Asymptotic scaling in the two-dimensional SU(3) σ model at correlation length 4×10^5

Gustavo Mana*

Department of Physics, New York University, 4 Washington Place, New York, New York 10003

Andrea Pelissetto[†]

Dipartimento di Fisica and INFN-Sezione di Pisa, Università degli Studi di Pisa, I-56100 Pisa, Italy

Alan D. Sokal[‡]

Department of Physics, New York University, 4 Washington Place, New York, New York 10003

(Received 20 February 1996)

We carry out a high-precision simulation of the two-dimensional SU(3) principal chiral model at correlation lengths ξ up to $\approx 4 \times 10^5$, using a multigrid Monte Carlo (MGMC) algorithm. We extrapolate the finite-volume Monte Carlo data to infinite volume using finite-size-scaling theory, and we discuss carefully the systematic and statistical errors in this extrapolation. We then compare the extrapolated data to the renormalization-group predictions. For $\xi \gtrsim 10^3$ we observe good asymptotic scaling in the bare coupling; at $\xi \approx 4 \times 10^5$ the nonperturbative constant is within 2–3% of its predicted limiting value. [S0556-2821(96)50114-1]

PACS number(s): 11.10.Hi, 05.70.Jk, 11.10.Jj, 11.15.Ha

A key tenet of modern elementary-particle physics is the asymptotic freedom of four-dimensional non-Abelian gauge theories [1]. However, the nonperturbative validity of asymptotic freedom has been questioned [2], and numerical studies of lattice gauge theory have thus far failed to detect asymptotic scaling in the bare coupling [3]. Even in the simpler case of two-dimensional nonlinear σ models [4], numerical simulations at correlation lengths $\xi \sim 10-100$ have often shown discrepancies of order 10-50% from asymptotic scaling. In a recent paper [5] we employed a finite-sizescaling extrapolation method [6-9] to carry simulations in the O(3) σ model to correlation lengths $\xi \approx 10^5$; the discrepancy from asymptotic scaling decreased from $\approx 25\%$ to \approx 4%. In the present Rapid Communication we apply a similar technique to the SU(3) principal chiral model, reaching correlation lengths $\xi \approx 4 \times 10^5$ with errors $\leq 2\%$. For $\xi \gtrsim 10^3$ we observe good asymptotic scaling in the bare parameter β ; moreover, at $\xi \approx 4 \times 10^5$ the nonperturbative ratio $\xi_{\text{observed}}/\xi_{\text{theor, 3-loop}}$ is within 2–3% of the predicted limiting value.

We study the lattice σ model taking values in the group SU(N), with nearest-neighbor action $\mathcal{H}(U) = -\beta \Sigma$ Re tr $(U_x^{\dagger}U_y)$. Perturbative renormalizationgroup computations predict that the infinite-volume correlation lengths $\xi^{(\exp)}$ and $\xi^{(2)}$ [10] behave as

$$\xi^{\#}(\beta) = C_{\xi^{\#}} e^{4\pi\beta/N} \left(\frac{4\pi\beta}{N}\right)^{-1/2} \left[1 + \frac{a_1}{\beta} + \frac{a_2}{\beta^2} + \cdots\right]$$
(1)

as $\beta \rightarrow \infty$. Three-loop perturbation theory yields [12]

*Electronic address (internet):

MANA@MAFALDA.PHYSICS.NYU.EDU

[†]Electronic address (internet):

PELISSET@SUNTHPI1.DIFI.UNIPI.IT

[‡]Electronic address (internet): SOKAL@NYU.EDU

$$a_1 = -0.121019N + 0.725848N^{-1} - 1.178097N^{-3}.$$
 (2)

The nonperturbative constant $C_{\xi^{(\exp)}}$ has been computed using the thermodynamic Bethe ansatz [13]:

$$C_{\xi^{(\exp)}} = \frac{\sqrt{e}}{16\sqrt{\pi}} \frac{\pi/N}{\sin(\pi/N)} \exp\left(-\pi \frac{N^2 - 2}{2N^2}\right).$$
 (3)

The nonperturbative constant $C_{\xi^{(2)}}$ is unknown, but Monte Carlo studies indicate that $C_{\xi^{(2)}}/C_{\xi^{(\exp)}}$ lies between ≈ 0.985 and 1 for all $N \ge 2$ [14]; for N=3 it is 0.987 ± 0.002 [12]. Monte Carlo studies [16–18,12] of the SU(3) model up to $\xi \approx 35$ have failed to observe asymptotic scaling (1); the discrepancy from Eqs. (1)–(3) is of the order of 10–20 %.

