

Complex Action Problem

Silver-Blaze Phenomenon in the relativistic Bose gas

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Outline

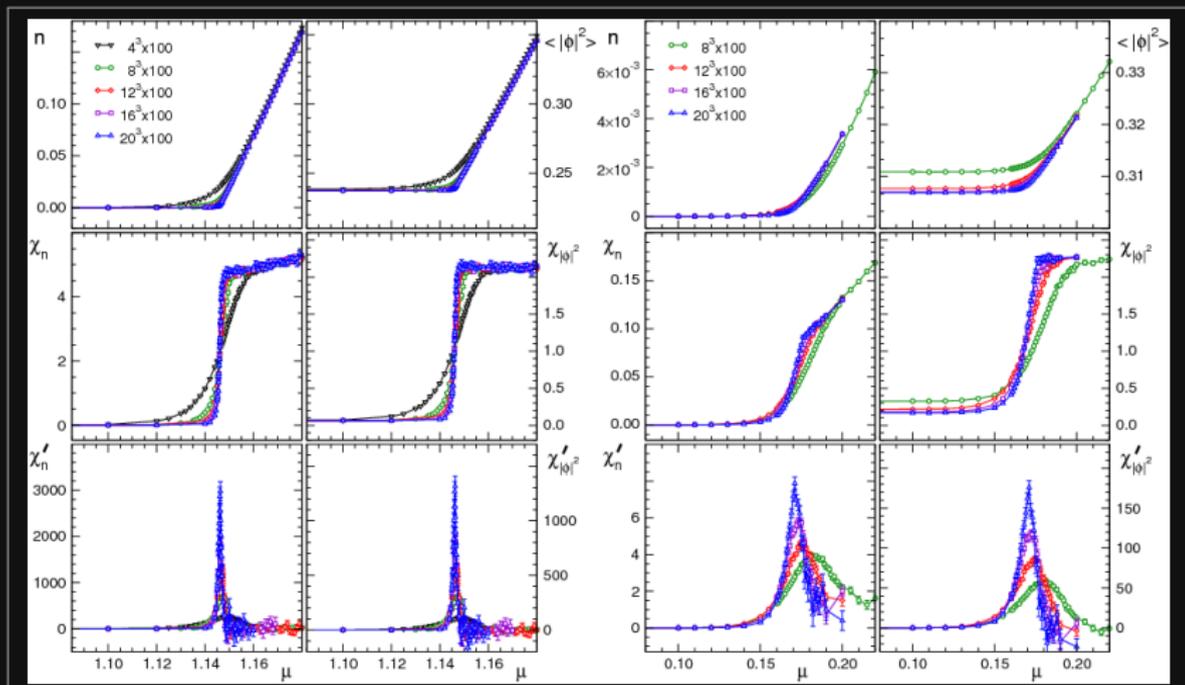
- 1 Complex Action Problem
 - Motivation
 - The Problem
 - Solutions (so far)
- 2 Stochastic quantization
 - Langevin equation
 - Fokker-Planck equation and distribution
 - Complex Langevin dynamics
- 3 Silver-Blaze phenomenon
 - Discrete Langevin dynamics
 - Relativistic Bose gas and simulations on a lattice
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Silver-Blaze phenomenon

CHRISTOF CATTRINGER, THOMAS KLOIBER, arXiv:1206.2954v2 [hep-lat]



General Applications

Stochastic numerical calculations of integrals

- calculate expectation value integrals

$$\langle f \rangle_0 = \frac{\int_X f(x) \varrho(x) dx}{\int_X \varrho(x) dx}$$

by sampling configuration space via Monte Carlo

- improve calculation time by following markovian chains
- maximize calculation efficiency by sampling integration space with appropriate probability
- ϱ while natural is *not* always the best! (overlap problem)

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Complex weights

- expectation values now include a sign or phase!

$$\varrho \longrightarrow \varrho e^{i\vartheta}$$

- implies signed or complex probability which makes no sense in either case

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Re-weighting

Partial solution to the sign problem

- partial solution comes with re-weighting

$$\langle f \rangle = \frac{\int_X f(x) \varrho(x) e^{v\vartheta(x)} dx}{\int_X \varrho(x) dx} = \frac{\langle f e^{v\vartheta} \rangle_0}{\langle e^{v\vartheta} \rangle_0} \frac{\int_X \varrho(x) dx}{\int_X \varrho(x) e^{v\vartheta(x)} dx}$$

- using phase-quenched weights probability makes sense again

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Overlap problem

Important integration domain

The subset of X that contributes the most to the integral $\langle f \rangle$.
Grows with sample size.

