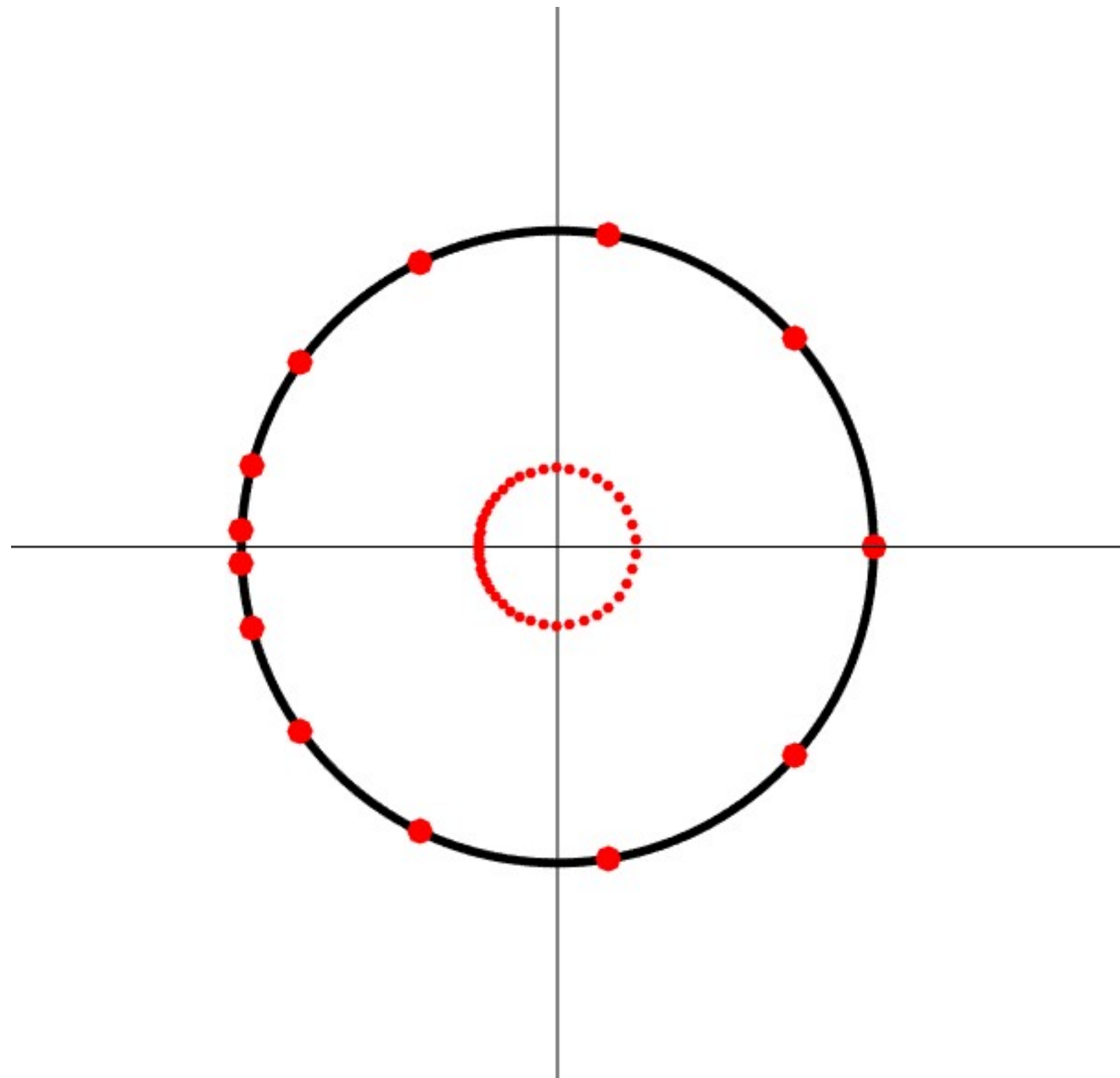


Does it work?

