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## Walking signals in $N_f = 8$ QCD on the lattice

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We investigate chiral and conformal properties of the lattice QCD with eight flavors ( $N_f = 8$ ) through meson spectrum using the highly improved staggered quark (HISQ) action. We also compare our results with those of  $N_f = 12$  and  $N_f = 4$  which we study on the same systematics. We find that the decay constant  $F_{\pi}$  of the pseudoscalar meson "pion"  $\pi$  is nonzero, with its mass  $M_{\pi}$  consistent with zero, both in the chiral limit extrapolation of the chiral perturbation theory. We also measure other quantities which we find are in accord with the  $\pi$  data results: The  $\rho$  meson mass is consistent with nonzero in the chiral limit, and so is the chiral condensate, with its value neatly coinciding with that from the Gell-Mann-Oakes-Renner relation in the chiral limit. Thus, our data for the  $N_f = 8$  QCD are consistent with the spontaneously broken chiral symmetry. Remarkably enough, while the  $N_f = 8$  data near the chiral limit are well described by the chiral perturbation theory, those for the relatively large fermion bare mass  $m_f$  away from the chiral limit actually exhibit a finite-size hyperscaling relation, suggesting a large anomalous dimension  $\gamma_m \sim 1$ . This implies that there exists a remnant of the infrared conformality, and suggests that a typical technicolor ("one-family model") as modeled by the  $N_f = 8$  QCD can be a walking technicolor theory having an approximate scale invariance with large anomalous dimension  $\gamma_m \sim 1$ .

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#### I. INTRODUCTION

The origin of mass is the most urgent issue of the particle physics today. Although the LHC has discovered a 125 GeV boson roughly consistent with the standard model (SM) Higgs boson, there still remain many unsolved problems with the SM, which would require physics beyond the SM. One of the candidates for the theory beyond the SM towards that problem is the walking technicolor (WTC) [1] having a large anomalous dimension  $\gamma_m \simeq 1$  and approximate scale invariance due to the almost nonrunning ("walking") coupling [2], which is based on the scaleinvariant gauge dynamics [ladder Schwinger-Dyson (SD) equation [3,4]]. Actually, WTC predicts [1,5] a light scalar Higgs-like composite, technidilaton, a pseudo-Nambu-Goldstone boson of the spontaneously broken approximate scale symmetry, which may be identified with the 125 GeV boson [6].

The walking behavior can in fact be realized in the "large  $N_f$  QCD," QCD with large number of (massless) flavors  $N_f$ , which possesses the Caswell-Banks-Zaks (CBZ) infrared fixed point (IRFP) [7],  $\alpha_* = \alpha_*(N_c, N_f) \times (<\infty)$  of the two-loop beta function, for  $N_f^*(\simeq 8) < N_f < N_f^{(AF)} = 11N_c/2(=16.5)$  in such a way that  $\alpha_* \to 0$  as  $N_f \to N_f^{(AF)}$ , where  $N_f^{(AF)}$  is the maximum number to keep the asymptotic freedom. Because of the CBZ IRFP there exists an approximate scale invariance  $\alpha(\mu) \simeq \alpha_*$  in

the infrared region  $0 < \mu < \Lambda_{\rm QCD}$  ("infrared conformality"), while such a scale symmetry is lost for the ultraviolet region  $\mu > \Lambda_{\rm OCD}$  where the coupling runs as in a usual asymptotically free theory. When  $N_f$  is near  $N_f^*$  so that  $\alpha_*$ is strong enough to trigger the spontaneous chiral symmetry breaking  $(S\chi SB)$ , the exact IRFP would actually be washed out by the dynamical generation of a quark mass  $m_D \neq 0$  through a continuous phase transition ("conformal phase transition" [9]),  $m_D = 0$  ( $\alpha_* < \alpha_{cr}$ , or  $N_f >$  $N_f^{\text{cr}}(>N_f^*)$  to  $m_D \neq 0$  ( $\alpha_* > \alpha_{\text{cr}}$ , or  $(N_f^* <) N_f < N_f^{\text{cr}}$ ), in such a way ("Miransky scaling" [4]) that  $m_D \sim \Lambda_{\rm OCD}$ .  $\exp(-\pi/\sqrt{\alpha_* - \alpha^{cr}}) \ll \Lambda_{\rm OCD}$  for  $\alpha_* \simeq \alpha_{cr} \ (N_f \simeq N_f^{cr})$ , where  $\alpha_{\rm cr}$  is the critical coupling for the S $\chi$ SB and  $N_f^{\rm cr}$ the critical number of flavors such that  $\alpha_*(N_c, N_f^{cr}) = \alpha_{cr}$ . The critical number  $N_f^{\rm cr}$  was estimated as  $N_f^{\rm cr} \simeq 4N_c \simeq 12$ [8] by comparing the two-loop value of the CBZ IRFP with the critical coupling of the ladder SD equation analysis [3]:  $\alpha_*(N_c, N_f^{\rm cr}) = \alpha_{\rm cr}(=\pi/(3C_2) = \pi/4)$ . Now, for  $N_f(< N_f^{\rm cr})$ very close to  $N_f^{\rm cr}$ , the dynamical mass  $m_D(\neq 0)$  could be much smaller than the intrinsic scale  $m_D \ll \Lambda_{\rm OCD}$ , in

 $<sup>^1 \</sup>text{The intrinsic scale } \Lambda_{\text{QCD}}$  at two-loop level is defined as usual by a renormalization-group-invariant scale parameter  $\Lambda_{\text{QCD}} = \mu \cdot \exp{(-\int^{\alpha(\mu)} \frac{d\alpha}{\beta(\alpha)})}$  such that  $\frac{d\Lambda_{\text{QCD}}}{d\mu} = 0$ , where  $\beta(\alpha) \equiv \partial \alpha/\partial(\ln \mu)$  is the two-loop beta function instead of the one-loop one [8].

sharp contrast to the usual QCD where  $m_D = \mathcal{O}(\Lambda_{\rm QCD})$ , so that the approximate conformality  $\alpha(\mu) \simeq \alpha_*$  still remains in the wide infrared region  $m_D < \mu < \Lambda_{\rm QCD}$  as an impact of the would-be IRFP. Such a "remnant of conformality" should appear in low energy quantities. This is the case for the WTC, with the intrinsic scale  $\Lambda_{\rm QCD}$  being identified with the "ultraviolet" cutoff  $\Lambda$  of the WTC usually taken as the extended technicolor (ETC) scale  $\Lambda_{\rm ETC}$ , and will be the focus of our interest in this paper.