Our extrapolation method [8] is based on the finite-size-scaling (FSS) ansatz

$$\frac{\mathcal{O}(\beta, sL)}{\mathcal{O}(\beta, L)} = F_{\mathcal{O}}[\xi(\beta, L)/L; s] + O(\xi^{-\omega}, L^{-\omega}), \qquad (4)$$

where \mathcal{O} is any long-distance observable, *s* is a fixed scale factor (here s=2), *L* is the linear lattice size, $F_{\mathcal{O}}$ is a universal function, and ω is a correction-to-scaling exponent. We make Monte Carlo runs at numerous pairs (β, L) and (β, sL) ; we then plot $\mathcal{O}(\beta, sL)/\mathcal{O}(\beta, L)$ versus $\xi(\beta, L)/L$, using those points satisfying both $\xi(\beta, L) \ge$ some value ξ_{\min} and $L \ge$ some value L_{\min} . If all these points fall with good accuracy on a single curve, we choose a smooth fitting function $F_{\mathcal{O}}$. Then, using the functions F_{ξ} and $F_{\mathcal{O}}$, we extrapolate the pair (ξ, \mathcal{O}) successively from $L \rightarrow sL \rightarrow s^2L$ $\rightarrow \cdots \rightarrow \infty$. See [8] for how to calculate statistical error bars on the extrapolated values.

We have chosen to use functions $F_{\mathcal{O}}$ of the form



FIG. 1. Deviation of points from fit to F_{ξ} with s=2, n=13, $x_{\min}=(\infty,\infty,\infty,0.14,0)$. Symbols indicate $L=8(\pm)$, $16(\lessapprox)$, $32(\pm)$. Error bars are one standard deviation. Curves near zero indicate statistical error bars (\pm one standard deviation) on the function $F_{\xi}(x)$.

$$F_{\mathcal{O}}(x) = 1 + a_1 e^{-1/x} + a_2 e^{-2/x} + \dots + a_n e^{-n/x}.$$
 (5)

We increase *n* until the χ^2 of the fit becomes essentially constant; the resulting χ^2 value provides a check on the systematic errors arising from corrections to scaling and/or from inadequacies of the form (5). The discrepancies between the



FIG. 2. $\xi(\beta,2L)/\xi(\beta,L)$ versus $\xi(\beta,L)/L$. Symbols indicate $L = 8(+), 16(\underset{\times}{\times}), 32(+), 64(\times), 128(\Box)$. Error bars are one standard deviation. Solid curve is a thirteenth-order fit in Eq. (5), with $x_{\min} = (\infty, 0.90, 0.65, 0.14, 0)$ for L = (8, 16, 32, 64, 128). Dashed curve is the perturbative prediction (6).



FIG. 3. $\xi_{\infty,\text{estimate}(\infty,0.90,0.65)}^{(2)}/\xi_{\infty,\text{theor}}^{(\text{exp})}$ versus β . Error bars are one standard deviation (statistical error only). There are four versions of $\xi_{\infty,\text{theor}}^{(\text{exp})}$: standard perturbation theory in $1/\beta$ gives points + (2-loop) and × (3-loop); "improved" perturbation theory in 1-E gives points \Box (2-loop) and \diamond (3-loop). Dotted line is the Monte Carlo prediction $C_{\xi^{(2)}}/C_{\xi^{(\text{exp})}}=0.987\pm0.002$ [12].

extrapolated values from different L at the same β can also be subjected to a χ^2 test. Further details on the method can be found in [8,5].

We simulated the two-dimensional SU(3) σ model using an *XY*-embedding multigrid Monte Carlo (MGMC) algorithm [19]. We ran on lattices *L*=8, 16, 32, 64, 128, 256 at 184 different pairs (β ,*L*) in the range 1.65 $\leq \beta \leq 4.35$ (corresponding to $5 \leq \xi_{\infty} \leq 4 \times 10^5$). Each run was between 4×10^5 and 5×10^6 iterations, and the total CPU time was one year on a Cray C-90 [20]. The raw data will appear in [21].