Let me plot (on the complex plane) the values I have to get

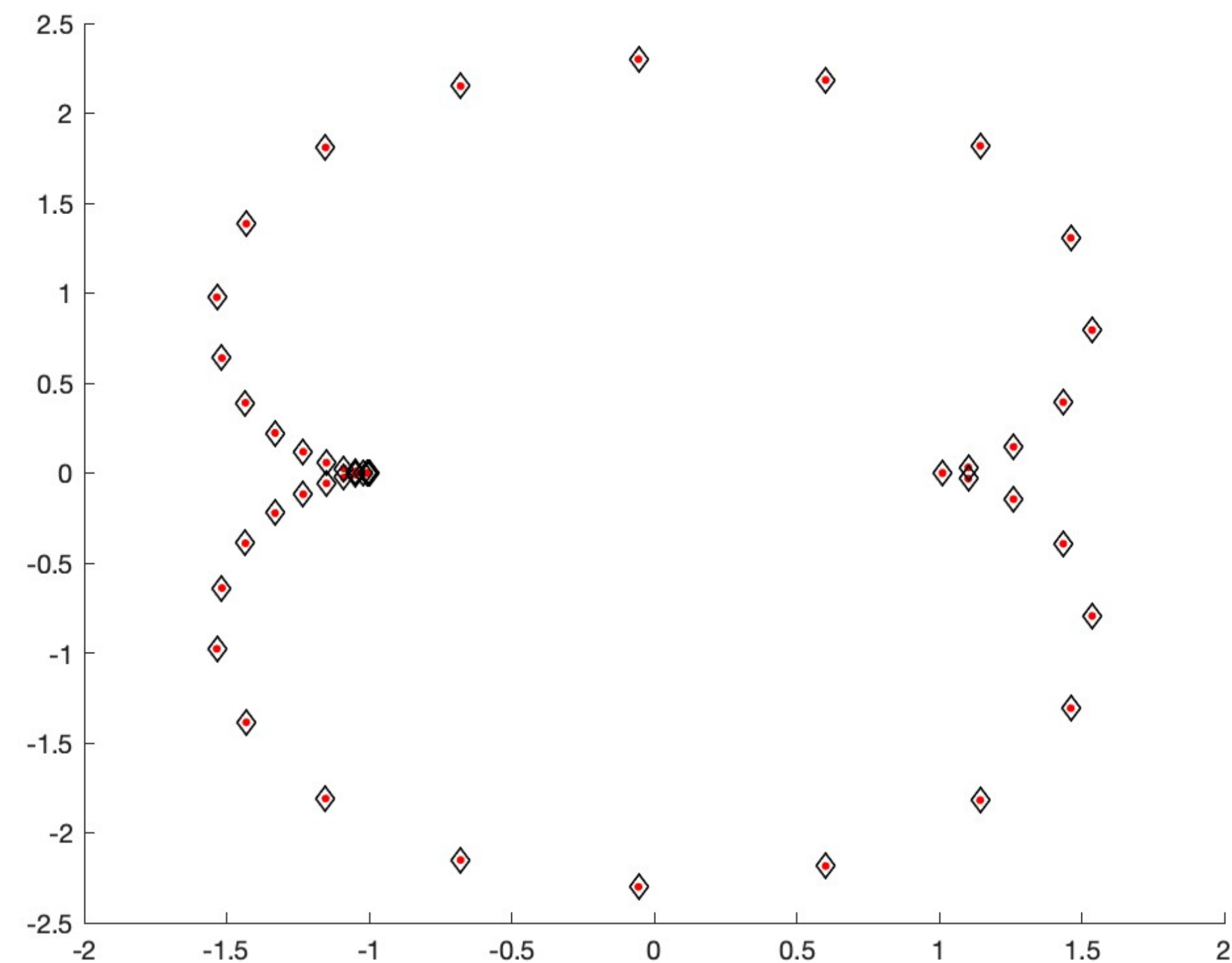


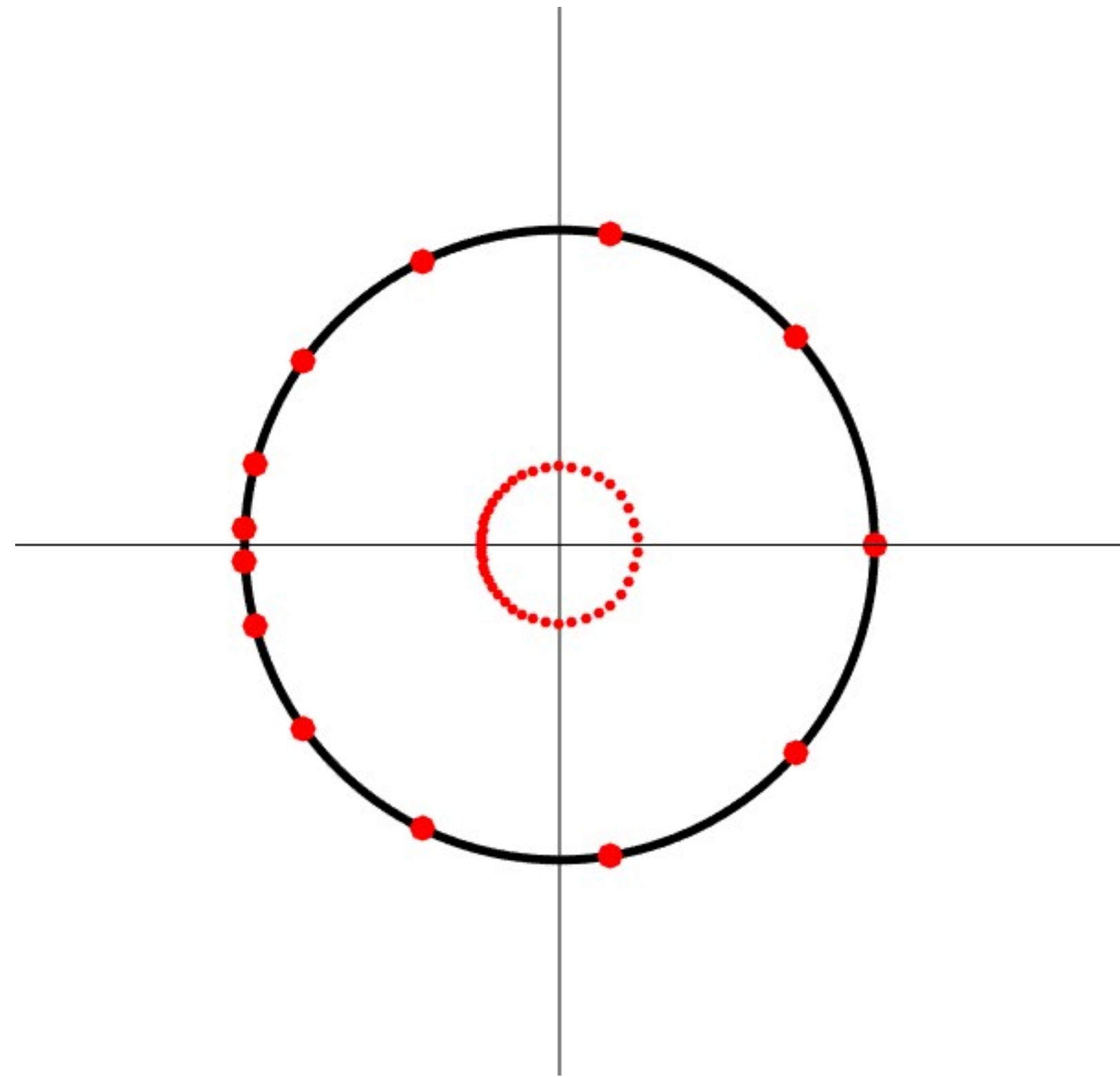
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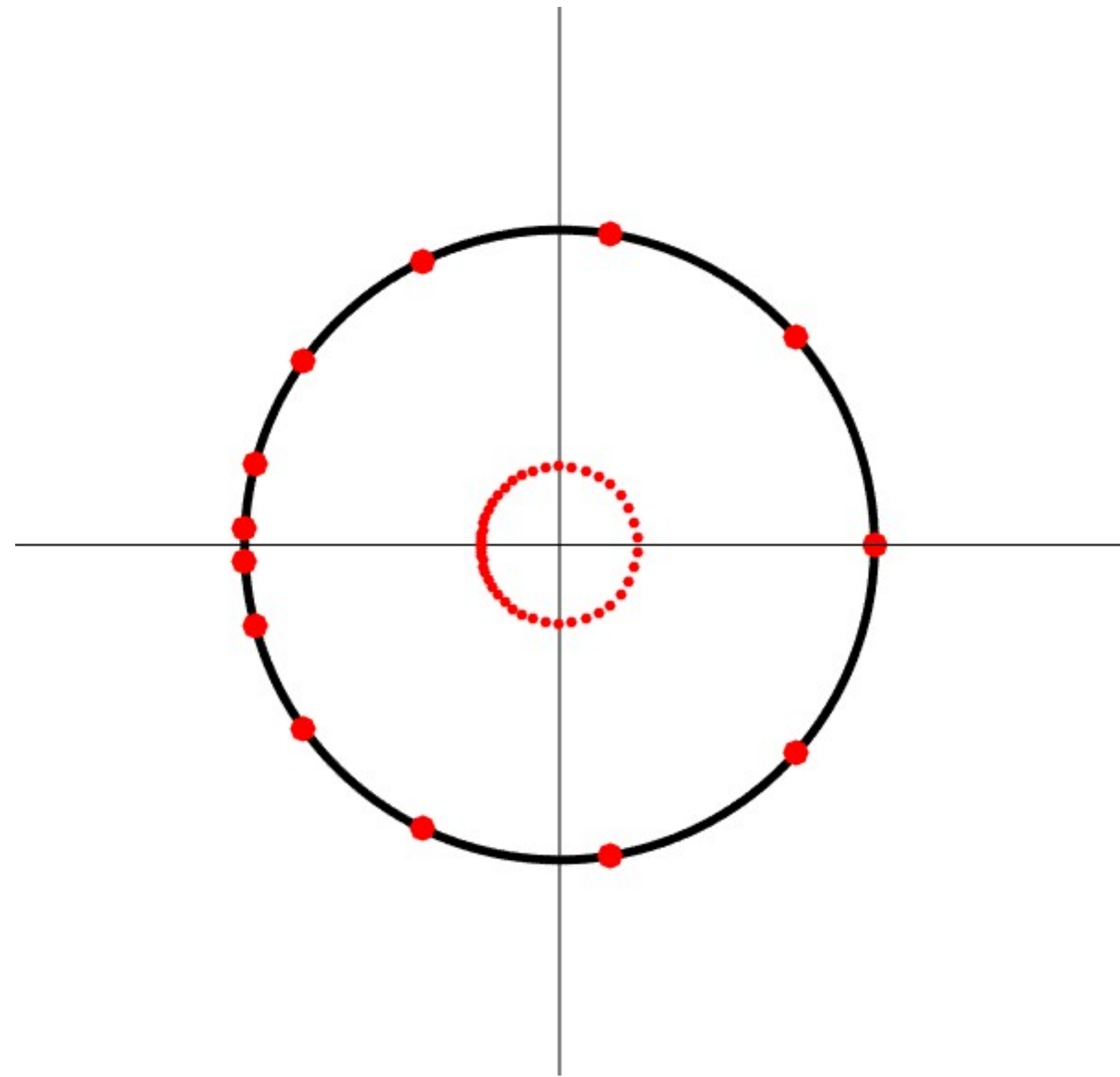
... and this is what I get!





