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Random Matrix Theory for the Wilson-Dirac operator

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Outline

- ▶ Introduction in Lattice QCD and in the Random Matrix Model
- ▶ The Joint Probability Densities
- ▶ The Eigenvalue Densities
- ▶ Conclusions and Outlook

Introduction

in Lattice QCD

and

in the Random Matrix Model

Action of continuums QCD

The partition function of N_f fermionic flavors

$$Z = \int \exp \left[-i S_{\text{YM}}(\mathbf{A}) - i \sum_{j=1}^{N_f} \int \bar{\psi}_j (i D(\mathbf{A}) - m_j) \psi_j d^4 x \right] D[\mathbf{A}, \psi]$$

The Yang-Mills action of SU(3)

$$S_{\text{YM}}(\mathbf{A}) = \frac{1}{4g^2} \int \text{tr} F_{\mu\nu} F^{\mu\nu} d^4 x$$

with the field strength tensor

$$F_{\mu\nu} = \partial_\mu A_\nu - \partial_\nu A_\mu + g [A_\mu, A_\nu]$$

The four components of the vector potential $A_\mu \in \text{su}(3)$ are 3×3 matrix valued functions.

The continuum Dirac-operator

Fermionic fields ψ_j are Grassmann variables

$$\Rightarrow Z = \int \prod_{j=1}^{N_f} \det({}_i D(\mathbf{A}) - m_j) \exp[-{}_i S_{\text{YM}}(\mathbf{A})] D[\mathbf{A}]$$

The Dirac operator

$$D(\mathbf{A}) = \gamma^\mu \left(\frac{1}{i} \partial_\mu + g \mathbf{A}_\mu \right)$$

Index-theorem:

number of zero modes (index)=topological charge

$$\nu = \frac{1}{32\pi^2} \int \varepsilon^{\mu\nu\lambda\kappa} \text{tr} F_{\mu\nu} F_{\lambda\kappa} d^4x$$

Lattice QCD

- ▶ space-time becomes discrete with lattice spacing \tilde{a}
- ▶ vector field $A_\mu \in \mathfrak{su}(3)$ replaced by $U_\mu \in \text{SU}(3)$
- ▶ Minkowski space \rightarrow Euclidean space (Wick-rotation $t \rightarrow \imath t$)

The Dirac matrices in the chiral basis

$$\begin{aligned}\gamma^0 &= \begin{pmatrix} 0 & \mathbf{1}_2 \\ \mathbf{1}_2 & 0 \end{pmatrix} \rightarrow \gamma^0 = \begin{pmatrix} 0 & \mathbf{1}_2 \\ \mathbf{1}_2 & 0 \end{pmatrix} \\ \gamma^k &= \begin{pmatrix} 0 & \sigma^k \\ -\sigma^k & 0 \end{pmatrix} \rightarrow \gamma^k = \begin{pmatrix} 0 & \imath\sigma^k \\ -\imath\sigma^k & 0 \end{pmatrix} \\ \gamma^5 &= \begin{pmatrix} -\mathbf{1}_2 & 0 \\ 0 & \mathbf{1}_2 \end{pmatrix} \rightarrow \gamma^5 = \begin{pmatrix} \mathbf{1}_2 & 0 \\ 0 & -\mathbf{1}_2 \end{pmatrix}\end{aligned}$$

Fundamental problem on the lattice

Energy in continuum:

$$E^2 = k_\mu k^\mu + M_0^2$$

Energy on lattice:

$$E^2 = \frac{\sin^2(k_\mu \tilde{a})}{\tilde{a}^2} + M_0^2.$$

Doubler Problem:

$$k_\mu \rightarrow \left\{ \begin{array}{l} k_\mu \\ \frac{\pi}{\tilde{a}} - k_\mu \end{array} \right.$$

one momentum=($2^4 = 16$) particles

The Wilson-Dirac-operator

Main idea:

- ▶ Make 15 particles in the continuum limit ($\tilde{a} \rightarrow 0$) infinitely heavy.
- ⇒ too inertial, decouple from the system
- ▶ Wilson-Dirac operator

$$\begin{aligned} D_W &= D(A) + \tilde{a}\Delta \\ &\propto \gamma^\mu \sin(k_\mu \tilde{a}) + \frac{\sin^2(k_\mu \tilde{a}/2)}{\tilde{a}} \end{aligned}$$