Our FSS data cover the range $0.08 \le x \equiv \xi(L)/L \le 1.12$, and we found tentatively that for $\mathcal{O} = \xi$ a thirteenth-order fit (5) is indicated (see Table I). There are significant corrections to scaling in the regions $x \le 0.84$ (respectively, 0.64, 0.52, 0.14) when L=8 (respectively, 16, 32, 64): see the deviations plotted in Fig. 1. We therefore investigated systematically the χ^2 of the fits, allowing different cuts in x for different values of L: see again Table I. A reasonable χ^2 is obtained when $n \ge 13$ and $x_{\min} \ge (0.80, 0.70, 0.60, 0.14, 0)$ for L=(8,16,32,64,128). Our preferred fit is n=13 and $x_{\min}=(\infty,0.90,0.65,0.14,0)$: see Fig. 2, where we compare also with the perturbative prediction

$$F_{\xi}(x;s) = s \left[1 - \frac{aw_0 \ln s}{2} x^{-2} - a^2 \left(\frac{w_1 \ln s}{2} + \frac{w_0^2 \ln^2 s}{8} \right) x^{-4} + O(x^{-6}) \right]$$
(6)

valid for $x \ge 1$, where $a = 2N/(N^2 - 1)$, $w_0 = N/(8\pi)$ and $w_1 = N^2/(128\pi^2)$.

TABLE I. Degrees of freedom (DF), χ^2 , χ^2/DF and confidence level for the *n*th-order fit (5) of $\xi(\beta,2L)/\xi(\beta,L)$ versus $\xi(\beta,L)/L$. The indicated x_{\min} values apply to L=8, 16, 32, respectively; we always take $x_{\min}=0.14$, 0 for L=64, 128. Our preferred fit is shown in *italics*; other good fits are shown in **boldface**; bad fits are shown in roman.

x _{min}	n=11	n=12	n=13	<i>n</i> =14	n=15	
(0.50,0.40,0)	180 718.80	179 626.60	178 560.20	177 558.60	176 558.30	
	3.99 0.0%	3.50 0.0%	3.15 0.0%	3.16 0.0%	3.17 0.0%	
(∞,0.40,0)	154 673.80	153 566.30	152 533.00	151 532.10	150 531.80	
	4.38 0.0%	3.70 0.0%	3.51 0.0%	3.52 0.0%	3.55 0.0%	
$(\infty,\infty,0)$	108 236.00	107 172.40	106 154.80	105 154.70	104 153.40	
	2.19 0.0%	1.61 0.0%	1.46 0.1%	1.47 0.1%	1.48 0.1%	
(0.70,0.55,0.45)	162 288.30	161 219.20	160 183.00	159 182.50	158 182.30	
	1.78 0.0%	1.36 0.2%	1.14 10.3%	1.15 9.8%	1.15 9.0%	
(0.75,0.60,0.50)	150 222.40	149 172.20	148 129.90	147 129.80	146 129.80	
	1.48 0.0%	1.16 9.4%	0.88 85.6%	0.88 84.3%	0.89 82.9%	
(0.80,0.70,0.60)	129 173.90	128 135.00	127 96.30	126 96.28	125 94.31	
	1.35 0.5%	1.05 32.0%	0.76 98.1%	0.76 97.7%	0.75 98.1%	
(0.95,0.85,0.60)	111 150.30	110 107.20	109 77.62	108 77.62	107 75.67	
	1.35 0.8%	0.97 55.8%	0.71 99.0%	0.72 98.8%	0.71 99.1%	
(1.00,0.90,0.60)	105 139.20	104 100.90	103 70.74	102 70.73	101 67.50	
	1.33 1.4%	0.97 56.7%	0.69 99.4%	0.69 99.2%	0.67 99.6%	
(∞,0.90,0.65)	92 130.00	91 77.01	90 60.85	89 58.66	88 58.31	
	1.41 0.6%	0.85 85.2%	0.68 99.2%	0.66 99.5%	0.66 99.4%	
$(\infty, \infty, 0.65)$	78 96.09	77 56.51	76 49.55	75 46.63	74 45.94	
	1.23 8.1%	0.73 96.2%	0.65 99.2%	0.62 99.6%	0.62 99.6%	
(∞,∞,∞)	52 55.85	51 25.23	50 25.17	49 24.11	48 24.10	
	1.07 33.2%	0.49 99.9%	0.50 99.9%	0.49 99.9%	0.50 99.8%	

The extrapolated values $\xi_{\infty}^{(2)}$ from different lattice sizes at the same β are consistent within statistical errors: only one of the 58 β values has a χ^2 too large at the 5% level, and summing all β values we have $\chi^2 = 64.28$ (103 DF, level = 99.9%).