Next task is the obvious one: I expect that **if I put the points I generated via our effective quadrature into the quadrature formula for derivatives in zero, I will get the correct results**

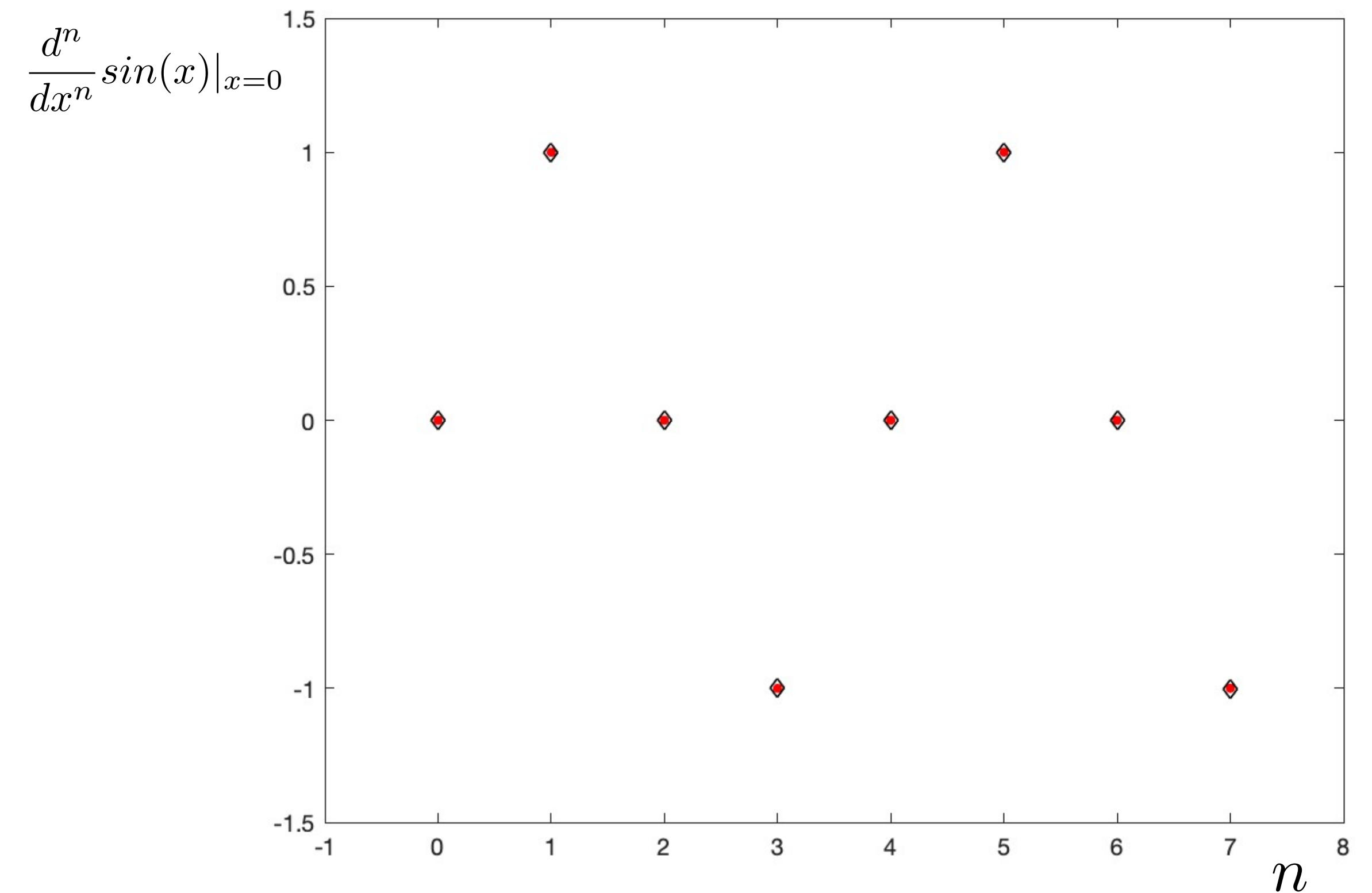
It must work ...