The “important” integration domains of

$$\int_X f(x)g(x)dx \text{ and } \int_X g(x)dx$$

do not generally coincide, creating a “conflict” in the important integration domain of $\langle f \rangle$.

- This is a general problem found in any weighting ϱ
- Re-weighting suffers from it too, though not as seriously as:

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Sign Problem

The expectation value and relative error estimated by N independent measurements of $e^{i\vartheta}$ scale with the number of degrees of freedom $\dim X$ as

$$\langle e^{i\vartheta} \rangle_0 \propto e^{-\dim X} \quad \text{and} \quad \frac{\Delta \langle e^{i\vartheta} \rangle_0}{\langle e^{i\vartheta} \rangle_0} \propto \frac{1}{\sqrt{N}} e^{\dim X}$$

meaning $N \propto e^{2\dim X}$ *at least* which is prohibitive.

The presence of sign or phase factor in the integrand prevents thermalization (arrival at the important integration domain).

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Lattice regularization ($\ell = 1$)

- Assume a lattice \mathbb{L} of
 - volume (number of sites) Ω (thermodynamic limit)
 - spacing (link size) $\ell = 1$ (continuum limit)
- thermodynamic/continuum limit $X \leftarrow \lim_{\Omega \rightarrow \infty} \lim_{\ell \rightarrow 0} \mathbb{L}$

continuous discrete

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fields $\phi(x)$	vectors ϕ_x
$\int dx$	\sum_x
$\int \mathcal{D}\phi$	$\prod_x \int d\phi_x$
$\partial_\nu \phi$	$\phi_{x+\hat{\nu}} - \phi_x$ and $\phi_{x-\hat{\nu}} - \phi_x$
field operators	vector matrices

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(Scalar) Quantum Field Theory

Action

$$S = \int_X dx \mathcal{L}(x) \longleftarrow \sum_x \mathcal{L}_x$$

Partition function (path integral)

$$Z = \int \mathcal{D}\phi \exp(-S[\phi]) \longleftarrow \prod_x \int d\phi_x \exp(-S[\phi])$$

Observables ((ground) expectation values)

$$\langle \mathcal{O} \rangle = \frac{1}{Z} \int \mathcal{D}\phi \mathcal{O}[\phi] \exp(-S[\phi]) \longleftarrow \prod_x \int d\phi_x \mathcal{O}[\phi] \exp(-S[\phi])$$

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where j is a complex unity.

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QCD

at low density

- re-weighting (modified)
- Taylor expansion
- imaginary chemical potential

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Solutions (so far)

at high density

- (complex) Langevin equation (stochastic quantization)
- Lefschetz thimbles (sister to complex Langevin equation)
- worm algorithms (and various supplementary ideas)
- effective 3D theories
- histogram method
- factorization (or density of state) method (among us!)
- imaginary chemical potential (generalized)
- fugacity expansion
- dimensional reduction
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So what is stochastic quantization anyway?

Instead of scanning the pre-existent configurations space...

Bonus! We get a configuration markovian chain in one package.

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Langevin equation

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(real) Langevin equation ($\phi \in \mathbb{R}$, $S \in \mathbb{R}$)

$$\frac{\partial}{\partial \tau} \phi(x, \tau) = K(\phi(x, \tau)) + \eta(x, \tau) \quad \phi(x, \tau_0) = \phi_0(x)$$

(real) drift ($K \in \mathbb{R}$)

$$K(\phi(x)) = -\frac{\delta}{\delta \phi(x)} S[\phi]$$

(real gaussian) noise

$$\langle \eta(x, \tau) \eta(x', \tau') \rangle = 2\delta(x - x')\delta(\tau - \tau')$$

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(real) drift ($K \in \mathbb{R}$) with (hermitian positive-definite) kernel \mathcal{K}

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$$\alpha \in \mathbb{R}$$

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POUL H. DAMGAARD, HELMUTH HÜFFEL 152, Nos. 5 & 6 (1987) 227-398

- At the limit of large Langevin time $\tau \rightarrow \infty$:
 - equilibrium is reached at which...
 - ...target field theory (defined by action S) emerges

$$\lim_{\tau \rightarrow \infty} \left\langle \prod_{i=1}^N \phi(x_i, \tau) \right\rangle = \left\langle \prod_{i=1}^N \phi_{\infty}(x_i) \right\rangle$$

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POUL H. DAMGAARD, HELMUTH HÜFFEL 152, Nos. 5 & 6 (1987) 227-398

- At the limit of large Langevin time $\tau \rightarrow \infty$:
 - equilibrium is reached at which...
 - ...target field theory (defined by action S) emerges

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Langevin equation is stochastic.