Although the above results from the two-loop perturbation combined with the ladder approximation are very suggestive, the relevant dynamics is obviously of nonperturbative nature, we would need fully nonperturbative studies. Among others the lattice simulations developed in the lattice QCD would be the most powerful tool to investigate the walking behavior of the large  $N_f$  QCD. Actually, there were some pioneering works on the large  $N_f$  QCD in somewhat different contexts [10–13], and more recently there have been many lattice studies towards the above problem [14]. The immediate issues are: What is the critical number  $N_f^{cr}$ ? What is the signature of the walking theory on the lattice? In particular, the above two-loop/ ladder studies would suggest that the walking theory if existed might be in between  $N_f = 8$  and  $N_f = 12$ . As to  $N_f = 12$  there have been many analyses including those of ourselves which are consistent with the theory being inside the conformal window [10,11,15-24], although some works prefer the  $S\chi SB$  phase [25,26]. There were also simulations on  $N_f = 10$  [27] consistent with the infrared conformality. We thus are interested in  $N_f = 8$  as a candidate for the walking theory.

Actually, the  $N_f = 8$  is particularly interesting from the model-building point of view [28]: A typical technicolor model is the so-called one-family model (Farhi-Susskind model [29]) which has a one-family of colored and uncolored weak-doublet technifermions (techniquarks and technileptons) corresponding to each family of the SM quarks and leptons. It can embed the technicolor gauge and the gauged three generations of the SM fermions into a single gauge group (ETC) and thus is the most straightforward way to accommodate the technifermions and the SM fermions into a simple scheme to give mass to the SM fermions. Thus, if the  $N_f = 8$  turns out to be a walking theory, it would be a great message for the phenomenology, which is to be tested by the on-going LHC. Actually, the technidilaton [1,5] in the WTC for the onefamily model is consistent with the present LHC data for 125 GeV boson in a ladder analysis [6] and in holographic estimate [6].<sup>2</sup>

If  $N_f = 8$  is a walking theory desired for the WTC, it should be inside the S $\chi$ SB phase  $N_f = 8 < N_f^{\rm cr} \ (m_D \neq 0)$ 

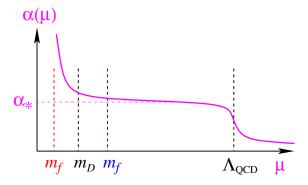


FIG. 1 (color online). Schematic two-loop/ladder picture of the gauge coupling of the massless large  $N_f$  QCD as a walking gauge theory in the S $\chi$ SB phase near the conformal window.  $m_D$  is the dynamical mass of the fermion generated by the S $\chi$ SB. The effects of the bare mass of the fermion  $m_f$  would be qualitatively different depending on the cases: Case 1:  $m_f \ll m_D$  (red dotted line) well described by ChPT, and case 2:  $m_f \gg m_D$  (blue dotted line) well described by the hyper scaling.

and at the same time be close to the phase boundary with the conformal window  $N_f > N_f^{\rm cr}$   $(m_D = 0)$  such that  $m_D \ll \Lambda_{\rm QCD}$ . Now the lattice simulations we are making contain several scale-symmetry breaking parameters, the fermion bare mass  $m_f$  as well as a finite box  $L^3$  and lattice spacing a, which do not exist in the continuum theory we are interested in. Among others the fermion bare mass  $m_f$  obviously distorts the ideal behavior of the breaking of the scale symmetry in a way similar to the continuum theory. Then, disregarding the effects of the lattice parameters L and a for the moment, we may imagine possible effects of the fermion bare mass on the walking coupling of our target of study as in Fig. 1, which is suggested by the two-loop/ladder analysis.

Case 1.  $m_f \ll m_D \ll \Lambda_{\rm QCD}$  (red dotted line in Fig. 1): The chiral perturbation theory should hold in a way similar to the real-life QCD with light quarks.

Case 2.  $m_D \ll m_f \ll \Lambda_{\rm QCD}$  (blue dotted line in Fig. 1): The conformal hyperscaling relation should hold approximately with a large anomalous dimension  $\gamma_m \simeq 1$ .

Actually, the S $\chi$ SB order parameter to be measured on the lattice is not  $m_D$  but would be the decay constant  $F_\pi$  of the Nambu-Goldstone boson  $\pi$  extrapolated to the chiral limit:  $F = F_\pi(m_f = 0)$  which would be expected roughly the same as  $m_D$ :  $m_D = \mathcal{O}(F)$ .

There is a caveat about the approximate hyperscaling relation to be expected in case 2  $(m_D \ll m_f \ll \Lambda_{\rm OCD})$ :

<sup>&</sup>lt;sup>2</sup>As to the immediate questions about the problem with the S, T parameters, see, for example, discussions in Ref. [30].

<sup>&</sup>lt;sup>3</sup>In our simulation we use the parameter region where the effect of the system size is subdominant compared to the mass effect. This strategy is different from the one which is advocated by the authors of Refs. [23,24].

There are two infrared mass parameters  $m_D$  and  $m_f$  which violate the infrared conformality and hence the possible hyperscaling relations for the physical mass quantities measured from the spectrum should not be universal but do depend on both of them in nonuniversal ways, in sharp contrast to the hyperscaling relation in the conformal window where all the mass parameters from the spectra reflect the deformation by the unique infrared scale-violating parameter  $m_f$  in a universal way. In particular, when  $m_f$  is getting close to the region in case 1, where  $\pi$  mass  $M_{\pi}$  and the other quantities such as  $\rho$  mass  $M_{\rho}$  and  $F_{\pi}$  behave qualitatively different towards the chiral limit:  $M_{\pi} \rightarrow 0$  while the others remain nonzero.

To date, some groups carried out lattice studies on 8-flavors, with Wilson fermions [10,11,23,24] and with staggered fermions [12,15,25,26,31–34]. References [10,11,23,24] concluded the  $N_f=8$  is in the conformal window, but Refs. [12,15,25,26,31,32] concluded that the  $N_f=8$  resides on the chiral broken phase. Even if  $N_f=8$  is in the chiral broken phase, it has not been investigated whether the behavior of this system is QCD-like or the walking with the large anomalous mass dimension.

In this paper we study the meson spectrum by simulating the  $N_f=8~\rm QCD$ , based on yet another lattice fermion, the highly improved staggered quark (HISQ) [35], applied to  $N_f=8~\rm for$  the first time. Preliminary reports were given in Ref. [36]. HISQ action improves the behavior towards the continuum limit through the improvement of the flavor symmetry. The salient feature of our collaboration is that we have been investigating  $N_f=4,~8,~12,~16$  on the setting of HISQ action with the same systematics in order to study the  $N_f$  dependence of the physics systematically [21,36]. Thus, our analyses for  $N_f=8~\rm are$  made in comparison with those for other flavors of our group.

We first show the data of the meson spectrum,  $M_{\pi}$  and  $F_{\pi}$ , as well as  $M_{\rho}$  and the chiral condensate  $\langle \psi \psi \rangle$  for  $\beta (\equiv 6/g^2) = 3.8$  on the  $L^3 \times T$  lattice with L = 12-36and T = 16-48, and  $m_f = 0.015-0.16$ . We find the two regions of  $m_f$  having qualitatively different properties:  $m_f = 0.015-0.04$  and  $m_f = 0.05-0.16$ . We analyze the data based on the chiral perturbation theory (ChPT) [37], for small  $m_f$ :  $m_f = 0.015$ –0.04 (roughly corresponding to case 1 in Fig. 1 in the above). We find that the ChPT analysis is self-consistent and find a result consistent with the nonzero value of F and  $M_{\rho}$  and vanishing of  $M_{\pi}$  in the chiral limit extrapolation based on the ChPT (we also estimate the effects of the chiral logarithm). The chiral condensate is also a nonzero value in the chiral limit extrapolation, which neatly coincides with the Gell-Mann-Oakes-Renner (GMOR) relation obtained from the  $\pi$  data in the chiral limit extrapolation.