- ▶ Laplace operator Δ
 - ▶ additional effective mass
 - ▶ explicitly breaks chiral symmetry
 - ▶ Dirac operator not anymore anti-Hermitian, but γ_5 -Hermitian

$$D_W^\dagger = \gamma_5 D_W \gamma_5$$

The ϵ -regime of QCD

- ▶ infrared limit of QCD
- ▶ lattice volume (space-time volume) $V \rightarrow \infty$
- ▶ large Compton wavelength of Goldstone bosons
 \gg box size $V^{1/4}$

Saddlepoint approximation

- ▶ spontaneous breaking of chiral symmetry
- ▶ global Goldstone bosons = Mesons

e.g. $N_f = 2$, then

SU(2)-integral = zero momentum modes of the three pions

Partition function in ϵ -regime for N_f flavors

$$\begin{aligned} Z &\propto \int_{\text{SU}(N_f)} \exp[\mathcal{L}(U)] d\mu(U) \\ &\propto \sum_{\nu \in \mathbb{Z}} \int_{\text{U}(N_f)} \exp[\mathcal{L}(U)] \det^\nu U d\mu(U) \end{aligned}$$

Lagrangian of the Goldstone bosons:

$$\begin{aligned} \mathcal{L}(U) = & \frac{\Sigma V}{2} \text{tr}(\tilde{M}_R U + U^\dagger \tilde{M}_L) \\ & - VW_6 \tilde{a}^2 [\text{tr}(U + U^\dagger)]^2 - VW_7 \tilde{a}^2 [\text{tr}(U - U^\dagger)]^2 \\ & - VW_8 \tilde{a}^2 \text{tr}(U^2 + U^{\dagger 2}) \end{aligned}$$

- ▶ index of the Dirac operator: ν
- ▶ masses for right- and left-handed particles: $\tilde{M}_{R/L} = \tilde{M} \pm \tilde{\Lambda}$
- ▶ lattice spacing: \tilde{a}
- ▶ low energy constants: Σ, W_6, W_7, W_8
- ▶ spacetime volume: V

a^2 -terms of the potential:

$$VW_6 \tilde{a}^2 [\text{tr}(U + U^\dagger)]^2 + VW_7 \tilde{a}^2 [\text{tr}(U - U^\dagger)]^2 + VW_8 \tilde{a}^2 \text{tr}(U^2 + U^{\dagger 2})$$

For **SU(2)**:

- ▶ Sharpe and Singleton (1998)
- ▶ Bär, Necco and Schaefer (2009)

For general number of flavors:

- ▶ Bär, Rupak and Shores (2004)
- ▶ Sharpe (2006)

Simplification

$$\begin{aligned} & \exp \left[VW_6 \tilde{a}^2 [\text{tr}(U + U^\dagger)]^2 + VW_7 \tilde{a}^2 [\text{tr}(U - U^\dagger)]^2 \right] \\ = & \frac{1}{2\pi} \int d[m_6, \lambda_7] \exp \left[-\frac{m_6^2 + \lambda_7^2}{2} \right] \\ \times & \exp \left[\sqrt{VW_6} \tilde{a} m_6 \text{tr}(U + U^\dagger) + \sqrt{VW_7} \tilde{a} \lambda_7 \text{tr}(U - U^\dagger) \right] \end{aligned}$$

- ▶ m_6, λ_7 can be considered as additional masses
- ⇒ omitting the squared trace terms
- ▶ can be introduced later on

Random Matrix Ensemble

$$D_W = \begin{pmatrix} aA & W \\ -W^\dagger & aB \end{pmatrix}$$

distributed by

$$P(D_W) \propto \exp \left[-\frac{n}{2} (\text{tr} A^2 + \text{tr} B^2) - n \text{tr} WW^\dagger \right]$$

- ▶ Hermitian matrices A ($n \times n$) and B ($(n + \nu) \times (n + \nu)$) are the Wilson-terms \Rightarrow breaking of chiral symmetry
- ▶ complex W ($n \times (n + \nu)$) matrix
- ▶ at $a = 0$: chGUE describing continuum QCD (Shuryak, Verbaarschot; 1993)
- ▶ corresponds to $W_8 > 0$