In Table II we show the extrapolated values $\xi_{\infty}^{(2)}$ from our

preferred fit and some alternative fits. The deviations between the different fits (if larger than the statistical errors) can serve as a rough estimate of the remaining systematic errors due to corrections to scaling. The statistical errors in our preferred fit are of the order of 0.5% (respectively, 0.9%, 1.1%, 1.3%, 1.5%) at $\xi_{\infty} \approx 10^2$ (respectively, 10³, 10⁴, 10⁵,

TABLE II. Estimated correlation lengths $\xi_{\infty}^{(2)}$ as a function of β , from various extrapolations. Error bar is one standard deviation (statistical errors only). All extrapolations use s=2 and n=13. The indicated x_{\min} values apply to L=8, 16, 32, respectively; we always take $x_{\min}=0.14$, 0 for L=64, 128. Our preferred fit is shown in *italic*; other good fits are shown in **boldface**; bad fits are shown in roman.

x _{min}	$\beta = 1.80$	β=2.00	β=2.20	β=2.40	$\beta = 2.60$	β=2.85	β=3.00	β=3.15
(0.70,0.55,0.45)	10.455 (0.022)	24.903 (0.066)	57.13 (0.17)	129.68 (0.41)	290.5 (1.0)	794.9 (3.2)	1460 (6)	2687 (11)
(0.75,0.60,0.50)	10.454 (0.022)	24.886 (0.071)	57.50 (0.18)	130.83 (0.43)	293.0 (1.1)	801.7 (3.4)	1473 (6)	2709 (12)
(0.80,0.70,0.60)	10.450 (0.021)	24.875 (0.073)	57.41 (0.22)	130.93 (0.64)	293.6 (1.6)	805.9 (5.0)	1482 (9)	2727 (17)
(0.95,0.85,0.60)	10.451 (0.021)	24.870 (0.071)	57.40 (0.21)	130.93 (0.63)	293.7 (1.6)	806.6 (6.1)	1483 (12)	2749 (25)
(1.00,0.90,0.60)	10.450 (0.022)	24.872 (0.069)	57.40 (0.21)	130.94 (0.63)	293.6 (1.6)	806.8 (5.9)	1484 (12)	2749 (25)
(∞,0.90,0.65)	10.446 (0.022)	24.859 (0.072)	57.40 (0.21)	131.00 (0.66)	295.2 (2.1)	809.6 (6.7)	1489 (13)	2761 (27)
(∞,∞,0.65)	10.447 (0.022)	24.863 (0.074)	57.40 (0.22)	131.01 (0.66)	295.0 (2.1)	809.7 (6.9)	1487 (14)	2759 (28)
(∞,∞,∞)	10.454 (0.022)	24.881 (0.074)	57.39 (0.22)	130.78 (0.66)	295.6 (2.3)	812.7 (9.8)	1482 (22)	2777 (49)
<i>x</i> _{min}	β=3.30	β=3.45	β=3.60	β=3.75	β=3.90	$\beta = 4.05$	<i>β</i> =4.20	<i>β</i> =4.35
(0.70,0.55,0.45)	4957 (23)	9117 (46)	16780 (92)	30959 (182)	56766 (362)	105205 (707)	196197 (1396)	360864 (2792)
(0.75,0.60,0.50)	4995 (24)	9199 (47)	16938 (93)	31258 (185)	57265 (366)	106093 (736)	197949 (1419)	363905 (2880)
(0.80,0.70,0.60)	5032 (32)	9268 (62)	17066 (118)	31492 (239)	57687 (456)	106807 (878)	199117 (1690)	366159 (3309)
(0.95,0.85,0.60)	5109 (49)	9411 (92)	17359 (178)	32059 (346)	58748 (650)	108781 (1237)	202868 (2360)	372553 (4392)
(1.0,0.90,0.60)	5110 (51)	9365 (99)	17299 (196)	31816 (372)	58308 (702)	107789 (1312)	200994 (2493)	369579 (4697)
(∞,0.90,0.65)	5132 (55)	9407 (105)	17377 (208)	31908 (398)	58594 (766)	108952 (1452)	201796 (2817)	371706 (5457)
(∞,∞,0.65)	5125 (55)	9391 (110)	17389 (229)	32008 (463)	58804 (941)	109440 (1886)	204587 (3779)	376704 (7722)
(∞,∞,∞)	5063 (102)	9295 (217)	16991 (447)	30912 (903)	55976 (1828)	104740 (3678)	192664 (7358)	359299 (14787)