As to the large  $m_f$  ( $m_f = 0.05$ –0.16) (roughly corresponding to case 2 in Fig. 1), we find the finite-size hyperscaling (FSHS) [38–41] holds in this region, when we take into account mass corrections to the FSHS. Note that such corrections were sizable [21] in the large mass region even for  $N_f = 12$ , which are consistent to be in the conformal window. From the hyperscaling analysis for such a large  $m_f$ , we find a large anomalous mass dimension  $\gamma_m \sim 1$  consistent with that desired by the WTC. This implies that there exists a remnant of the infrared conformality where the spontaneous chiral symmetry breaking (S $\chi$ SB) effects are negligible compared with the mass deformation  $m_f$ . It is the first time that the hyperscaling relation is observed in a theory with S $\chi$ SB.

The  $S_{\chi}SB$  feature of  $N_f=8$  data near the chiral limit is found to be qualitatively similar to those of the  $N_f=4$  case: We actually find  $N_f=4$  data indicate robust signals of the  $S_{\chi}SB$  phase. On the other hand, our  $N_f=4$  data indicate no trace of the hyperscaling relation for the large  $m_f$  region in sharp contrast to  $N_f=8$  data. The  $N_f=8$  result is also contrasted with the  $N_f=12$  where our previous study concluded that the ChPT analysis with our data was not self-consistent, while the FSHS relation held consistently with the infrared conformality.

This suggests that a typical technicolor ("one-family model") as modeled by the  $N_f = 8$  QCD can be a walking technicolor theory having an approximate scale invariance with large anomalous dimension.

This article is organized as follows: Sec. II presents our lattice simulation setup, calculation of observables, analysis method, and the results of the crude analysis of our data. Section III shows the analysis based on the ChPT to show that  $N_f=8$  is actually in the S $\chi$ SB phase. Section IV is to study the remnants of conformality. Section V is devoted to the summary and discussion. Appendices A and B summarize detailed numerical results for  $N_f=8$  and 4, respectively. In Appendix C we estimate chiral log corrections in  $N_f=8$ . We analyze FSHS in an alternative method in Appendix D.

#### II. LATTICE SIMULATION AND THE RESULTS

#### A. Lattice setup

In our simulation, we use the tree-level Symanzik gauge action and HISQ action [35] without the tadpole improvement and the mass correction in the Naik term [42]. It is expected that the flavor symmetry in the staggered fermion and the behavior towards the continuum limit are improved by HISQ improvement. We carry out the simulation by using the standard hybrid Monte-Carlo (HMC) algorithm using MILC code version 7 [43] with some modifications to suit our needs. One of the modifications is the Hasenbush mass preconditioning [44] to reduce the large computational cost of the configuration generation at the smaller  $m_f$ . We measure the mass of the pion  $M_{\pi}$ ,  $\rho$ -meson

 $M_{\rho}$  and the decay constant of the pion  $F_{\pi}$  and the chiral condensate  $\langle \bar{\psi} \psi \rangle$  as the basic observable to explore the large- $N_f$  QCD.

The simulation in the preliminary report [36], which includes the study of the anomalous dimension, for  $N_f = 8$  is carried out at  $\beta (= 6/g^2) = 3.6, 3.7, 3.8, 3.9, 4.0$  for various quark masses and on various lattices,  $L^3 \times T$ , where L is the spatial size and T the temporal size. We need to choose as small value of  $\beta$  as possible to obtain a large enough physical volume to minimize the finite-volume effect. From the global survey mentioned above, we found that  $\beta < 3.8$  is too strong to carry out the HMC simulation with HISQ. Therefore, we choose  $\beta = 3.8$  in this article.

Note that the aspect ratio is kept fixed as T/L = 4/3, in which L = 12, 18, 24, 30, and 36. The boundary condition in the spatial direction is the periodic and the one in the temporal direction is the antiperiodic for fermions. We take more than 700 trajectories for the ensemble with 4–5 steps for saving the configuration. The error analysis is performed with the standard jackknife analysis having the suitable bin size, 40 trajectories. In the following analyses the error of the fit result is estimated from the standard deviation of least squares coefficients. See the details of the simulation parameter in Tables XII, XIII, XIV, XV, and XVI.

We also generate gauge configurations for  $N_f = 4$ . From  $\beta = 3.6$ , 3.7, 3.8 which were investigated in the preliminary study [36], here we focus on  $\beta = 3.7$ , which is appropriate for our purpose, with high accuracy on  $12^3 \times 18$ ,  $16^3 \times 24$ , and  $20^3 \times 30$ . See Appendix B for details.

#### **B.** Calculation of observables

We measure the two-point correlation functions of the staggered bilinear pseudoscalar operator which corresponds to the Nambu-Goldstone (NG) mode associated with the chiral symmetry of the staggered fermions. The corresponding spin-flavor structure is  $(\gamma_5 \otimes \xi_5)$ , denoted by "PS" in Ref. [45]. The random wall source is used for the quark operator for the bilinear, which becomes a noisy estimator of the point bilinear operator with spatial sum at a given time slice  $t_0$ . We combine quark propagators solved with periodic and antiperiodic boundary conditions in the temporal direction (see, e.g., Ref. [46]), which is denoted by "P + AP" in this article. In this well-known technique, the temporal size is effectively doubled, which enables us to have sufficient range for the fitting. Denoting such a  $\pi$ correlator as  $C_{PS}(t)$ , this behaves as the following expression in the staggered fermion with P + AP prescription:

$$C_{\rm PS}(t) = C(e^{-M_{\pi}t} + e^{-M_{\pi}(2T-t)}) + B(-1)^t$$
. (1)

where B is the constant term in the oscillation mode and  $M_{\pi}$  is the mass of NG-pion mode, and C is the amplitude relating to the decay. Here we use

$$\tilde{C}_{PS}(2t) = C_{PS}(2t)/2 + C_{PS}(2t-1)/4 + C_{PS}(2t+1)/4.$$
 (2)

This linear combination kills the constant oscillation mode, which could originate from the single quark line wrapping around the antiperiodic temporal boundary. The mass of NG pion is obtained by the fit of the two-point correlators of  $\tilde{C}_{PS}$  from a random source with double period by a fit function with the fit range  $[t_{\min}, T]$ ,

$$\tilde{C}_{PS}(2t) = \tilde{C}(e^{-M_{\pi}2t} + e^{-M_{\pi}(2T-2t)}),$$
 (3)

where  $2\tilde{C} = C(1 + \cosh(M_{\pi}))$ .