Damgaard, Splittorff, Verbaarschot (2010)

Microscopic Limit

Partition function for N_f flavors

$$Z \propto \int d[D_W] P(D_W) \prod_{j=1}^{N_f} \det(D_W + m_j \mathbf{1}_{2n+\nu} - \lambda_j \gamma_5)$$

- ▶ λ : eigenvalues for $D_5 = D_W \gamma_5$ with $\gamma_5 = \text{diag}(\mathbf{1}_n, -\mathbf{1}_{n+\nu})$
- ▶ spacetime volume V / matrix dimension $n \rightarrow \infty$
- ▶ fixed parameters:
 - ▶ $\Sigma V \text{diag}(\tilde{M}_R, \tilde{M}_L) = 2n \text{diag}(m + \lambda, m - \lambda) = \text{diag}(\hat{M}_R, \hat{M}_L)$
 - ▶ $\sqrt{V W_8} \tilde{a} = \sqrt{n/2} a = \hat{a}$

Outcome

$$Z \propto \int_{U(N_f)} \exp[\mathcal{L}(U)] \det^\nu U d\mu(U)$$

Lagrangian of the Goldstone bosons:

$$\mathcal{L}(U) = \text{tr}(\hat{M}_R U + U^\dagger \hat{M}_L) - \hat{a}^2 \text{tr}(U^2 + U^{\dagger 2})$$

Damgaard, Splittorff, Verbaarschot (2010)

The Joint Probability Densities

Properties of D_W and D_5

- ▶ D_W is γ_5 -Hermitian $\Leftrightarrow D_5 = D_W \gamma_5$ is Hermitian
- ▶ form invariance:
 - $D_5 : V \in U(2n + \nu)$, $V^{-1} = V^\dagger$, compact
 - $D_W : U \in U(n, n + \nu)$, $U^{-1} = \gamma_5 U^\dagger \gamma_5$, non-compact
- ▶ diagonalization:

$$D_5 = VXV^{-1}$$
$$D_W = U \left(\begin{array}{cc|cc} x_1 & 0 & 0 & 0 \\ 0 & x_2 & y_2 & 0 \\ \hline 0 & -y_2 & x_2 & 0 \\ 0 & 0 & 0 & x_3 \end{array} \right) U^{-1}$$

x, x_j, y_2 are real diagonal

Diagonalization of D_W and D_5



$$D_5 = VXV^{-1}$$

x : $2n + \nu$ dim \Rightarrow pure real spectrum

▶ Let $0 \leq l \leq n$

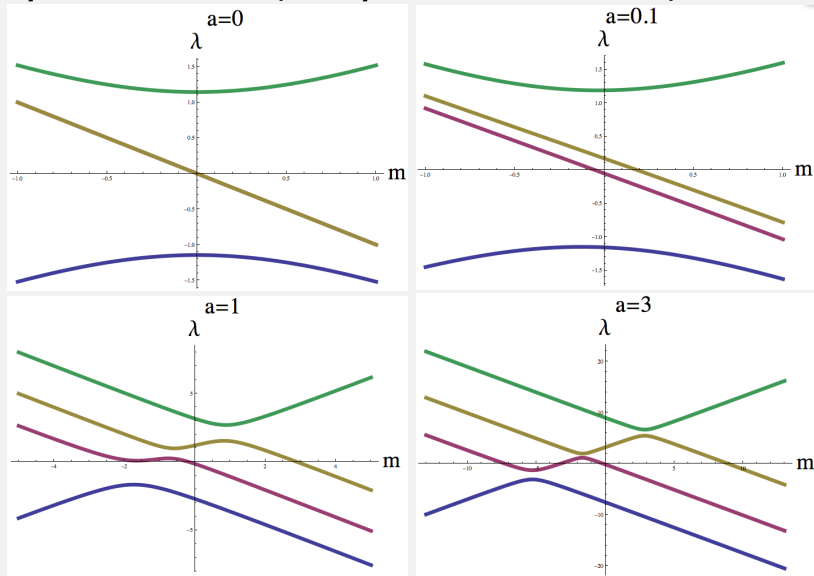
$$D_W = U \left(\begin{array}{cc|cc} x_1 & 0 & 0 & 0 \\ 0 & x_2 & y_2 & 0 \\ \hline 0 & -y_2 & x_2 & 0 \\ 0 & 0 & 0 & x_3 \end{array} \right) U^{-1}$$

x_1 : l dim \Rightarrow real spectrum

x_2, y_2 : $n - l$ dim \Rightarrow complex conj. eigenvalue pairs $x_2 \pm iy_2$

x_3 : $\nu + l$ dim \Rightarrow real spectrum

Spectral flow of D_5 (Example for $n = 1$ and $\nu = 2$)