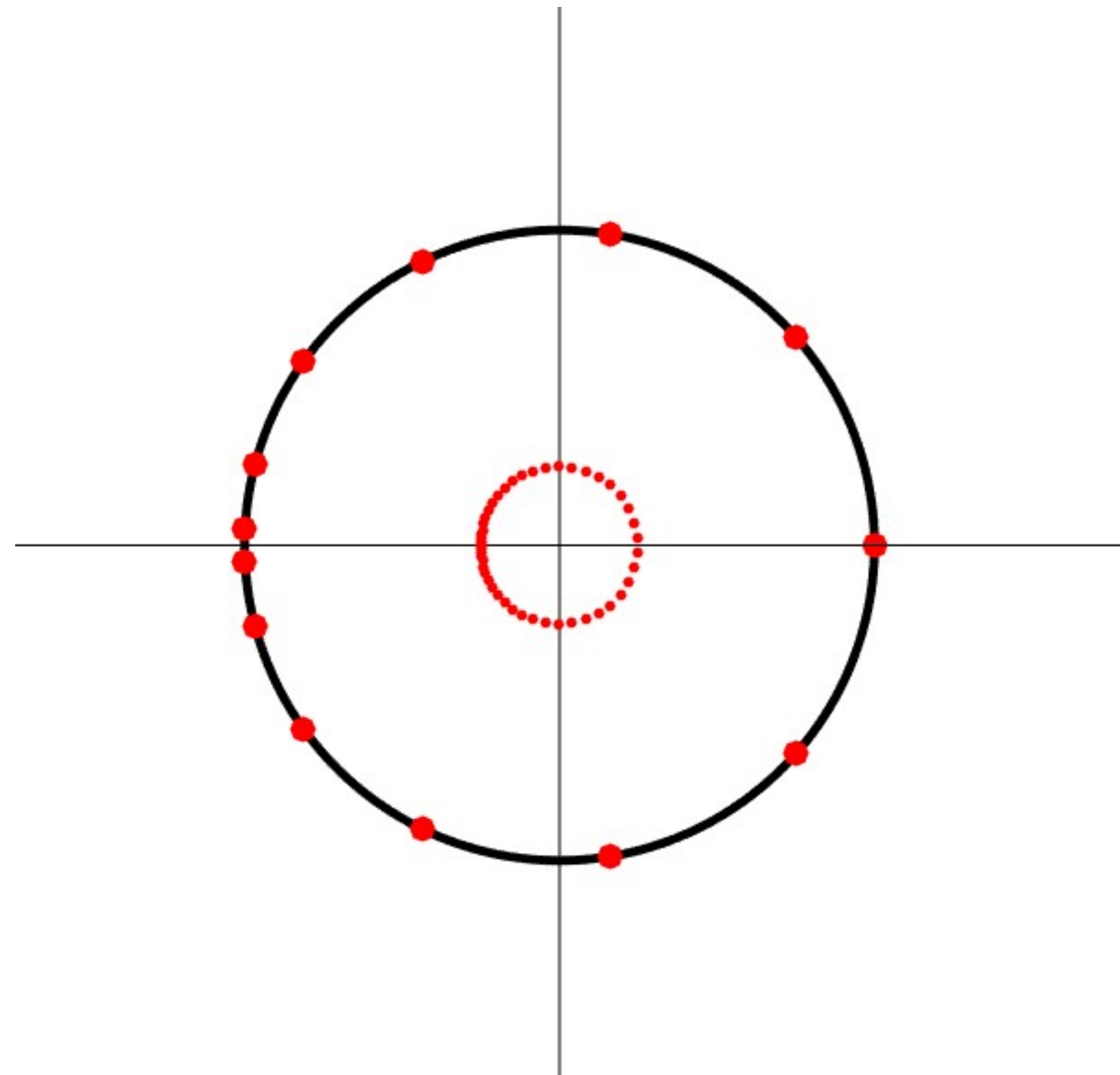


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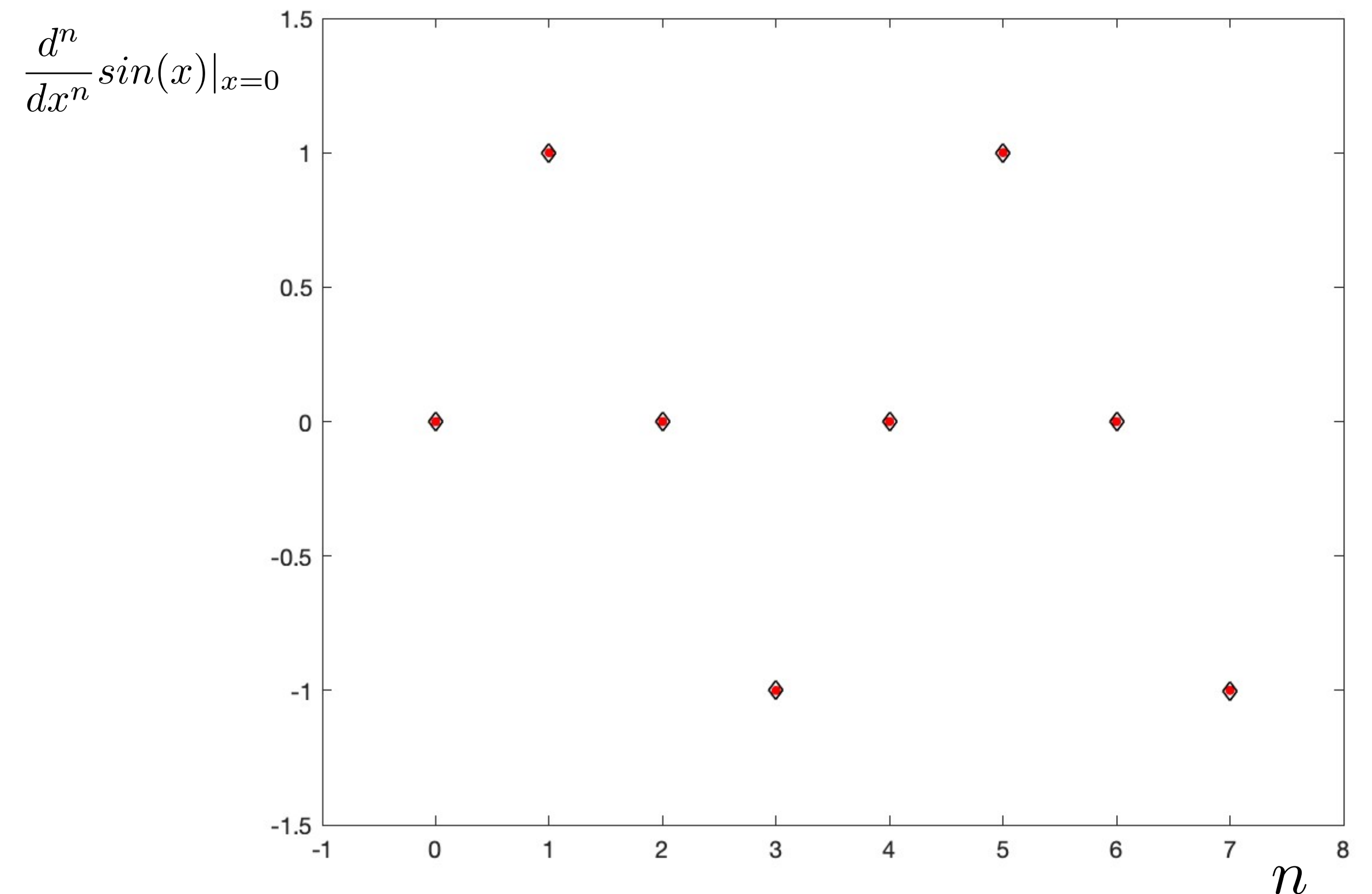


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...but here comes the point! This is **exactly the same result I get if I directly use our original effective quadrature! ... so, everything is consistent!**



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ans =

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0.0898  
0.0179

$\chi_2, \chi_4, \chi_6$

ans =

-0.0000 + 0.0000i  
0.1100 - 0.0000i  
0.0000 + 0.0000i  
0.0899 - 0.0000i  
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They are exactly the **SAME!**

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... so WE DID NOT LEARN ANYTHING NEW with this funny inverse problem ... **NOT TRUE!**

... so WE DID NOT LEARN ANYTHING NEW with this funny inverse problem ... **NOT TRUE!**

SOMETHING ELSE you can do with the inverse problem machinery:

we can play the same game for **inverse Laplace transform** ...

$$f(s) = \int_0^{\infty} e^{-ts} F(t) dt$$

$$f(s) = \int_0^{\infty} e^{-t} e^{-t(s-1)} F(t) dt$$

$$f(s) = \int_0^{\infty} e^{-t} e^{-t(s-1)} F(t) dt \sim \sum_j w_j e^{-t_j(s-1)} F(t_j)$$