The pseudoscalar decay constant,  $F_{\pi}$ , is obtained through the matrix element of the pseudoscalar operator,

$$F_{\pi} = \frac{m_f}{M_{\pi}^2} \langle 0|P^a(0)|\pi^a; \vec{p}\rangle, \tag{4}$$

by using the partially conserved axial current (PCAC) relation.<sup>4</sup>

We measure  $M_{\rho}$  from the staggered vector meson operator  $(\gamma_i \gamma_4 \otimes \xi_i \xi_4)$ , denoted by PV in Ref. [45]. The asymptotic form of the PV correlator at large t may be written as

$$C_{PV}(t) = C_1(e^{-M_{\rho}t} + e^{-M_{\rho}(2T-t)}) + C_2(-1)^t(e^{-M_{a_1}t} + e^{-M_{a_1}(2T-t)}),$$
 (5)

where  $M_{a_1}$  corresponds to the mass of the axial vector meson which is the parity partner mode of PV mode in the staggered fermion. Since there exists a constant mode due to the wrapping-around effect, we use

$$\tilde{C}_{PV}(2t) = C_{PV}(2t)/2 + C_{PV}(2t-1)/4 + C_{PV}(2t+1)/4.$$
(6)

Therefore,

$$\tilde{C}_{PV}(2t) = \tilde{C}_1(e^{-M_{\rho}2t} + e^{-M_{\rho}(2T - 2t)}) 
+ \tilde{C}_2(e^{-M_{a_1}2t} + e^{-M_{a_1}(2T - 2t)}),$$
(7)

where  $2\tilde{C}_1 = C_1(1 + \cosh{(M_{\rho})})$  and  $2\tilde{C}_2 = C_2(1 - \cosh{(M_{a_1})})$ . Even in the case of  $M_{\rho} \simeq M_{a_1}$  and  $C_1 \simeq C_2$ , we have  $\tilde{C}_1 \gg \tilde{C}_2$  for our typical value of  $M_{\rho}$ . Then Eq. (7) can be approximated to the simple cosh function of the two-point correlators of  $\tilde{C}_{\rm PV}$ :

$$\tilde{C}_{PV}(2t) = \tilde{C}_1(e^{-M_\rho 2t} + e^{-M_\rho (2T - 2t)}),$$
 (8)

and we obtain  $M_{\rho}$ .

Besides these main channels, we study the masses of mesons interpolated from local operators, a non-NG channel  $(\gamma_5 \gamma_4 \otimes \xi_5 \xi_4)$  denoted by "SC," and a vector meson  $(\gamma_i \otimes \xi_i)$  denoted by "VT" in Ref. [45], by which we will

<sup>&</sup>lt;sup>4</sup>We use the convention as  $F_{\pi} = \sqrt{2}f_{\pi}$ , where  $f_{\pi} = 93$  [MeV] in the real-life QCD.

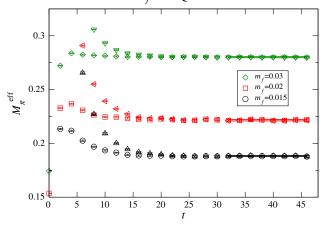


FIG. 2 (color online). Effective masses of PS meson,  $M_{\pi}^{\rm eff}$ , at L=36. Triangles and other symbols denote results from point sink correlators with random wall source and corner wall source, respectively. Fit results with error band obtained from random wall source correlator are also plotted by solid lines.

show that the flavor-symmetry breaking is small in HISQ. These masses are obtained from the corner wall source correlator.

The effective masses are calculated through  $\tilde{C}_{PS}(2t)$  defined in Eq. (2). Figure 2 shows typical examples of PS channel for the largest volume. The horizontal lines show the results of fitting  $\tilde{C}_{PS}(2t)$  with Eq. (3) with  $32 \le 2t \le 48$ , where a plateau is observed. All the fit results are summarized in Tables XII, XIII, XIV, XV, and XVI.

We also calculate the chiral condensate  $\langle \bar{\psi} \, \psi \rangle$  normalized for a single Dirac flavor which can be obtained through

$$\langle \bar{\psi}(x)\psi(x)\rangle = \frac{1}{4}\operatorname{Tr}[D_{\mathrm{HISQ}}^{-1}(x,x)],$$
 (9)

where  $D_{\mathrm{HISQ}}(x,y)$  is the single species (four flavor) staggered Dirac operator for HISQ. Here an average over the space-time x is calculated through a stochastic method.

#### C. Analysis methods

We performed the analysis based on the chiral perturbation theory (ChPT) and the (finite-size) hyperscaling, as explained in the following: If the system is in the spontaneous chiral symmetry broken (S $\chi$ SB) phase, physical quantities in the spectroscopy,  $M_H$  for  $H=\pi,\rho,\ldots$  and  $F_\pi$ , are described by the ChPT. The mass and decay constant of  $\pi$  depend on  $m_f$  up to chiral log as

$$M_{\pi}^{2} = C_{1}^{\pi} m_{f} + C_{2}^{\pi} m_{f}^{2} + \cdots,$$
  

$$F_{\pi} = F + C_{1}^{F} m_{f} + C_{2}^{F} m_{f}^{2} + \cdots,$$
(10)

where F is the value in the chiral limit.

On the other hand, if the theory is in the conformal window,  $M_H$  and  $F_{\pi}$  obey the conformal hyperscaling [47]

 $M_H \propto m_f^{\frac{1}{1+\gamma_*}}, \qquad F_\pi \propto m_f^{\frac{1}{1+\gamma_*}}, \qquad (11)$ 

where  $\gamma_*$  denotes the mass anomalous dimension  $\gamma_m$  at the infrared fixed point and its value is universal for all channels. On the finite volume  $M_H$  and  $F_\pi$  are described by the finite size hyperscaling (FSHS) [38–41] on dimension-less quantities

$$\xi_p \equiv LM_p \quad \text{for } p = \pi \quad \text{or} \quad \rho,$$
 (12)

or

$$\xi_F \equiv LF_{\pi},\tag{13}$$

given as

$$\xi_H = \mathcal{F}_H \left( L m_f^{\frac{1}{1+\gamma_*}} \right), \tag{14}$$

where  $H = \pi$ ,  $\rho$  or F. The function,  $\mathcal{F}_H$ , is a function (unknown *a priori*) of the scaling variable  $X = Lm_f^{\frac{1}{1+\gamma_*}}$ .

#### D. Results

Spectral quantities, such as  $M_{\pi}$ ,  $M_{\rho}$ ,  $F_{\pi}$ ,  $\langle \bar{\psi} \psi \rangle$ , are calculated on the gauge field ensembles for the  $N_f = 8$  QCD at  $\beta = 3.8$ , as described in Sec. II. The  $m_f$  dependence of the results is shown in Fig. 3. Large finite size effect is observed for the smaller  $m_f$  region on L = 12.