Definition of the Joint Probability Density

Let f be arbitrary integrable function invariant under $GI(2n + \nu, \mathbb{C})$:

$$\int f(D_5)P(D_W)d[D_W] = \int f(x)p_5(x)d[x]$$

$$\begin{aligned}\int f(D_W)P(D_W)d[D_W] &= \sum_{l=0}^n \int f(z^{(l)})p_W^{(l)}(z^{(l)})d[z^{(l)}] \\ &= \int f(z)p_W(z)d[z]\end{aligned}$$

where

$$p_W(z) = \sum_{l=0}^n \int p_W^{(l)}(z^{(l)})\delta(z - z^{(l)})d[z^{(l)}],$$

$$z^{(l)} = \text{diag}(x_1, x_2 + iy_2, x_2 - iy_2, x_3)$$

Results

For D_5 a $2(n + \nu)$ dim Pfaffian:

$$\rho_5(x) \propto \Delta_{2n+\nu}(x) \text{Pf} \begin{bmatrix} g_2(x_a, x_b) & x_a^{b-1} g_1(x_a) \\ -x_b^{a-1} g_1(x_b) & 0 \end{bmatrix}$$

degenerated quark mass m

Akemann, Nagao (2011)

For D_W a $n + \nu$ dim determinant:

$$\rho_W(z) \propto \Delta_{2n+\nu}(z) \times \det \begin{bmatrix} g_c(z_{aR}) \delta^{(2)}(z_{aR} - z_{bL}^*) + g_r(x_{aR}, x_{bL}) \delta(y_{aR}) \delta(y_{bL}) \\ x_{bL}^{a-1} g_1(x_{bL}) \delta(y_{bL}) \end{bmatrix}$$

degenerated source term $\lambda \gamma_5$

Kieburg, Verbaarschot, Zafeiropoulos (2011)

Remark: Vandermonde determinant $\Delta_{2n+\nu}(x) = \prod_{i < j} (x_i - x_j)$

Side remark: Orthogonal Polynomial Theory

A novel mixing of orthogonal and skew-orthogonal polynomials

- ▶ orthogonal polynomials from order 0 to $\nu - 1$

$$\langle p_i | p_j \rangle \propto \delta_{ij}$$

- ▶ skew-orthogonal polynomials from order ν

$$\begin{aligned}(q_{\nu+2i} | q_{\nu+2j+1}) &\propto \delta_{ij} \\ (q_{\nu+2i} | q_{\nu+2j}) &= (q_{\nu+2i+1} | q_{\nu+2j+1}) = 0\end{aligned}$$

- ▶ additional relations

$$(p_i | p_j) = (p_i | q_{\nu+j}) = \langle p_i | q_{\nu+j} \rangle = 0$$

with

$$\begin{aligned}\langle f_1 | f_2 \rangle &= \int f_1(x) f_2(x) g_1(x) dx \\ (f_1 | f_2) &= \int (f_1(x_1) f_2(x_2) - f_1(x_2) f_2(x_1)) G_2(x_1, x_2) d[x]\end{aligned}$$

- ▶ essentially the same system of equations for D_W

Side remark: Orthogonal Polynomial Theory

Wish list:

- ▶ relation to Hermite polynomials
- ▶ recursion relation
- ▶ Christoffel Darboux-like formula
- ▶ representation as a matrix integral
- ▶ Rodrigues formula
- ▶ asymptotics in the microscopic limit

The Eigenvalue Densities

Definition

For D_5

$$\rho_5(x_1) = \int \rho_5(x) d[x_{\neq 1}]$$

\Rightarrow one level density ρ_5

For D_W

$$\begin{aligned}\rho_R(x_{1R})\delta(y_{1R}) + \frac{1}{2}\rho_c(z_{1R}) &= \int \rho_W(z) d[z_{\neq 1R}] \\ \rho_L(x_{1L})\delta(y_{1L}) + \frac{1}{2}\rho_c(z_{1L}) &= \int \rho_W(z) d[z_{\neq 1L}]\end{aligned}$$