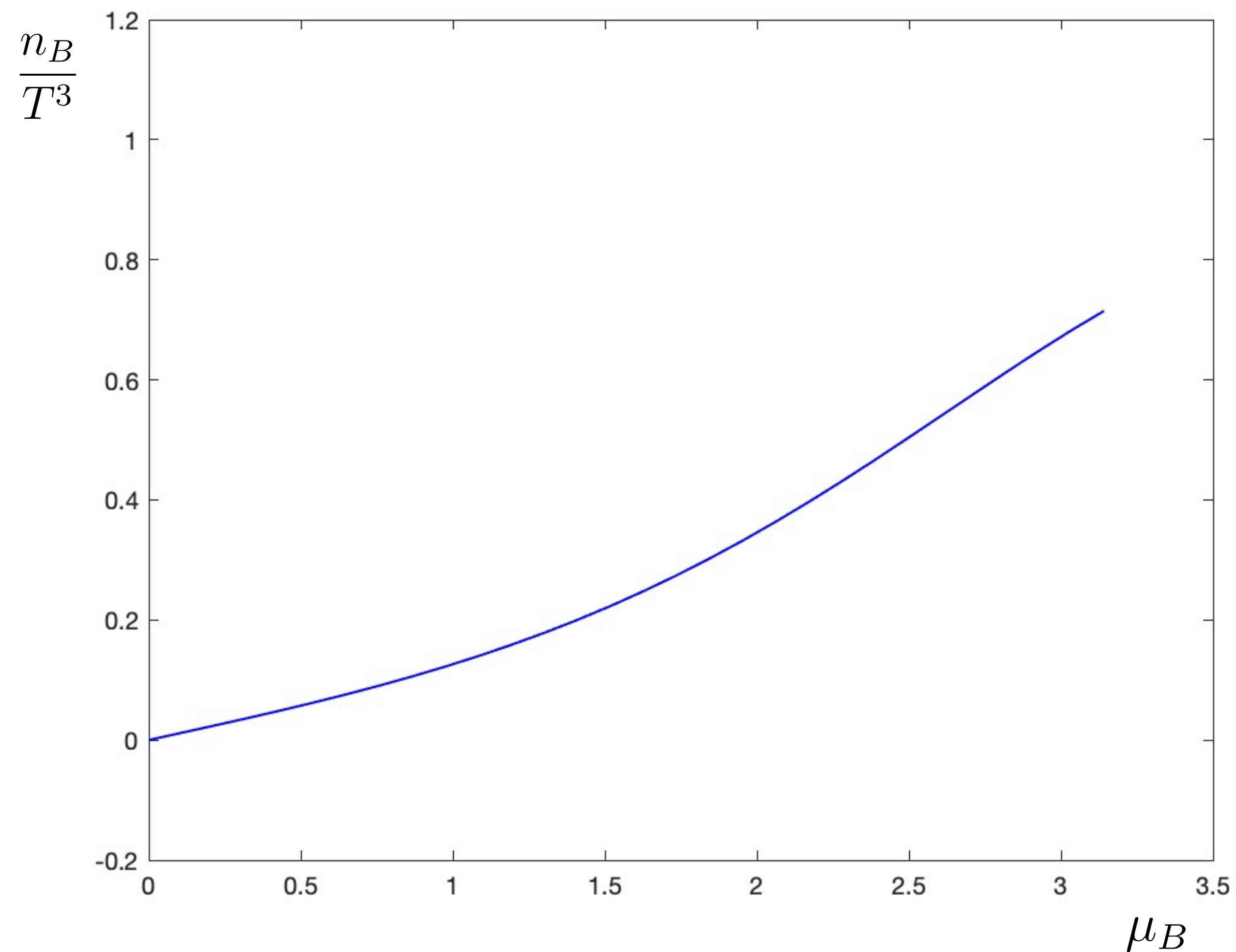
This time, **Laguerre quadratures** ...

*For a few test functions, we could play effectively with some tricks and reconstruct the inverse Laplace transform ...*

In the end ... Any conclusion about  
**analytic continuation** in finite density QCD?

We wanted to compare methods  
and possibly cross check results

$T = 157.5 (\sim 155) \text{ MeV}$



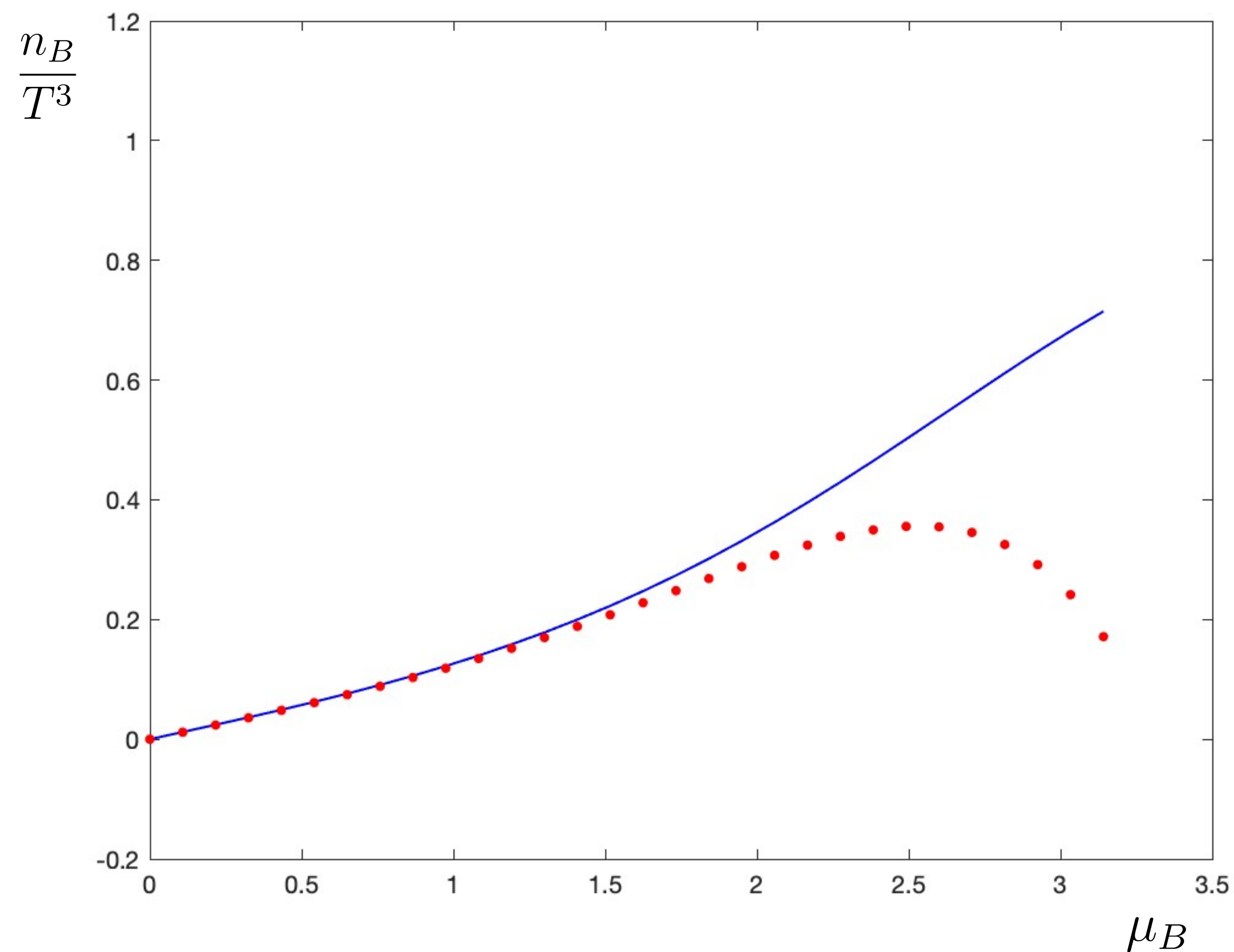
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We saw we can go via **Padé analytic continuation**.