The expected good flavor symmetry in HISQ action is actually observed in near degeneracy of PS and SC, and of PV and VT. See Fig. 4.

Before giving the in-depth analyses in the following sections, let us perform some crude analysis here. Spontaneous chiral symmetry breaking leads to nonzero  $F_{\pi}$  and  $M_{\rho}$  while vanishing  $M_{\pi}$  in the chiral limit. Thus, the ratios  $F_{\pi}/M_{\pi}$  and  $M_{\rho}/M_{\pi}$  should diverge in the chiral limit. On the other hand, in the conformal phase the ratios should take a constant value near the chiral limit as implied by the hyperscaling relation in Eq. (11).

Now look at Figs. 5 and 6 which show that the ratio increases monotonically towards the chiral limit, if one takes the largest volume data at each  $M_{\pi}$ . This resembles the  $N_f = 4$  case where  $S_{\chi}SB$  is clearly observed and shows clear contrast against the same plot for  $N_f = 12$  which are consistent with conformality. This strongly suggests that  $N_f = 8$  QCD is in  $S_{\chi}SB$  phase. In order to further study the chiral property of  $N_f = 8$ , we carry out ChPT analysis in the next section.

#### III. CHIRAL PERTURBATION THEORY ANALYSIS

In order to carry out the ChPT analysis, the finite volume effect has to be taken into account. Figure 7 shows the spatial size L dependence of  $F_{\pi}$ ,  $M_{\pi}$ , and  $M_{\rho}$  plotted from the data in Tables XII, XIII, XIV, XV, and XVI. We find that the data on the largest two volumes, at least in this  $m_f$ 

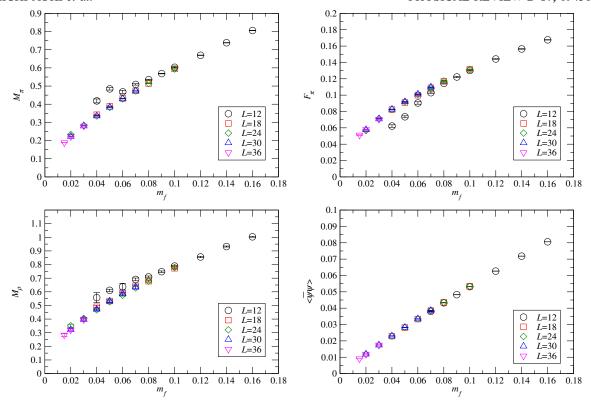


FIG. 3 (color online). Raw data of observables as a function of  $m_f$  for  $M_\pi$  (top left),  $F_\pi$  (top right),  $M_\rho$  (bottom left), and  $\langle \bar{\psi} \psi \rangle$  (bottom right).

range, are consistent with each other. For the lightest  $m_f$ , since there is only one volume data, we cannot study the finite size effect. We, however, find that the  $LM_{\pi}$  in the lightest  $m_f$  is bigger than the one of  $m_f = 0.02$  at L = 30 (see, Table XV) where the finite size effect is negligible. In the following analysis we understand that there is no finite

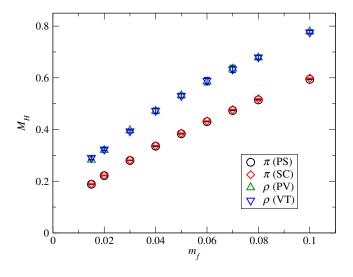


FIG. 4 (color online). Comparisons of  $M_\pi$  and  $M_{\rm SC}$ , and of  $M_{\rho({\rm PV})}$  and  $M_{\rho({\rm VT})}$  as a function of  $m_f$  with largest volume data at each  $m_f$ .

size effect in the lightest  $m_f$ . Therefore, we use the data on the largest lattice at each  $m_f$  and perform the infinite volume ChPT analysis.

#### A. Quadratic fit of $F_{\pi}$

Let us analyze the behavior of  $F_{\pi}$ , towards the chiral limit. Figure 8 shows the result of  $F_{\pi}$  at each  $m_f$ . We perform the quadratic fit for  $F_{\pi}$  by varying the fit range of  $m_f$ . (We will estimate the effect of the chiral log corrections later.) The quadratic fit result of  $F_{\pi}$  is written in Table I. As seen in Fig. 8 and Table I, F is nonzero ( $\sim 0.03$ ). Particularly for the small region,  $0.015 \le m_f \le$ 0.04, the polynomial fit gives the good  $\chi^2/\text{dof}(=0.46)$ . When we include the data at  $m_f = 0.05$ ,  $\chi^2/\text{dof jumps up}$ . Although this jump might be caused by the instability due to small dof = 2, the large  $\chi^2/\text{dof}$  persists for the range with larger masses, thus, with the value of  $\chi^2/\text{dof}$  being more reliable. This suggests that there is a bound, beyond which the ChPT does not describe the data well, and that bound is around  $m_f \leq 0.05$ . With this consideration and the good chiral behavior observed for other quantities for  $m_f = 0.015 - 0.04$ , which we will see below, we chose  $m_f = 0.015 - 0.04$  for the fitting range of all quantities.

For the consistency of the ChPT particularly for the large  $N_f$  QCD, the expansion parameter [48] for the given  $M_{\pi}$  is defined as

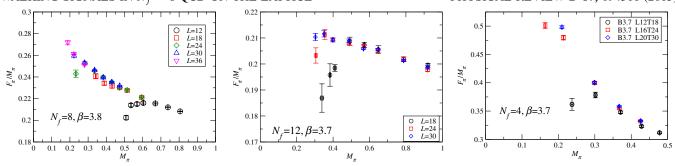


FIG. 5 (color online).  $F_{\pi}/M_{\pi}$  as a function of  $M_{\pi}$  for  $N_f = 8$  (left),  $N_f = 12$  at  $\beta = 3.7$  (center) in Ref. [21], and  $N_f = 4$  at  $\beta = 3.7$  (right).

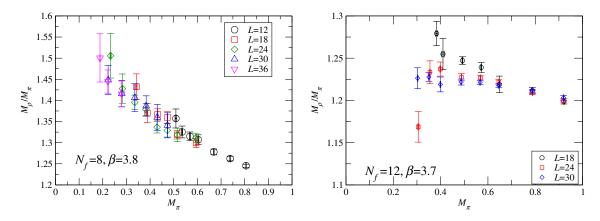


FIG. 6 (color online).  $M_{\rho}/M_{\pi}$  as a function of  $M_{\pi}$  for  $N_f = 8$  (left) and  $N_f = 12$  at  $\beta = 3.7$  (right) in Ref. [21].

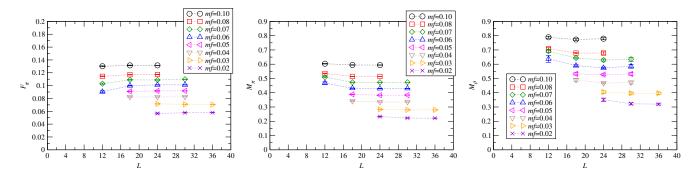


FIG. 7 (color online).  $F_{\pi}$  (left),  $M_{\pi}$  (center), and  $M_{\rho}$  (right) as functions of L.

$$\chi = N_f \left( \frac{M_\pi}{4\pi F/\sqrt{2}} \right)^2, \tag{15}$$

up to chiral log. Effects of the chiral log will be discussed later.