Therefore its solutions are as random as itself!

Every configuration ϕ in the full configuration space has a probability $\langle \phi | \varphi(\tau, \tau_0) | \phi_0 \rangle$ of being an instance at time τ of a solution $\phi(\tau)$ of said Langevin equation.

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or $\wp(\tau, \tau'') = \wp(\tau, \tau') \wp(\tau', \tau'')$ in operator notation.

Hint! Looks like a path integral makes sense in this context.

The whole formulation develops on Langevin time τ as well as spacetime X . (extra degrees of freedom)

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Fokker-Planck equation

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$\forall \tau$ in equilibrium (postulated)

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Fokker-Planck equation **with kernel \mathcal{K}**

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Static (equilibrium) solution

JEAN ZINN-JUSTIN. International Series of Monographs on Physics 113.

static Fokker-Planck equation

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static solution to Fokker-Planck equation (exists!)

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Extension to complex Langevin

Stochastic quantization is solid in theory for $\phi \in \mathbb{R}$ and $S \in \mathbb{R}$.

Does (Can) it break when $\phi \in \mathbb{C}$?

And what about $S \in \mathbb{C}$?

We already see a problem with $S \in \mathbb{C}$.

$\exp(-S)$ is complex and cannot be interpreted as probability!

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$\forall \phi \in \mathbb{C}, \phi = \alpha^{-1}(\phi_0 + i\phi_1)$ where $\alpha > 0$ is a normalization.

abstract index notation

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ϕ_a	\circ_{abc}		\diamond_{ab}		\bullet_{abc}			
ϕ_0	1	0	0	1	1	0	0	-1
ϕ_1	0	-1	1	0	0	-1	0	1

$\bullet_{abc} = \circ_{bac}$

Complex index notation

$\forall \phi \in \mathbb{C}, \phi = \alpha^{-1}(\phi_0 + i\phi_1)$ where $\alpha > 0$ is a normalization.

abstract index notation

ϕ ϕ_a

$\phi\psi$ $\alpha^{-1} \circ_{abc} \phi_b \psi_c$

ϕ^\dagger $\diamond_{ab} \phi_b$

$\phi^\dagger \psi$ $\alpha^{-1} \bullet_{abc} \phi_b \psi_c = \alpha^{-1} \circ_{adc} \diamond_{db} \phi_b \psi_c$

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ϕ_a
ϕ_0
ϕ_1

\circ_{abc}		\diamond_{ab}	
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0	-1	1	0

\bullet_{abc}			
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$\bullet_{abc} = \circ_{bac}$

$\diamond_{ab} \circ_{bcd} = \circ_{afe} \diamond_{fd} \diamond_{ec}$

$\phi \in \mathbb{C}$ and $S \in \mathbb{R}$

Langevin equation

$$\frac{\partial}{\partial \tau} \phi_a(x, \tau) = K_a(\phi(x, \tau)) + \eta_a(x, \tau)$$

$$K_a(\phi(x)) = -\frac{\delta}{\delta \phi_a(x)} S[\phi]$$

$$\langle \eta_a(x, \tau) \eta_{a'}(x', \tau') \rangle = 2\delta_{aa'} \delta(x - x') \delta(\tau - \tau')$$

$$\alpha_{aa} \leq \delta_{aa} = \dim \mathbb{C} = 2$$

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Fokker-Planck equation and equilibrium

Fokker-Planck hamiltonian

$$\int_X d^{\dim X} x \frac{\delta}{\delta \phi_a(x)} \left(\delta_{aa'} \frac{\delta}{\delta \phi_{a'}(x)} + \frac{\delta}{\delta \phi_a(x)} S[\phi] \right)$$

equilibrium distribution

$$\langle \phi | \rho_\infty | \phi_0 \rangle \propto \exp(-S[\phi])$$

$\phi \in \mathbb{C}$ and $S \in \mathbb{R}$

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equilibrium distribution

$$\wp_\infty[\phi] \propto \exp(-\alpha \perp S[\phi]) \exp(-(1 - \alpha) \perp T[\phi])$$

The Feynman path integral is lost for the full theory!