CAVEAT: **FIXED CUTOFF!**  $N_\tau = 6$



$T = 157.5$  ( $\sim 155$ ) MeV



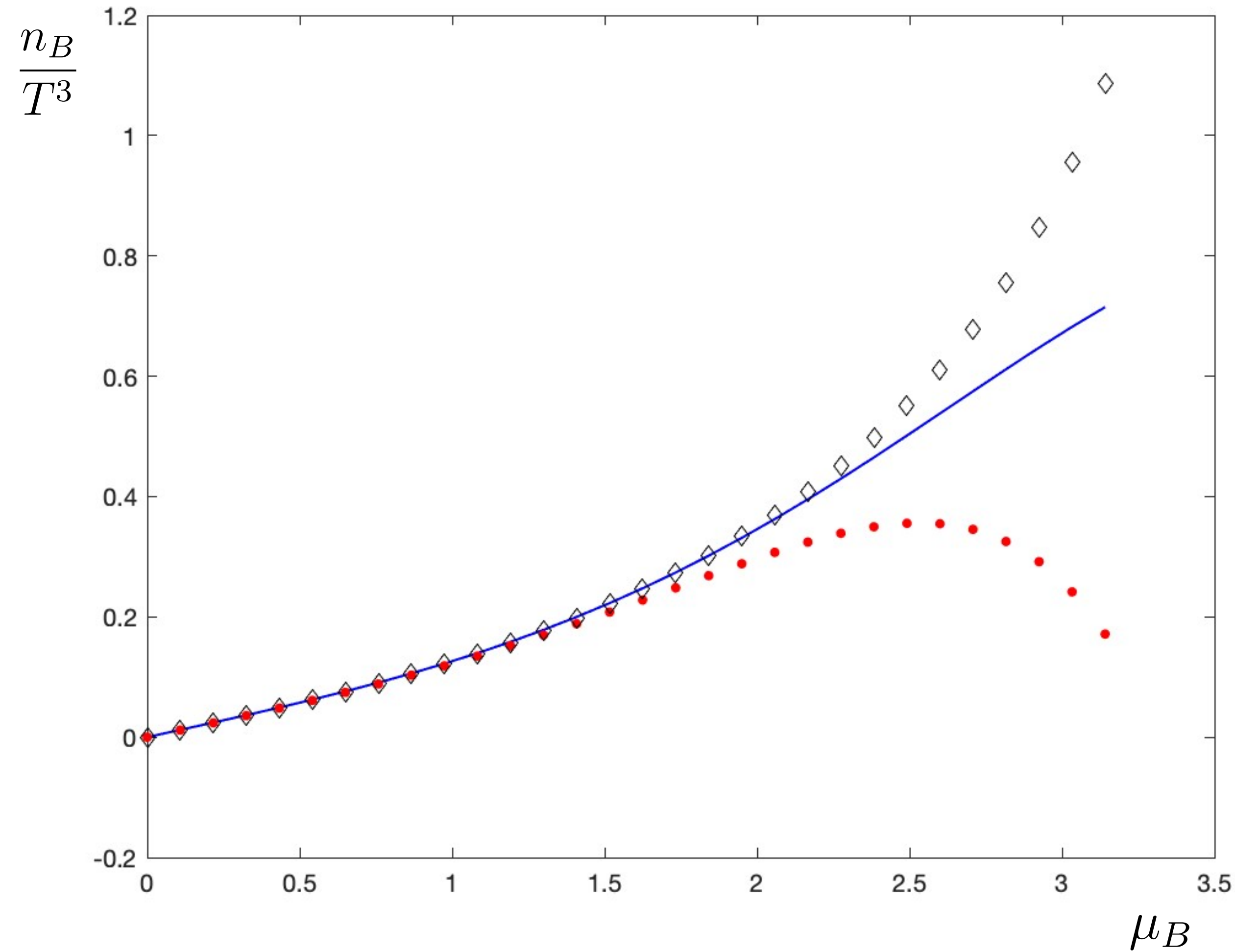
In the end ... Any **conclusion** about **analytic continuation** in finite density QCD?

We saw we can go via **Padé analytic continuation**.

We could compare with **HotQCD** results.

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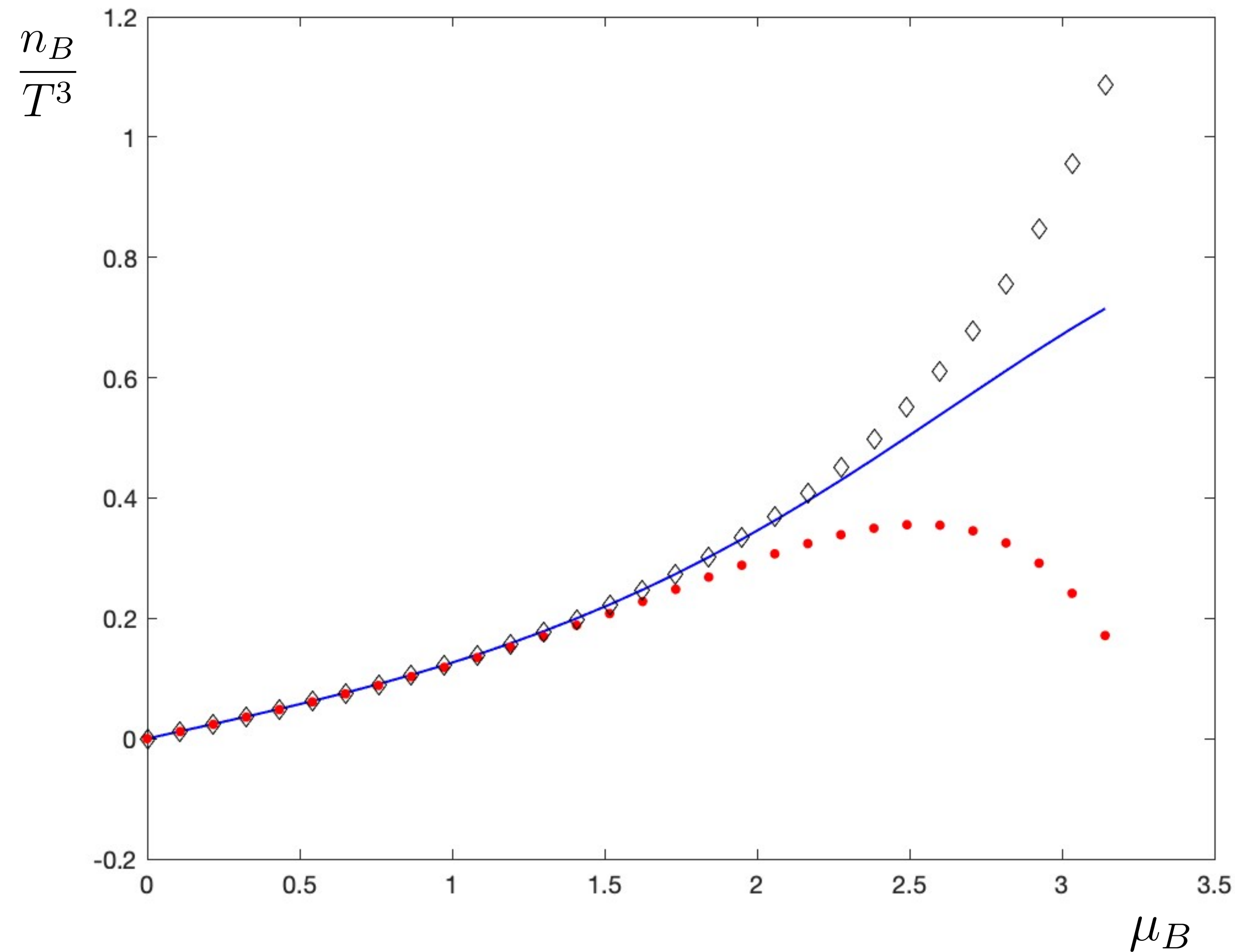
In the end ... Any **conclusion** about **analytic continuation** in finite density QCD?