F = 0.0310(13)

(16)

and this quantity is required to satisfy the condition  $\mathcal{X} < 1$ , which, however, could become easily violated when the simulation is made for heavy  $M_{\pi}$  compared to F. We have  $\mathcal{X} = O(1)$  in our smallest  $m_f$ . Thus, the ChPT is barely self-consistent in contrast to the case of  $N_f = 12$  where  $\mathcal{X} \simeq 40$  [21].

The above analysis suggests that our result in  $N_f = 8$  is consistent with  $S\chi SB$  phase with

# B. Quadratic fits of $M_{\rho}$ and $M_{\pi}^2$

Here, we attempt the quadratic fit of  $M_{\rho}$  and  $M_{\pi}^2$  to see whether  $M_{\rho}\neq 0$  and  $M_{\pi}^2=0$  in the chiral limit.

Figure 9 and Table II are the quadratic fit result of  $M_{\rho}$ . The chiral limit value of  $M_{\rho}$  (=  $C_0^{\rho}$ ) is estimated using the fitting range  $0.015 \le m_f \le 0.04$ ,

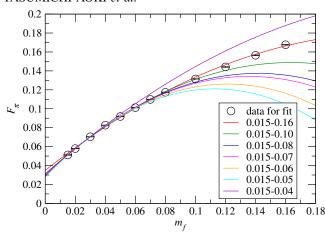


FIG. 8 (color online). Results of quadratic fit of  $F_{\pi}$  for various fit ranges.

$$M_{\rho} = 0.168(32). \tag{17}$$

The left panel of Fig. 10 shows  $M_{\pi}^2$  and the right panel  $M_{\pi}^2/m_f$  as a function of  $m_f$ . The  $M_{\pi}^2/m_f$  goes to constant towards the chiral limit, which is consistent with the leading ChPT behavior. However, the visible slope is observed, indicating that there are higher order corrections. This is in contrast to  $N_f = 4$  shown in Fig. 20. We analyze  $M_{\pi}^2$  by the quadratic fit with the constant term to see whether this constant term becomes zero or not. The result is shown in Fig. 11. In the fitting region  $0.015 \le m_f \le 0.04$  the constant term is consistent with zero as presented in Table III. Therefore the chiral property of  $M_{\rho}$  and  $M_{\pi}$  is also consistent with that of  $S_{\chi}SB$ .

#### C. Chiral condensate

In this subsection, we analyze the chiral condensate, which is an order parameter of  $S\chi SB$ . We perform a direct measurement of the chiral condensate  $\langle \bar{\psi} \psi \rangle = \text{Tr}[D_{\text{HISO}}^{-1}(x,x)]/4$  and compare it with the quantity

$$\Sigma \equiv \frac{F_{\pi}^2 M_{\pi}^2}{4m_f},\tag{18}$$

which, in the chiral limit, should coincide with the chiral condensate through the Gell-Mann-Oakes-Renner

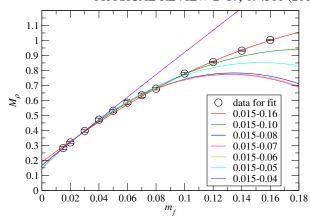


FIG. 9 (color online). Results of quadratic fit of  $M_{\rho}$  for various fit ranges.

(GMOR) relation. Figure 12 shows the  $\langle \bar{\psi} \psi \rangle$  and  $\Sigma$  for each  $m_f$ . We carry out the quadratic fits for each quantity, whose results are summarized in Table IV and shown in Fig. 13. The chiral extrapolations for  $\langle \bar{\psi} \psi \rangle$  and  $\Sigma$  give good values of  $\chi^2/\text{dof}$  only in the small  $m_f$  region  $0.015 \leq m_f \leq 0.04$ , though the dof is too small. Both results in the chiral limit are nonzero, and are consistent with each other, see Fig. 14:

$$\langle \bar{\psi} \psi \rangle |_{m_f \to 0} = 0.00052(5), \qquad \Sigma |_{m_f \to 0} = 0.00059(13).$$
(19)

We also estimate the chiral condensate in the chiral limit by multiplying F in Eq. (16) with the value of  $M_{\pi}^2/m_f$  in the chiral limit obtained from the linear fit in Table IV:

$$F^2 \cdot \left(\frac{M_\pi^2}{4m_f}\right) \bigg|_{m_f \to 0} = 0.00050(3),$$
 (20)

which is consistent with those from the direct and indirect measurements.

From the analyses up to chiral log of all the observables,  $F_{\pi}$ ,  $M_{\pi}$ ,  $M_{\rho}$  and the chiral condensate, we find that the chiral property of  $N_f = 8$  QCD is consistent with that of  $S_{\chi}SB$ .

TABLE I. Results of chiral fit of  $F_{\pi}$  with  $F_{\pi} = F + C_1 m_f + C_2 m_f^2$  for various fit ranges.

Fit range $(m_f)$	F	$X(m_f^{\min} = 0.015)$	$X(m_f = m_{\text{max}})$	$\chi^2/\text{dof}$	dof
0.015-0.04	0.0310(13)	3.74	11.80	0.46	1
0.015-0.05	0.0278(8)	4.64	19.28	5.56	2
0.015-0.06	0.0284(6)	4.44	23.2	4.09	3
0.015-0.07	0.0293(5)	4.18	26.5	4.46	4
0.015-0.08	0.0296(4)	4.10	30.6	4.06	5
0.015-0.10	0.0311(3)	3.70	37.0	7.85	6
0.015-0.16	0.0349(2)	2.94	54.0	34.2	9

WALKING SIGNALS IN  $N_f=8$  QCD ON THE LATTICE

TABLE II. Chiral fit of  $M_{\rho}$  with  $M_{\rho}=C_0^{\rho}+C_1^{\rho}m_f+C_2^{\rho}m_f^2$  for various fit ranges.

Fit range $(m_f)$	$C_0^{ ho}$	$\chi^2/\mathrm{dof}$	dof
0.015-0.04	0.168(32)	0.0017	1
0.015-0.05	0.149(33)	0.098	2
0.015-0.06	0.145(25)	0.084	3
0.015-0.07	0.144(20)	0.063	4
0.015-0.08	0.146(16)	0.052	5
0.015-0.10	0.164(12)	0.57	6
0.015-0.16	0.189(7)	1.48	9

#### D. Chiral log corrections

So far we have not included the logarithmic correction in the chiral fits. Here we estimate such effects as systematic errors on our previous results.