Unless of course $\alpha_{aa'} = \delta_{aa'}$, i.e. full noise is taken.

$\phi \in \mathbb{C}$ and $S \in \mathbb{R}$

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$\phi \in \mathbb{R}$ and $S \in \mathbb{C}$

Langevin equation

$$\frac{\partial}{\partial \tau} \phi(x, \tau) = K_a(\phi(x, \tau)) + \eta(x, \tau)$$

$$K_a(\phi(x)) = -\frac{\delta}{\delta \phi(x)} S_a[\phi]$$

$$\langle \eta(x, \tau) \eta(x', \tau') \rangle = 2\delta(x - x')\delta(\tau - \tau')$$

We assume: $S = S_0 + jS_1$

A distinct from field's complex unity j plus no normalization.

$\phi \in \mathbb{R}$ and $S \in \mathbb{C}$

Langevin equation

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We assume: $S = S_0 + jS_1$

Something's very wrong here!

$\phi \in \mathbb{C}$ and $S \in \mathbb{C}$

Langevin equation

$$\frac{\partial}{\partial \tau} \phi_a(x, \tau) = K_a(\phi(x, \tau)) + \eta_a(x, \tau)$$

$$K_a(\phi(x)) = -\beta^{-1} \bullet_{abc} \frac{\delta}{\delta \phi_b(x)} S_c[\phi]$$

$$\langle \eta_a(x, \tau) \eta_{a'}(x', \tau') \rangle = 2\beta_{aa'} \delta(x - x') \delta(\tau - \tau')$$

We assume: $S = S_0 + jS_1$

We fix by extending real fields to complex: $\phi = \beta^{-1}(\phi_0 + j\phi_1)$

$\phi \in \mathbb{C}$ and $S \in \mathbb{C}$
(modified) action

Technically, the action in its original form is non-writable in index form.

After field complexification however, S_a becomes a valid symbol.

Alas, S_0 is no longer the phase-quenched (more like phase-squeezed) model but a whole new action involving full parameter information of the original action.

Even the original imaginary part! The parameters actually spread out even in both parts of the new action S_a .

$\phi \in \mathbb{C}$ and $S \in \mathbb{C}$
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Fokker-Planck equation and equilibrium

Fokker-Planck hamiltonian

$$\int_X d^{\dim X} x \frac{\delta}{\delta \phi_a(x)} \left(\beta_{aa'} \frac{\delta}{\delta \phi_{a'}(x)} + \bullet_{abc} \frac{\delta}{\delta \phi_b(x)} S_c[\phi] \right)$$

$\beta_{aa} < \delta_{aa}$ doesn't necessarily mean loss of information.

The imaginary part ϕ_1 is auxiliary to start with.

However S_0 is yet “unrecognizable”.

$\phi \in \mathbb{C}$ and $S \in \mathbb{C}$

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equilibrium distribution

$$\rho_\infty[\phi] \propto \exp(-g[\phi])$$

$$g[\phi] = g_0 S_0[\phi]$$

$\phi \in \mathbb{C}$ and $S \in \mathbb{C}$

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$\phi \in \mathbb{C} \otimes \mathbb{C}$ and $S \in \mathbb{C}$

(bi)complex fields

$$\alpha_{aa} = \alpha^2 = 2$$

$$\beta_{aa} = \beta^2 = 1$$

$$\sqrt{2}\phi = (\phi_{00} + j\phi_{01}) + i(\phi_{10} + j\phi_{11})$$

$$\frac{\partial}{\partial \tau} \phi_{ab}(x, \tau) = K_{ab}(\phi(x, \tau)) + 1_b \eta_a(x, \tau)$$

$$K_{ab}(\phi(x)) = -\bullet_{bcd} \frac{\delta}{\delta \phi_{ac}(x)} S_d[\phi]$$

$$\langle \eta_{ab}(x, \tau) \eta_{a'b'}(x', \tau') \rangle = 2\delta_{aa'} 1_b 1_{b'} \delta(x - x') \delta(\tau - \tau')$$

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Fokker-Planck equation and equilibrium