\Rightarrow three level densities ρ_c and

$$\begin{aligned}\rho_r &= 2\rho_R = \rho_R + \rho_L - \rho_\chi \\ \rho_\chi &= \rho_R - \rho_L\end{aligned}$$

In the Microscopic Limit

For $\hat{a} = 0$:

$$\begin{aligned}\rho(y) &= \nu\delta(y) + \frac{y}{2}(J_\nu^2(y) - J_{\nu-1}(y)J_{\nu-2}(y)) \\ &= \nu\delta(y) + \rho_i^{(\nu)}(y)\end{aligned}$$

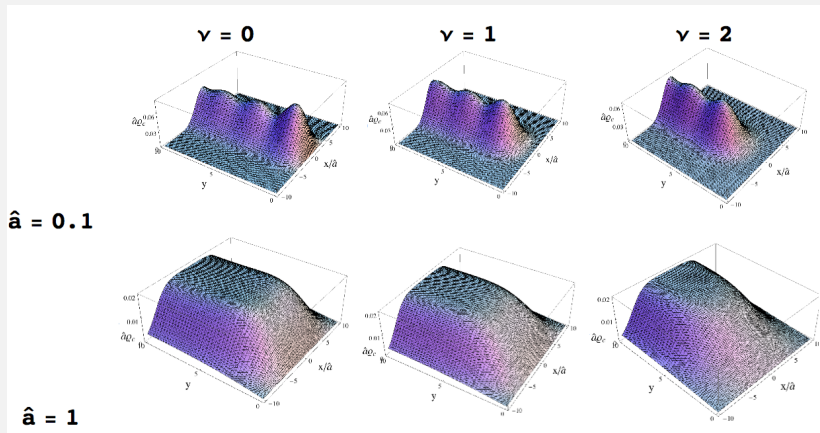
For $\hat{a} \neq 0$:

two-fold integrals for $\rho_5, \rho_c, \rho_r, \rho_\chi$

Akemann, Damgaard, Kieburg, Nagao, Splittorff, Verbaarschot,
Zafeiropoulos (2010/11)

The Density ρ_c

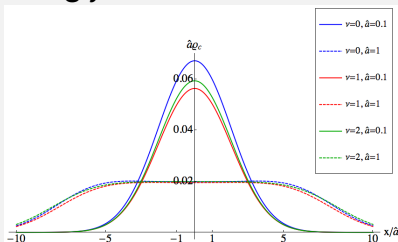
$$\rho_c(z) = \begin{cases} \frac{\exp[-x^2/8\hat{a}^2]}{\sqrt{8\pi\hat{a}}} \frac{|y|}{|z|} \rho_i^{(\nu)}(|z|), & \hat{a} \ll 1 \\ \frac{\Theta(8\hat{a}^2 - |x|)}{16\pi\hat{a}^2} \operatorname{erf}\left[\frac{|y|}{\sqrt{8\hat{a}}}\right], & \hat{a} \gg 1 \end{cases}$$



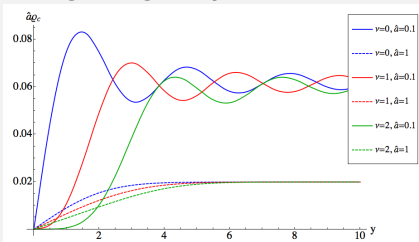
The Density ρ_c

$$\rho_c(z) = \begin{cases} \frac{\exp[-x^2/8\hat{a}^2]}{\sqrt{8\pi\hat{a}}} \frac{|y|}{|z|} \rho_i^{(\nu)}(|z|), & \hat{a} \ll 1 \\ \frac{\Theta(8\hat{a}^2 - |x|)}{16\pi\hat{a}^2} \operatorname{erf}\left[\frac{|y|}{\sqrt{8\hat{a}}}\right], & \hat{a} \gg 1 \end{cases}$$