The logarithmic  $m_f$  dependence is predicted by the next leading order (NLO) ChPT for both the  $M_{\pi}^2/m_f$  and  $F_{\pi}$  [37], whose formulas are given by

$$\frac{M_{\pi}^{2}}{m_{f}} = 2B\left(1 + \frac{x}{N_{f}}\log(x) + c_{3}x\right)$$
 (21)

$$F_{\pi} = F\left(1 - \frac{N_f x}{2} \log(x) + c_4 x\right), \tag{22}$$

where the expansion parameter is denoted by  $x = 4Bm_f/(4\pi F)^2$ , and B, F,  $c_3$ , and  $c_4$  are the low energy constants. Our data do not have such logarithmic dependence even in the lightest  $m_f$  region as shown in the previous subsections. Actually, such a fit leads to a large  $\chi^2$ . This is due to the fact that our  $m_f$  is much heavier than the region where the NLO ChPT is applicable. The log correction of the  $F_{\pi}$ , however, is enhanced by the  $N_f$  [Eq. (22)], so that the F might be largely affected by this correction, especially in this large  $N_f$  theory. Thus, we attempt to estimate the size of the correction by matching our polynomial fit results to the NLO ChPT at  $m_f$  such that

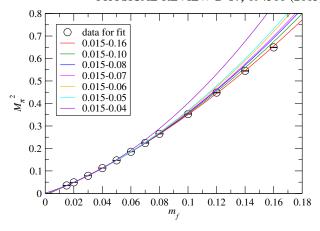
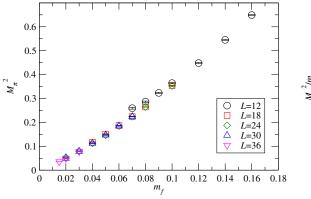


FIG. 11 (color online). Quadratic fit of  $M_{\pi}^2$  for various fit ranges.

X=1, with X defined in Eq. (15) where F should read the reestimated one in this analysis. The details of the analysis are explained in Appendix C. A reasonable value of the  $X \leq 1$  is realized only in the region,  $m_f \leq 0.002$ , much lighter than the  $m_f$  used in our simulation. From the analysis we find that the log correction reduces the value of F by about 30% from the result with quadratic fit.

The other low energy constants including B are obtained simultaneously. The log correction of the chiral condensate is estimated from the GMOR relation,  $\langle \bar{\psi} \psi \rangle |_{m_f \to 0} = BF^2/2$ , where the values of F and B estimated in this analysis are used. We find that the chiral condensate is reduced by roughly half from the result with quadratic fit by the log correction.

Apart from the log correction, we also estimate the systematic error from other sources. While we adopted the quadratic chiral fits for F and  $\langle \bar{\psi} \psi \rangle |_{m_f \to 0}$ , linear fits work with reasonable  $\chi^2$  with the same fitting range. The differences are counted as systematic errors. For the chiral condensate, the largest difference from the result with the direct measurement to one of the indirect measurements is counted as a systematic error.



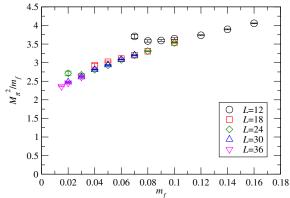


FIG. 10 (color online).  $M_{\pi}^2$  (left) and  $M_{\pi}^2/m_f$  (right) as functions of  $m_f$ .

TABLE III. Chiral fit results for  $M_{\pi}^2$  with  $M_{\pi}^2 = C_0^{\pi} + C_0^{\pi} m_f + C_0^{\pi} m_f^2$  for various fit ranges.

Fit range $(m_f)$	$C_0^{\pi}$	$\chi^2/\mathrm{dof}$	dof
0.015-0.04	0.0016(13)	1.21	1
0.015-0.05	-0.0017(9)	5.90	2
0.015-0.06	-0.0022(6)	4.18	3
0.015-0.07	-0.0032(5)	5.00	4
0.015-0.08	-0.0037(5)	5.44	5
0.015-0.10	-0.0049(4)	7.28	6
0.015-0.16	-0.0071(3)	14.8	9

The results for the decay constant and the chiral condensate at the chiral limit in this work are

$$F = 0.031(1) \binom{+2}{-10},\tag{23}$$

$$\langle \bar{\psi} \psi \rangle |_{m_f \to 0} = 0.00052(5) \binom{+8}{-29},$$
 (24)

where the first and second errors are statistical and systematic ones, respectively. The lower systematic errors are coming from the log corrections, while the upper ones from the others.

It would be useful to estimate physical quantities in units of the F, because in the technicolor model the F is related to the weak scale,

$$\sqrt{N_d}F/\sqrt{2} = 246 \text{ GeV}, \tag{25}$$

where  $N_d$  is the number of the fermion weak doublets as  $1 \le N_d \le N_f/2$ . From our result, the ratio  $M_\rho/F$  in the chiral limit is given as

$$\frac{M_{\rho}}{F/\sqrt{2}} = 7.7(1.5) \binom{+3.8}{-0.4},\tag{26}$$

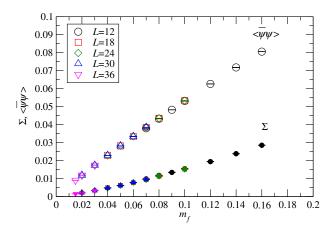


FIG. 12 (color online).  $\langle \bar{\psi} \psi \rangle$  [Eq. (9)] and  $\Sigma$  [Eq. (18)] as a function of  $m_f$ . The open symbol represents  $\langle \bar{\psi} \psi \rangle$  and the filled symbol is  $\Sigma$ .

where the  $M_{\rho}$  in the chiral limit is the result of the quadratic fit in Eq. (17).

In this analysis we observe the large corrections of the chiral log term in ChPT. In order to reduce the systematic error of the chiral extrapolation and to obtain more accurate predictions in this theory, we will need simulations at the smaller  $m_f$  region on larger volumes.

#### IV. STUDY OF REMNANTS OF CONFORMALITY

In the previous section we showed that the  $N_f = 8$  theory is in the  $S\chi SB$  phase. However, if this theory is near the conformal phase boundary, it is expected that some remnants of the conformal symmetry appear in physical quantities.

Here we start with an analysis of  $F_{\pi}$  from a different point of view. In the conformal phase the  $F_{\pi}$  obeys the hyperscaling relation in the infinite volume, Eq. (11). We perform the power fit  $F_{\pi} = C_1 m_f^{1/(1+\gamma)}$  with various  $m_f$  ranges, where  $C_1$  and  $\gamma$  are free parameters. The numerical results of the power fit are summarized in Table V.

The power fit does not work in the lightest  $m_f$  region,  $0.015 \le m_f \le 0.04$ , in which the  $F_\pi$  is consistent with ChPT analysis and the F is nonzero as presented in the previous section. On the other hand, it is remarkable that the fit results in the mass range,  $m_f \ge 0.05$ , are consistent with the power behavior, the same way as the hyperscaling relation. Furthermore the estimated  $\gamma$  is stable in the larger mass region (see the bottom part of Table V), the property expected from hyperscaling. This suggests that, although  $N_f = 8$  QCD is in the S $\chi$ SB phase, there exists a remnant of the conformality. Therefore, in this section, we will carry out further in depth analysis, which employs the hyperscaling test on the finite volume for  $F_\pi$  as well as  $M_\pi$  and  $M_\rho$ , to investigate whether the remnant of the conformality really persists.