Fokker-Planck hamiltonian

$$\int_X d^{\dim X} x \frac{\delta}{\delta \phi_a(x)} \frac{\delta}{\delta \phi_a(x)} + \bullet_{bcd} \int_X d^{\dim X} x \frac{\delta}{\delta \phi_{ab}(x)} \frac{\delta}{\delta \phi_{ac}(x)} S_d[\phi]$$

$$\phi_a = \phi_{a0}$$

equilibrium distribution

$$\rho_\infty[\phi] \propto \exp(-g_0[\phi]) \exp(-g_1[\phi])$$

$$\phi \in \mathbb{C} \otimes \mathbb{C} \text{ and } S \in \mathbb{C}$$

Fokker-Planck equation and equilibrium

Fokker-Planck hamiltonian

$$\int_X d^{\dim X} x \frac{\delta}{\delta \phi_a(x)} \frac{\delta}{\delta \phi_a(x)} + \bullet_{bcd} \int_X d^{\dim X} x \frac{\delta}{\delta \phi_{ab}(x)} \frac{\delta}{\delta \phi_{ac}(x)} S_d[\phi]$$

$$\phi_a = \phi_{a0}$$

equilibrium distribution

$$\rho_\infty[\phi] \propto \exp(-g_0[\phi]) \exp(-g_1[\phi])$$

$$\phi \in \mathbb{C} \otimes \mathbb{C} \text{ and } S \in \mathbb{C}$$

Fokker-Planck equation and equilibrium

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Langevin dynamics test

- In general the Fokker-Planck distribution is away from the entropic factor $\exp(-S)$.
 - It's expected, the entropic factor is complex and unsuitable for use as a probability.
 - So there is no way to extract the path integral as it is by a (complex) Langevin process.
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observables

- Typical observables defined via specific parameters in action

$$\langle \mathcal{O} \rangle = \frac{\partial}{\partial \alpha} \log_e Z = \left\langle - \frac{\partial}{\partial \alpha} S \right\rangle$$

- For complex action S , after
- follows extension of observables $\mathcal{O} \longrightarrow \mathcal{O}_b$

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$$\phi_{ab} \longrightarrow -\diamond_{ac}\diamond_{bd}\phi_{cd} \text{ and } K_{ab} \longrightarrow -\diamond_{ac}\diamond_{bd}K_{cd}$$

- Applying this symmetry to correlation functions,

$$\langle \phi_{ab}(x)\phi_{a'b'}(x') \rangle \propto \delta_{aa'}\delta_{bb'} + \varepsilon_{aa'}\varepsilon_{bb'}$$

- and continuing with observables, $\langle \mathcal{O}_1 \rangle = 0!$
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Discretization of Langevin time τ

continuous	$\tau = n\epsilon$	discrete
$\phi(\tau)$	$\phi_n = \epsilon^{-1} \int_{\tau}^{\tau+\epsilon} d\tau \phi(\tau)$
$\frac{\partial}{\partial \tau} \phi(\tau)$	$\epsilon^{-1} (\phi_{n+1} - \phi_n)$
$\int d\tau f(\tau)$	$\sum_n \epsilon f_n$
$\delta(\tau - \tau')$	$\epsilon^{-1} \delta_{nn'}$

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Discrete Langevin equations

$$\phi_{ab,x,n+1} = \phi_{ab,x,n} + \epsilon K_{ab}(\phi_{x,n}) + \sqrt{\epsilon} \bar{\eta}_{a,x,n}$$

$$K_{ab}(\phi_{x,n}) = -\mathcal{O}_{bcd} \frac{\partial}{\partial \phi_{ac,x,n}} S_d[\phi]$$

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Thermalization time is unknown.

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standard drift average

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$$\epsilon_n K_n = \epsilon K$$

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$$\log K = \sum_n \tau^{-1} \epsilon_n \log K_n$$

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$$K = \prod_n K_n^{\tau^{-1} \epsilon_n}$$

