

# Multi-level Monte Carlo integration: HVP

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Based on:

*Dalla Brida, LG, Harris, Pepe, PLB 816 (2021) 136191 [arXiv:2007.02973]*

*LG, Harris, Nada, Schaefer, EPJC 79 (2019) 586 [arXiv:1903.10447]*

**Muon  $g - 2$  theory initiative workshop - Virtual Meeting - June 30<sup>th</sup> 2021**

# The bottleneck: signal/noise ratio for HVP (HLbL, ...)

- ▶ The HVP contribution to  $a_\mu = (g - 2)_\mu/2$  reads

$$a_\mu^{\text{HVP}} = \left(\frac{\alpha}{\pi}\right)^2 \int_0^\infty dx_0 K(x_0, m_\mu) G(x_0)$$

where

$$G(x_0) = \int d^3x \langle J_k^{\text{em}}(x) J_k^{\text{em}}(0) \rangle$$

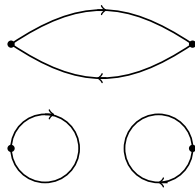
with  $K(x_0, m_\mu)$  being a known function

- ▶ For the light-connected contribution (by far the largest)

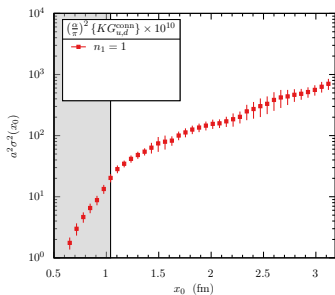
$$\frac{\sigma_{G_{u,d}^{\text{conn}}}^2(x_0)}{[G_{u,d}^{\text{conn}}(x_0)]^2} \propto \frac{1}{n_{\text{cnfg}}} e^{2(M_\rho - M_\pi)|x_0|}$$

where  $M_\rho$  is the lightest state in that channel.

Signal lost after 1.5-2.5 fm (depending on  $m_{u,d}$ ) due to exp. increase of statistical error



$$n_{\text{cnfg}} = n_0 = 25, \quad n_{\text{tot}} = n_0 \cdot n_1$$



$$a = 0.065 \text{ fm}, \quad M_\pi = 270 \text{ MeV}$$

$$(V/a^4) = 96 \times 48^3$$

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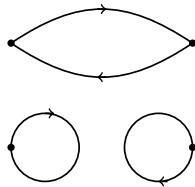
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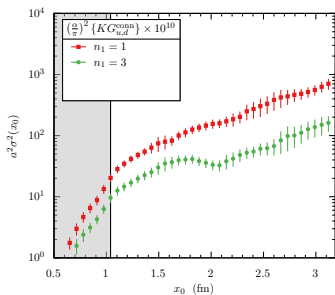
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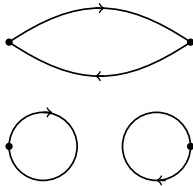
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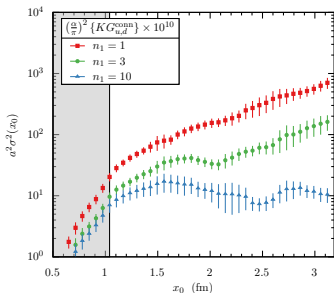
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- ▶ Sharp rise of  $\sigma^2$  with  $x_0$  when computed by a standard 1-level integration (red points) is automatically flattened out by the 2-level integration (blue-points)
- ▶ Accurate computations can be obtained at large distances: no need for any modeling of the long-distance behaviour of  $G_{u,d}^{\text{conn}}$

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# Why/How does it work ?

- ▶ If the action and the observable can be factorized

$$S[U] = S_0[U_{\Omega_0}] + S_2[U_{\Omega_2}] + \dots$$
$$O[U] = O_0[U_{\Omega_0}] \times O_2[U_{\Omega_2}]$$

then

$$\langle O[U] \rangle = \langle \langle O_0[U_{\Omega_0}] \rangle_{\Lambda_0} \times \langle \langle O_2[U_{\Omega_2}] \rangle_{\Lambda_2} \rangle_{\Lambda_1}$$

where

$$\langle \langle O_0[U_{\Omega_0}] \rangle_{\Lambda_0} = \frac{1}{Z_{\Lambda_0}} \int \mathcal{D}U_{\Lambda_0} e^{-S_0[U_{\Omega_0}]} O_0[U_{\Omega_0}]$$

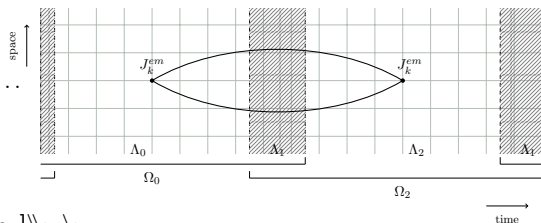
- ▶ Two-level integration:

- $n_0$  configurations  $U_{\Lambda_1}$
- $n_1$  configurations  $U_{\Lambda_0}$  and  $U_{\Lambda_2}$  for each  $U_{\Lambda_1}$

- ▶ If  $\langle \langle \cdot \rangle \rangle_{\Lambda_i}$  can be computed efficiently with a statistical error comparable to its central value, then the prefactor in the signal/noise ratio changes as (until S/N problem solved)

$$n_0 \rightarrow n_0 n_1^2$$

at the cost of generating approximately  $n_0 n_1$  level-0 configurations

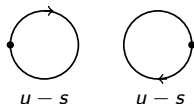


# Split-even estimator of disconnected contribution

- ▶ Advantage of multi-level sets in when variances are due to fluctuations of gauge field

- ▶ The disconnected Wick contraction reads

$$\begin{aligned}t(x) &= \text{Tr} [\gamma_k \{D_{m_u}^{-1}(x, x) - D_{m_s}^{-1}(x, x)\}] \\ &= (m_s - m_u) \text{Tr} [\gamma_k D_{m_u}^{-1} D_{m_s}^{-1}(x, x)]\end{aligned}$$

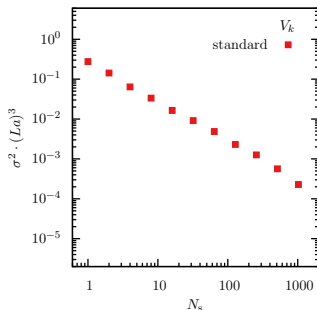


- ▶ Standard stochastic estimator [ $\langle \eta(x) \eta^\dagger(y) \rangle = \delta_{xy}$ ]

$$\theta(x) = \frac{(m_s - m_u)}{N_s} \sum_{i=1}^{N_s} \text{Im} [\eta_i^\dagger(x) \gamma_k \{D_{m_u}^{-1} D_{m_s}^{-1} \eta_i\}(x)]$$

is expensive. It requires  $O(10^4)$  random fields  $\eta$  for its  $\sigma^2$  to be dominated by gauge fluctuations

Why random noise much larger than gauge one?  
Computable and understandable in QFT

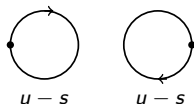


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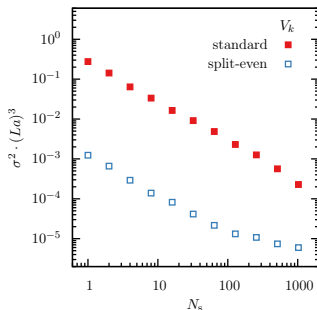


- ▶ Split-even stochastic estimator  $[\langle \eta(x) \eta^\dagger(y) \rangle = \delta_{xy}]$

$$\tau(x) = \frac{(m_s - m_u)}{N_s} \sum_{i=1}^{N_s} \text{Im} \left[ \{ \eta_i^\dagger D_{m_u}^{-1} \}(x) \gamma_k \{ D_{m_s}^{-1} \eta_i \}(x) \right]$$

requires  $O(10^2)$  random fields  $\eta$  to hit gauge noise. **Gain: 2 orders of magnitude.** Definition suggested by the QFT analysis of the variance.

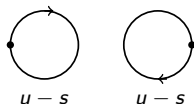
Used in the past for pseudoscalar density in TMQCD (one-end trick)



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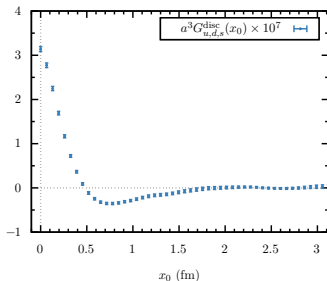


- ▶ Split-even stochastic estimator [ $\langle \eta(x) \eta^\dagger(y) \rangle = \delta_{xy}$ ]

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combined with multi-level integration is a solution for a precise computation of the disconnected contribution

It is already being applied in production phase for HVP by CLS (Mainz)





# Conclusions & Outlook

- ▶ Per mille precision and accuracy on HVP is the challenge for lattice QCD
- ▶ Our strategy: new integration and estimators (better “machine” and “experiment”)
- ▶ Multi-level integration reduces the variance exponentially:
  - with the time-distance of the currents
  - when pion mass gets lighter (physical point)
- ▶ Next step: R&D  $\implies$  production. Significant human and numerical resources needed
- ▶ Analogous variance-reduction pattern expected to work out also for lattice calibration, electromagnetic corrections, HLbL, ...