 4×10^5), and the systematic errors are of the same order or smaller. The statistical errors at different β are strongly positively correlated.

In Fig. 3 (points + and ×) we plot $\xi_{\infty,\text{estimate}(\infty,0.90,0.65)}^{(2)}$ divided by the two-loop and three-loop predictions (1)–(3) for $\xi^{(\exp)}$. The discrepancy from three-loop asymptotic scaling, which is $\approx 13\%$ at $\beta = 2.0$ ($\xi_{\infty} \approx 25$), decreases to 2–3% at $\beta = 4.35$ ($\xi_{\infty} \approx 3.7 \times 10^5$). For $\beta \ge 2.2$ ($\xi_{\infty} \ge 60$) our data are consistent with convergence to a limiting value $C_{\xi^{(2)}}/C_{\xi^{(\exp)}} \approx 0.99-1$ with the expected $1/\beta^2$ corrections.

We can also try an "improved expansion parameter" [22,12] based on the energy $E = N^{-1} \langle \operatorname{Retr}(U_0^{\dagger}U_1) \rangle$. First we invert the perturbative expansion [12]

$$E(\beta) = 1 - \frac{N^2 - 1}{4N\beta} \left[1 + \frac{N^2 - 2}{16N\beta} + \frac{0.0756 - 0.0634N^2 + 0.01743N^4}{N^2\beta^2} + O(1/\beta^3) \right]$$
(7)

- M. Creutz, Quarks, Gluons, and Lattices (Cambridge University Press, New York, 1983); H. J. Rothe, Lattice Gauge Theories: An Introduction (World Scientific, Singapore, 1992).
- [2] A. Patrasciouiu, Phys. Rev. Lett. 54, 1192 (1985); A. Patrasciouiu and E. Seiler, Max-Planck-Institut Report No. MPI-Ph/91-88, 1991 (unpublished); in *Lattice '92*, Proceedings of the International Symposium, Amsterdam, The Netherlands, edited by J. Smit and P. van Baal [Nucl. Phys. B (Proc. Suppl.) 30, 184 (1993)]; Phys. Rev. Lett. 74, 1920 (1995); 74, 1924 (1995).
- [3] UKQCD Collaboration, S. P. Booth *et al.*, Nucl. Phys. **B394**, 509 (1993); A. Ukawa, in *Lattice '92* [2], p. 3, Sec. 6.2; G. S. Bali and K. Schilling, Phys. Rev. D **47**, 661 (1993); K. M. Bitar *et al.*, hep-lat/9602010 [Phys. Rev. D (to be published)].
- [4] A. M. Polyakov, Phys. Lett. **59B**, 79 (1975); E. Brézin and J. Zinn-Justin, Phys. Rev. B **14**, 3110 (1976); W. A. Bardeen, B. W. Lee, and R. E. Shrock, Phys. Rev. D **14**, 985 (1976); J. B. Kogut, Rev. Mod. Phys. **51**, 659 (1979), Sec. VIII.C.
- [5] S. Caracciolo, R. G. Edwards, A. Pelissetto, and A. D. Sokal, Phys. Rev. Lett. **75**, 1891 (1995). See also A. Patrascioiu and E. Seiler, *ibid*. **76**, 1178 (1996); S. Caracciolo, R. G. Edwards, A. Pelissetto, and A. D. Sokal, *ibid*. **76**, 1179 (1996).
- [6] M. Lüscher, P. Weiz, and U. Wolff, Nucl. Phys. B359, 221 (1991).
- [7] J.-K. Kim, Phys. Rev. Lett. 70, 1735 (1993); in *Lattice '93*, Proceedings of the International Symposium, Dallas, Texas, edited by T. Draper *et al.* [Nucl. Phys. B (Proc. Suppl.) 34, 702 (1994)]; Phys. Rev. D 50, 4663 (1994); Europhys. Lett. 28, 211 (1994); Phys. Lett. B 345, 469 (1995).
- [8] S. Caracciolo, R. G. Edwards, S. J. Ferreira, A. Pelissetto, and A. D. Sokal, Phys. Rev. Lett. 74, 2969 (1995).
- [9] See Note 8 of [5] for further history of this method.
- [10] Here $\xi^{(exp)}$ is the exponential correlation length (=inverse mass gap), and $\xi^{(2)}$ is the second-moment correlation length