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Preliminaries

$$\mathcal{O}_{aa_1 \dots a_n} = \delta_{ab_0} \prod_{i=1}^{n-1} \mathcal{O}_{b_{i-1} a_i b_i} \delta_{b_{n-1} a_n}$$

$$S = \sum_x \mathcal{L}_x$$

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Relativistic Bose gas

action

$$\varkappa_{\dim X} = 2 \dim X + m^2$$

$$\begin{aligned} \mathcal{L}_{d,x} = & \frac{1}{2} \varkappa_{\dim X} \circ_{def} \phi_{ge,x} \phi_{gf,x} + \frac{1}{4} \lambda \circ_{defgh} \phi_{ie,x} \phi_{jf,x} \phi_{ig,x} \phi_{jh,x} \\ & - \sum_{\alpha=1}^{\dim \mathbb{L}} \cosh(\ell \mu \delta_{\alpha \dim \mathbb{L}}) \delta_{de} \circ_{efg} \delta_{hi} \phi_{hf,x} \phi_{ig,x+\hat{\alpha}} \\ & - \sum_{\alpha=1}^{\dim \mathbb{L}} \sinh(\ell \mu \delta_{\alpha \dim X}) \varepsilon_{de} \circ_{efg} \varepsilon_{hi} \phi_{hf,x} \phi_{ig,x+\hat{\alpha}} \end{aligned}$$

Relativistic Bose gas

drift

$$\nu_{\dim X} = 2 \dim X + m^2$$

$$\begin{aligned} K_{ab}(\phi_x) = & - \nu_{\dim X} \phi_{ab,x} - \lambda \circ_{bcde} \phi_{ac,x} \phi_{fd,x} \phi_{fe,x} \\ & + \sum_{\alpha=1}^{\dim \mathbb{L}} \cosh(\mu \delta_{\alpha} \dim X) \delta_{ac} \delta_{bd} (\phi_{cd,x+\hat{\alpha}} + \phi_{cd,x-\hat{\alpha}}) \\ & + \sum_{\alpha=1}^{\dim \mathbb{L}} \sinh(\mu \delta_{\alpha} \dim X) \varepsilon_{ac} \varepsilon_{bd} (\phi_{cd,x+\hat{\alpha}} - \phi_{cd,x-\hat{\alpha}}) \end{aligned}$$

Relativistic Bose gas

observables

$$\begin{aligned}
 n_{a,x} &= -\frac{\partial}{\partial(\ell\mu)} \mathcal{L}_{a,x} = \\
 &= \sum_{\alpha=1}^{\dim \mathbb{L}} \sinh(\ell\mu\delta_\alpha \dim X) \delta_{ab} \circ bcd \delta_{ef} \phi_{ec,x} \phi_{fd,x+\hat{\alpha}} \\
 &\quad + \sum_{\alpha=1}^{\dim \mathbb{L}} \cosh(\ell\mu\delta_\alpha \dim X) \varepsilon_{ab} \circ bcd \varepsilon_{ef} \phi_{ec,x} \phi_{fd,x+\hat{\alpha}}
 \end{aligned}$$

$$|\phi_x|_a^2 := \frac{\partial}{\partial((\ell m)^2)} \mathcal{L}_{a,x} = \frac{1}{2} \circ abc \phi_{db,x} \phi_{dc,x}$$