along $y = 5\hat{a}$ axis



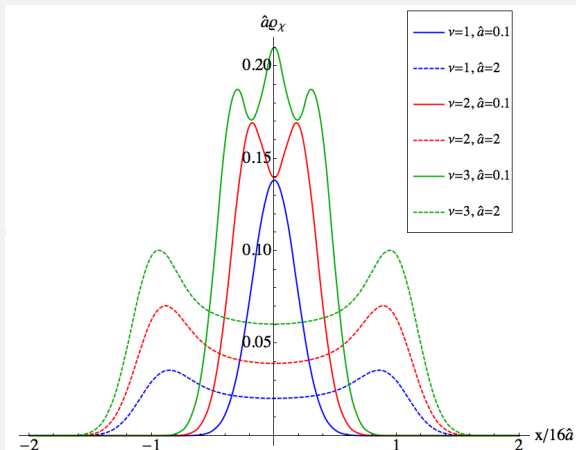
along imaginary axis



Kieburg, Verbaarschot, Zafeiropoulos (2011)

The Density ρ_X

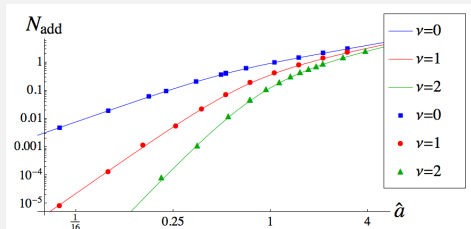
$$\rho_X(x) = \begin{cases} \rho_{\text{GUE}}^{(\nu)}\left(\frac{x}{4\hat{a}}\right), & \hat{a} \ll 1 \\ \frac{\nu \Theta(8\hat{a}^2 - |x|)}{\pi \sqrt{64\hat{a}^4 - x^2}}, & \hat{a} \gg 1 \end{cases}$$



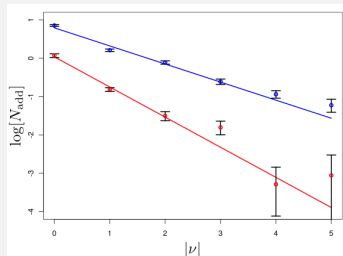
Number of additional real modes N_{add}

$$N_{\text{add}} = \int \rho_r(x) dx$$

$$= \begin{cases} \frac{[2(\nu + 1)]!}{[(\nu + 1)!]^2} \left(\frac{\hat{a}^2}{2}\right)^{\nu+1}, & \hat{a} \ll 1 \\ \left(\frac{2}{\pi}\right)^{3/2} \hat{a}, & \hat{a} \gg 1 \end{cases}$$



Kieburg, Verbaarschot,
Zafeiropoulos (2011)

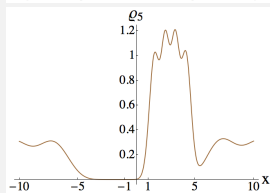
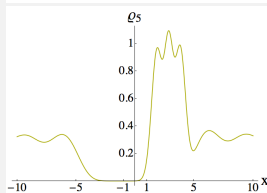
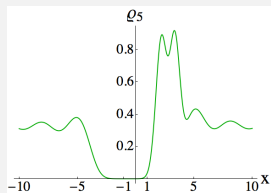
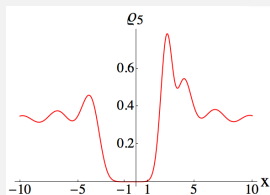
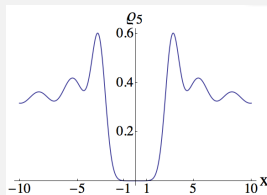


Deuzeman, Wenger,
Wuilloud (2011)

ρ_5 at small Lattice Spacing

$$\begin{aligned}\rho_5(x) &= \rho_{\text{GUE}}^{(\nu)}\left(\frac{x - \hat{m}}{4\hat{a}}\right) + \frac{|x|}{\sqrt{x^2 - \hat{m}^2}} \rho_i^{(\nu)}(\sqrt{x^2 - \hat{m}^2}) \\ &= \rho_\chi(x - \hat{m}) + \sqrt{8\pi\hat{a}} \exp\left[-\frac{\hat{m}^2}{8\hat{a}^2}\right] \rho_c(\text{Re} = i\hat{m}, \text{Im} = x)\end{aligned}$$

$$\begin{aligned}\hat{m} &= 3, \hat{a} = 0.2 \\ \nu &\in \{0, 1, 2, 3, 4\}\end{aligned}$$