and substitute into Eq. (1); this gives a prediction for ξ as a function of 1-E. For *E* we use the value measured on the largest lattice (which is usually L=128); the statistical errors and finite-size corrections on *E* are less than 5×10^{-4} , and they induce an error less than 0.85% on the predicted ξ_{∞} (less than 0.55% for $\beta \ge 2.2$). The corresponding observed/ predicted ratios are also shown in Fig. 3 (points \Box and \diamond). The "improved" three-loop prediction is extremely flat, and again indicates a limiting value ≈ 0.99 .

Further discussion of the conceptual basis of our analysis can be found in [5]. Details of this work, including an analysis of the susceptibility χ , will appear elsewhere [21].

A.P. would like to thank New York University for hospitality while some of this work was being carried out. These computations were performed on the Cray C-90 at the Pittsburgh Supercomputing Center and on the IBM SP2 cluster at the Cornell Theory Center. The authors' research was supported by NSF Grants No. DMS-9200719 and No. PHY-9520978.

defined by (4.11)–(4.13) of [11]. Note that $\xi^{(2)}$ is well-defined in finite volume as well as in infinite volume; where necessary we write $\xi^{(2)}(L)$ and $\xi^{(2)}_{\infty}$, respectively. In this paper, ξ without a superscript denotes $\xi^{(2)}$.

- [11] S. Caracciolo, R. G. Edwards, A. Pelissetto, and A. D. Sokal, Nucl. Phys. B403, 475 (1993).
- [12] P. Rossi and E. Vicari, Phys. Rev. D 49, 1621 (1994); 49, 6072 (1994); 50, 4718(E) (1994).
- [13] J. Balog, S. Naik, F. Niedermayer, and P. Weisz, Phys. Rev. Lett. 69, 873 (1992).
- [14] The SU(2) principal chiral model is equivalent to the 4-vector model; the 1/N expansion of the latter model, evaluated at N = 4, indicates that $C_{\xi^{(2)}}/C_{\xi^{(exp)}} \approx 0.9992$ [15]. Monte Carlo data on the SU(N) chiral model with N=3, 6, 9, 15, 21, 30 can be found in [12].
- [15] H. Flyvbjerg, Nucl. Phys. B348, 714 (1991); P. Biscari, M. Campostrini, and P. Rossi, Phys. Lett. B 242, 225 (1990); S. Caracciolo and A. Pelissetto (unpublished).
- [16] E. Dagotto and J. B. Kogut, Nucl. Phys. B290[FS20], 451 (1987).
- [17] M. Hasenbusch and S. Meyer, Phys. Rev. Lett. 68, 435 (1992).
- [18] R. R. Horgan and I. T. Drummond, Phys. Lett. B 327, 107 (1994).
- [19] G. Mana, T. Mendes, A. Pelissetto, and A. D. Sokal, in *Lattice* '95, Proceedings of the International Symposium, Melbourne, Australia, edited by T. Kiev *et al.* [Nucl. Phys. B (Proc. Suppl.) **47**, 796 (1996)].
- [20] This is an "equivalent" CPU time; some runs on the smaller lattices were performed on an IBM SP2.
- [21] G. Mana, A. Pelissetto, and A. D. Sokal (unpublished).
- [22] G. Martinelli, G. Parisi, and R. Petronzio, Phys. Lett. 100B, 485 (1981); S. Samuel, O. Martin, and K. Moriarty, *ibid*. 153B, 87 (1985); G. P. Lepage and P. B. Mackenzie, Phys. Rev. D 48, 2250 (1993).