Relativistic Bose gas

observables

$$\begin{aligned}
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 &\quad + \sum_{\alpha=1}^{\dim L} \cosh(\ell\mu\delta_{\alpha} \dim X) \varepsilon_{ab} \circ_{bcd} \varepsilon_{ef} \phi_{ec,x} \phi_{fd,x+\hat{\alpha}}
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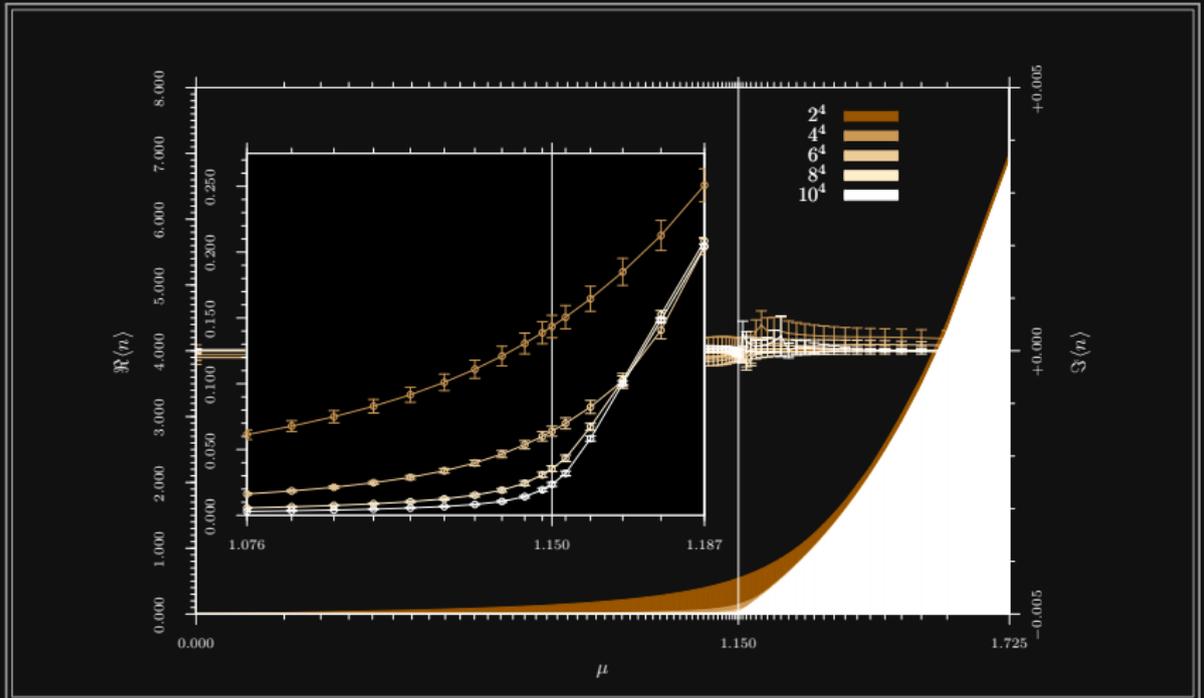
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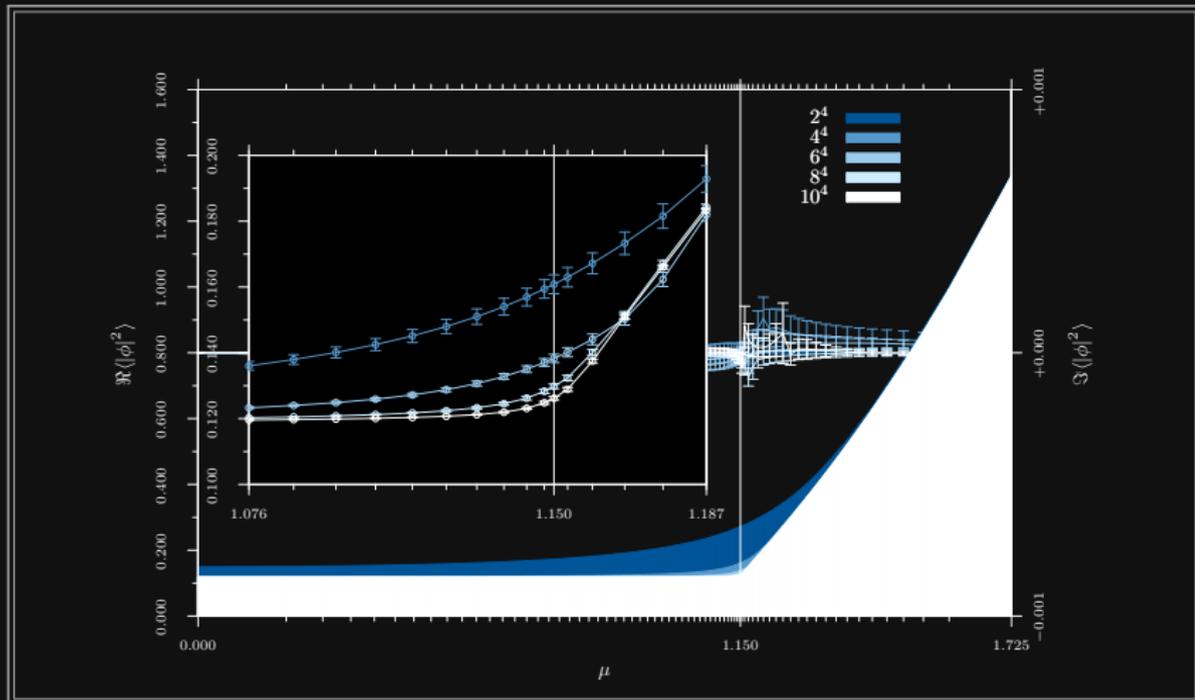
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$\langle n \rangle$



$$\langle |\phi|^2 \rangle$$



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 - Relativistic Bose gas and simulations on a lattice
 - Summary

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CHRISTOF CATTRINGER, THOMAS KLOIBER,
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