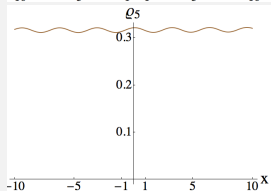
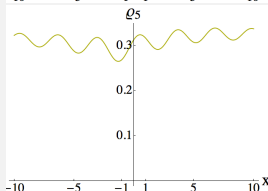
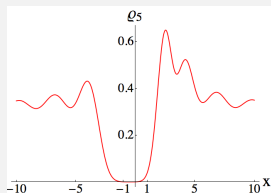
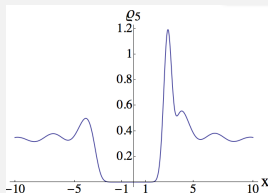
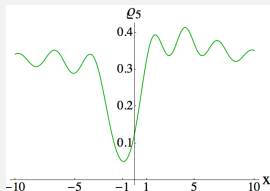


Lattice Spacing Dependence of ρ_5

$$\rho_5(x) = \begin{cases} \rho_{\text{GUE}}^{(\nu)}\left(\frac{x - \hat{m}}{4\hat{a}}\right) + \frac{|x|}{\sqrt{x^2 - \hat{m}^2}} \rho_i^{(\nu)}(\sqrt{x^2 - \hat{m}^2}), & \hat{a} \ll 1 \\ \frac{1}{\pi} \left[1 + \frac{\cos^2 x}{8\hat{a}^2} \right], & \hat{a} \gg 1 \end{cases}$$

$$\hat{m} = 3, \nu = 1$$

$$\hat{a} \in \left\{ \frac{1}{8}, \frac{1}{4}, \frac{1}{2}, 1, 2 \right\}$$



Mean Field Limit of ρ_5

Scaling:

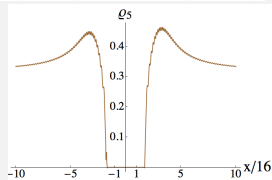
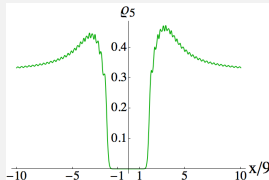
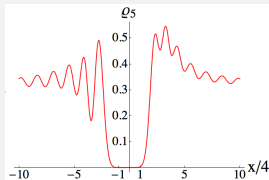
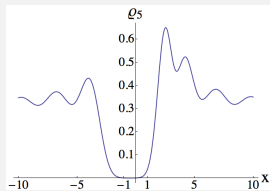
▶ $\hat{m} \rightarrow s^2 \hat{m}$

▶ $x \rightarrow s^2 x$

▶ $\hat{a} \rightarrow s \hat{a}$

$\hat{m} = 3, \nu = 1, \hat{a} = 0.25$

$s \in \{1, 2, 3, 4\}$



Mean Field Limit of ρ_5

Scaling:

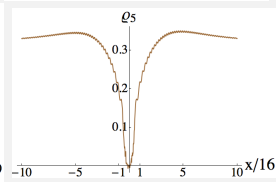
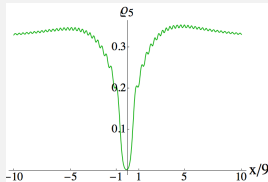
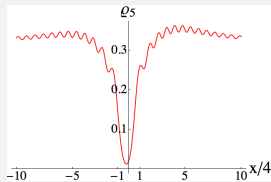
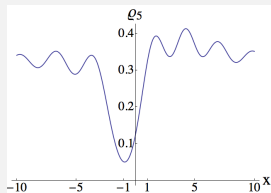
▶ $\hat{m} \rightarrow s^2 \hat{m}$

▶ $x \rightarrow s^2 x$

▶ $\hat{a} \rightarrow s \hat{a}$

$\hat{m} = 3, \nu = 1, \hat{a} = 0.5$

$s \in \{1, 2, 3, 4\}$



Mean Field Limit of ρ_5

Scaling:

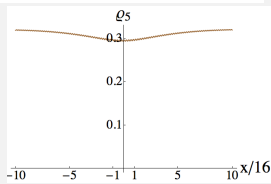
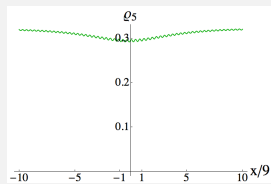
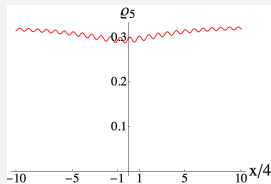
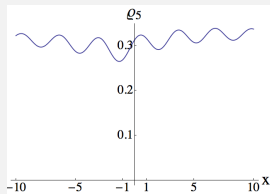
▶ $\hat{m} \rightarrow s^2 \hat{m}$

▶ $x \rightarrow s^2 x$

▶ $\hat{a} \rightarrow s \hat{a}$

$$\hat{m} = 3, \nu = 1, \hat{a} = 1$$

$$s \in \{1, 2, 3, 4\}$$



ν Dependence of ρ_5 at large Lattice Spacing

Scaling:

▶ $\hat{m} \rightarrow s^2 \hat{m}$

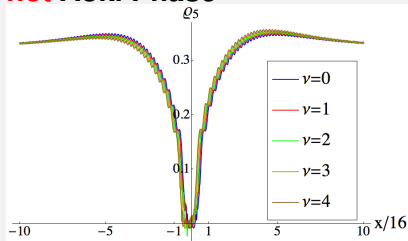
▶ $x \rightarrow s^2 x$

▶ $\hat{a} \rightarrow s \hat{a}$

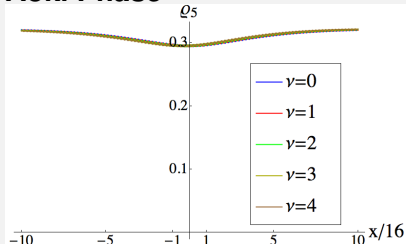
$$\hat{m} = 3, \hat{a} \in \{0.5, 1\}, s = 4$$

$$\text{gap in } |x| \leq (\hat{m}^{2/3} - 4\hat{a}^{4/3})^{3/2}$$
$$\Rightarrow \text{gap only if } \hat{m} > 8\hat{a}^2$$

not Aoki Phase



Aoki Phase



Damgaard, Splittorff, Verbaarschot (2010)

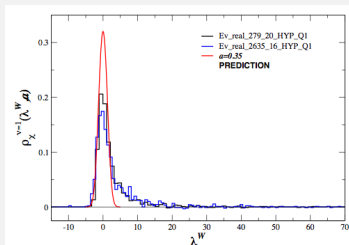
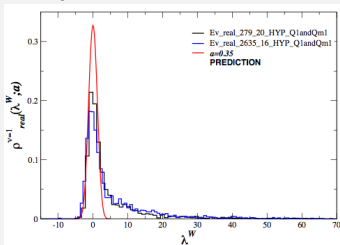
Conclusions and Outlook

Summary

- ▶ joint probability densities of D_W and D_5
- ▶ small $\hat{a} \ll 1$:
 - ▶ broadening of ν formerly zero modes by GUE
 - ▶ Gaussian broadening of $\rho_i(y)$ for D_W
 - ▶ additional real modes are strongly suppressed with increasing ν
- ▶ large $\hat{a} \gg 1$:
 - ▶ finite support of size $\approx \hat{a}^2$ along and parallel to the real axis for D_W
 - ▶ ν independence of D_W and D_5
 - ▶ mean field limit: gap for ρ_5 if $\hat{m} > 8\hat{a}^2$

Outlook

- ▶ non-degenerated masses
- ▶ higher correlation functions
- ▶ comparison with lattice data



Damgaard, Heller, Splittorff (2011)

- ▶ single eigenvalue distributions

Thank you for your attention!

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Appendix

The Density ρ_r

$$\rho_r(x) = \begin{cases} \hat{a}^{2\nu+1} \int_1^{\sqrt{2}} \rho_\nu \left(\frac{x^2}{\hat{a}^2}, \lambda^2 - 1 \right) \exp \left[-\frac{x^2}{16\hat{a}^2} \lambda^2 \right] d\lambda, & \hat{a} \ll 1 \\ \frac{\Theta(8\hat{a}^2 - |x|)}{(2\pi)^{3/2} 2\hat{a}}, & \hat{a} \gg 1 \end{cases}$$