We saw we can go via **Cauchy formula** (**inverse problem**).

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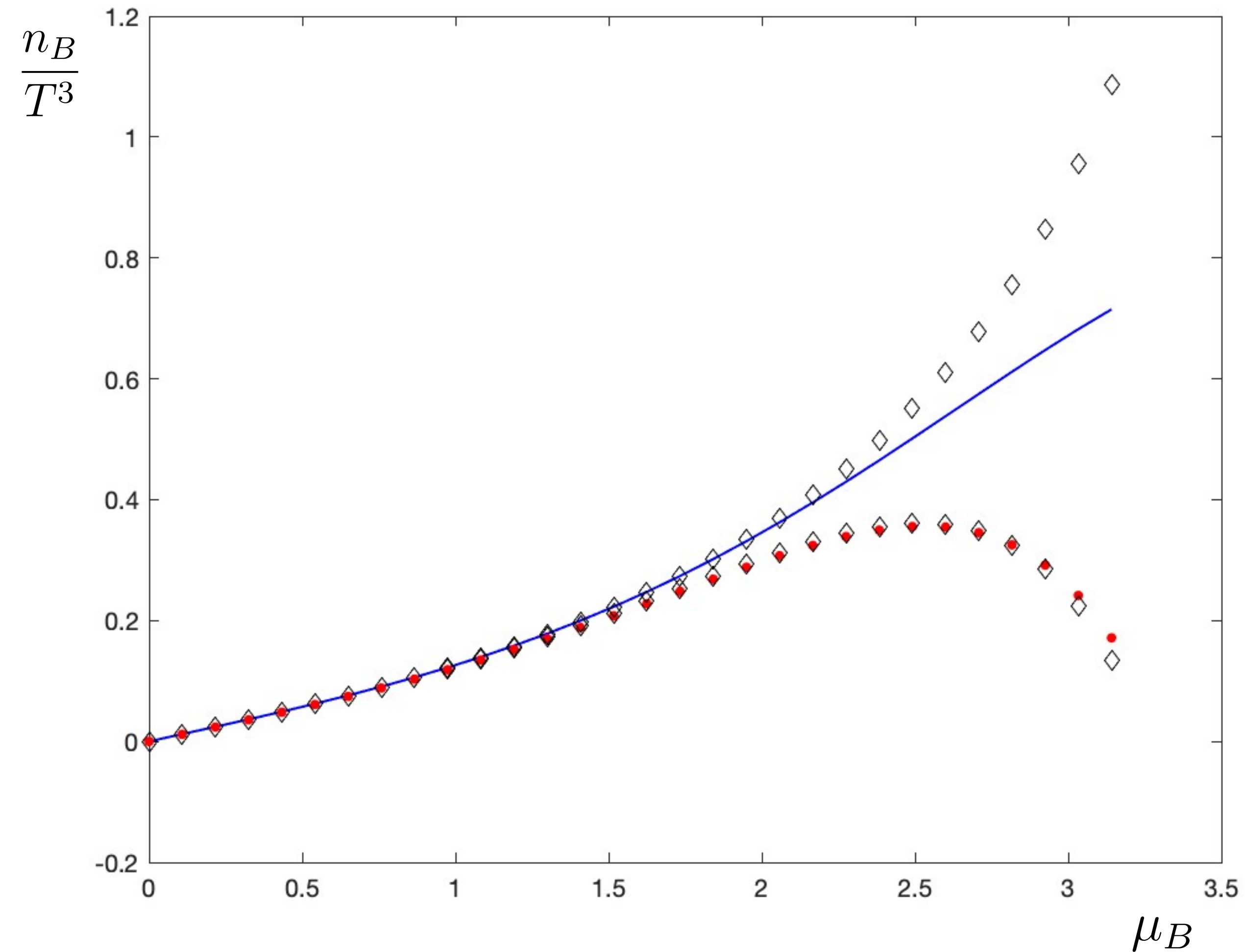
In the end ... Any conclusion about **analytic continuation** in finite density QCD?

We saw we can go via **Cauchy formula** (inverse problem).

And remember: **other applications** possible ...

$$f(s) = \int_0^\infty e^{-t} e^{-t(s-1)} F(t) dt = \int_0^\infty e^{-t} e^{-t(s-1)} F(t) dt \sim \sum_j w_j e^{-t_j(s-1)} F(t_j)$$

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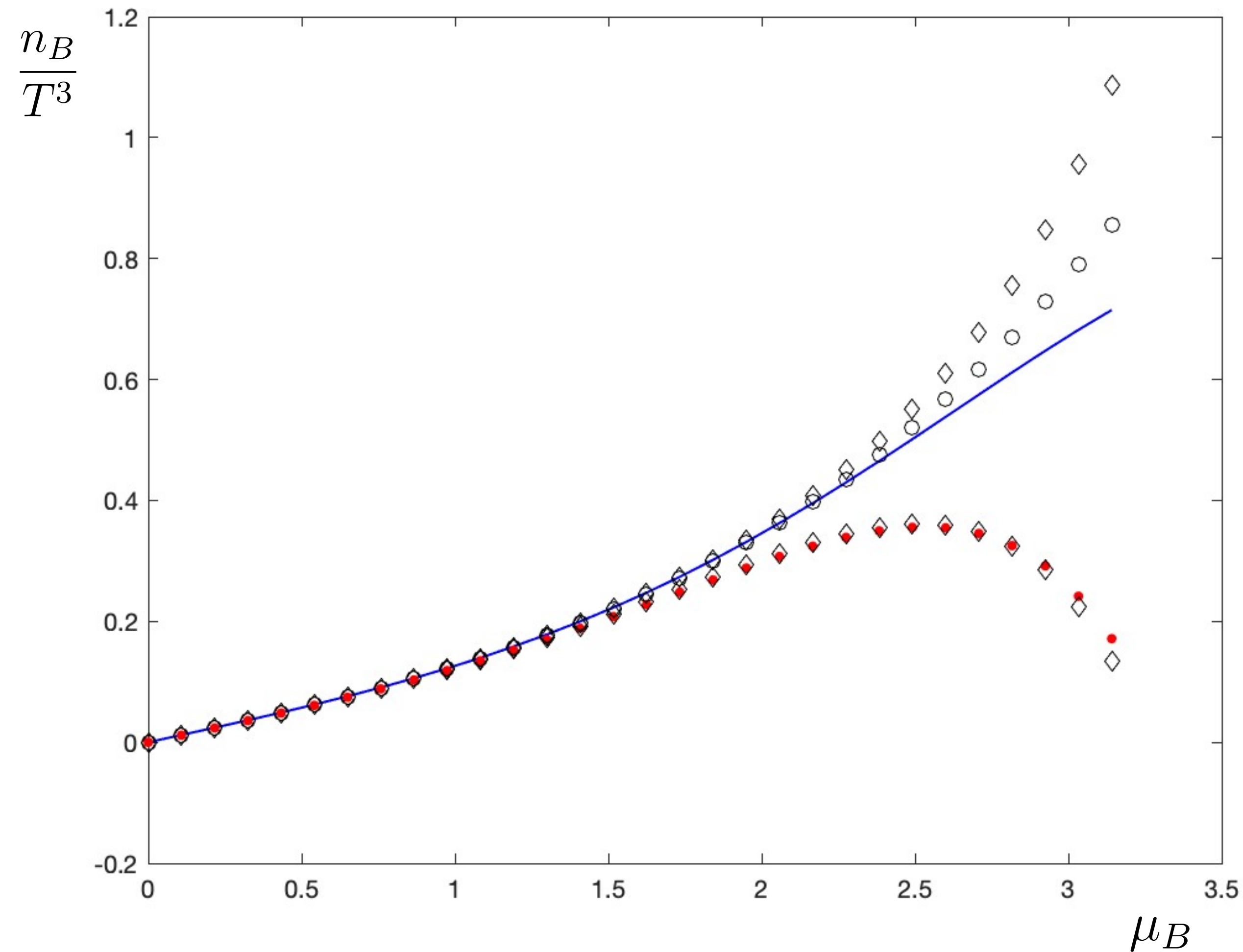


In the end ... Any conclusion about **analytic continuation** in finite density QCD?

In general, beyond a given value of the chemical potential, quite a sensitivity to the input (imaginary) region!

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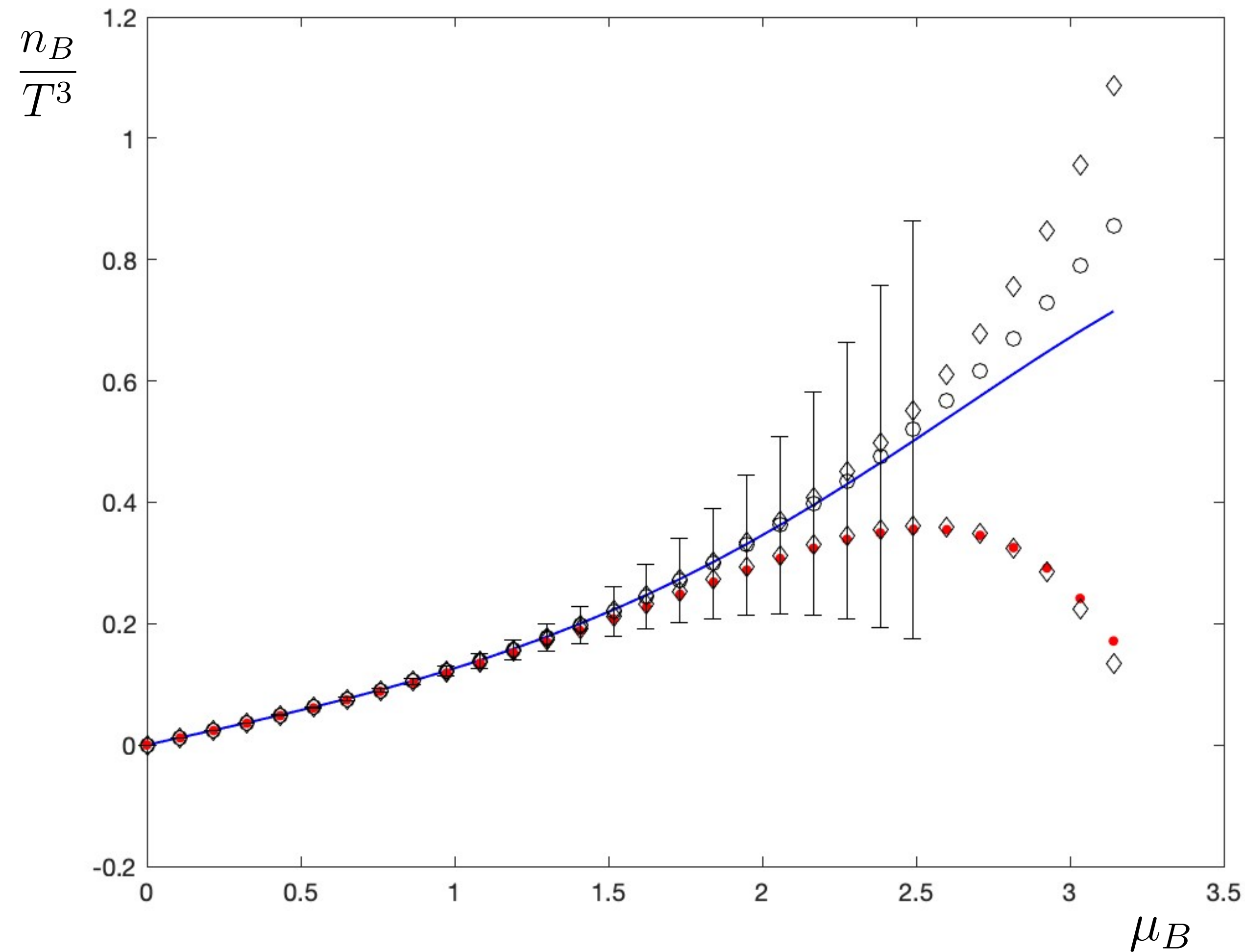


In the end ... Any **conclusion** about **analytic continuation** in finite density QCD?

We saw the inverse problem (Cauchy formula) provides the same results as summation of the Taylor series (Taylor coefficients got with the same amount of information)

CAVEAT: **FIXED CUTOFF!**  $N_\tau = 6$

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In the end ... Any conclusion about **analytic continuation** in finite density QCD?

All in all: still a lot of work to understand systematics of different analytic continuation methods working on the same data.

There is a region in which every method provides the same answer.

CAVEAT: **FIXED CUTOFF!**  $N_\tau = 6$