#### A. Finite size hyperscaling test

If the system is in the conformal window, the data on a finite volume is in good agreement with the finite size hyperscaling (FSHS) having a universal value of  $\gamma = \gamma_*$  at IRFP for observables as given in Eq. (14). In general our data of  $N_f = 8$  cannot satisfy the FSHS with universal  $\gamma$  in the whole range of  $m_f$ , because we showed that the theory is in the S $\chi$ SB phase as analyzed in Sec. III. However, because of the power behavior in the middle range of the fermion mass as mentioned in the above, we carry out the FSHS test in our data to find a remnant of the conformality.

For this test, we plot the observables,  $\xi_F$  [Eq. (13)],  $\xi_\pi$ , and  $\xi_\rho$  [Eq. (12)], as functions of  $X = L m_f^{1/(1+\gamma)}$  with changing the value of  $\gamma$ . Figures 15–17 are the results of the FSHS test of  $\xi_F$ ,  $\xi_\pi$ , and  $\xi_\rho$  for various  $\gamma$ 's: The data are aligned (collapsing) at around  $\gamma = 1.0$ , 0.6, and 0.8, respectively. The optimal values of  $\gamma$  for the observables

TABLE IV. Chiral condensate in the chiral limit: The quadratic fit result of  $\langle \bar{\psi} \psi \rangle$  and  $\Sigma$  in various fit ranges.  $\langle \bar{\psi} \psi \rangle = C_0^{\langle \bar{\psi} \psi \rangle} + C^{\langle \bar{\psi} \psi \rangle} m_f + C_2^{\langle \bar{\psi} \psi \rangle} m_f^2$ .  $\Sigma = C_0^{\Sigma} + C_1^{\Sigma} m_f + C_2^{\Sigma} m_f^2$ . The linear fit of  $M_{\pi}^2/m_f = C_0^{(M_{\pi}^2/m_f)} + C_1 m_f$  yields the combination  $F^2 M_{\pi}^2/(4m_f) \to F^2 C_0^{(M_{\pi}^2/m_f)}/4$  in the chiral limit.

Fit range	(	$\langle \bar{\psi} \psi \rangle$		(	$C_0^{\Sigma}$		C	$(M_{\pi}^2/m_f)$		
$(m_f)$	Value	$\chi^2/\text{dof}$	dof	Value	$\chi^2/\text{dof}$	dof	Value	$\chi^2/\text{dof}$	dof	$F^2C_0^{(M_\pi^2/m_f)}/4$
0.015-0.04	0.00052(5)	2.65	1	0.00059(13)	1.11	1	2.087(18)	1.34	2	0.00050(3)
0.015-0.05	0.00037(3)	11.5	2	0.00015(9)	11.5	2	2.126(14)	5.22	3	0.00041(17)
0.015-0.06	0.00037(2)	7.70	3	0.00007(7)	8.12	3	2.151(11)	6.07	4	0.00043(13)
0.015-0.07	0.00039(2)	6.51	4	0.00002(6)	6.56	4	2.186(10)	11.4	5	0.00047(11)
0.015-0.08	0.00041(2)	6.23	5	-0.00003(6)	6.22	5	2.204(9)	14.2	6	0.00048(9)
0.015-0.10	0.00041(2)	5.19	6	-0.00013(4)	6.75	6				
0.015-0.16	0.00056(1)	18.9	9	-0.00026(3)	7.19	9				

are not universal in this estimate, in contrast to  $N_f = 12$ , where the alignments was observed with almost universal  $\gamma$  [21]. It is also noted the existence of alignment for each observable is in contrast to  $N_f = 4$ , where no alignment is observed (see Appendix B).

Since Figs. 15–17 show the good linear behavior, we carry out a linear fit as the leading approximation of FSHS,

$$\xi_H = C_0^H + C_1^H X, \tag{27}$$

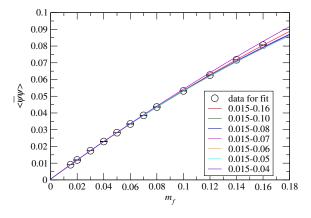
for each observable. This formula becomes the hyperscaling, Eq. (11) in the infinite volume limit. In Sec. III we saw the ChPT fit worked well for the smallest mass region  $m_f \leq 0.04$  for all the observables. On the other hand, we already showed the powerlike behavior of the  $F_{\pi}$  for larger masses  $m_f \geq 0.05$ . Thus, we restrict ourselves to fit the data in  $m_f \geq 0.05$  in this analysis. To have good linearity we restrict the data in the larger  $\xi_{\pi}$  region,  $\xi_{\pi} \geq 8$ .

Panels in Fig. 18 are the fit result of FSHS for  $\xi_{\pi}$ ,  $\xi_{F}$ , and  $\xi_{\rho}$  from the left to the right. The fitting result is given in Table VI, which is consistent with the  $P(\gamma)$  analysis that does not assume the functional form of fitting given in Appendix D. In Fig. 18 data included in the fit are shown as filled symbols, while those with open symbols are not

included. The figures show the linear fit works well for  $\xi_{\rho}$  ( $\chi^2/\text{dof} = 0.66$ ) and  $\xi_F$  ( $\chi^2/\text{dof} = 0.73$ ), while the fit for  $\xi_{\pi}$  has  $\chi^2/\text{dof} = 2.52$ .

The larger  $\chi^2/\text{dof}$  of the  $\xi_{\pi}$  fit might be caused by corrections which are not explained by the simple fit form in Eq. (27). To check the existence of the correction, we fit the data of  $\xi_{\pi}$  only on two volumes, and slide the range of the volumes to investigate the fit range dependence of the  $\gamma$ . The resulting  $\chi^2/\text{dof}$ , tabulated in Table VII, is better than the above fit. The results seem to have a tendency to decease the  $\gamma$  as the volume decreased. The maximum and minimum results deviate from each other by more than 2 standard deviations, and they also differ from the result using the four volumes tabulated in Table VI. This tendency would suggest that there are corrections to the leading behavior of the FSHS in Eq. (27), but it is not clear that this tendency comes from only a finite volume effect, because the range of the  $m_f$  is also changed as the volume. On the other hand, the results for the  $\xi_F$  and  $\xi_\rho$  in Table VII are consistent with each result tabulated in Table VI, so that we do not expect that there are significant corrections in these data.

We will discuss the types of the corrections of Eq. (27) in the next subsection.



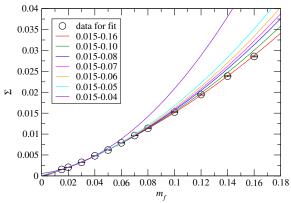
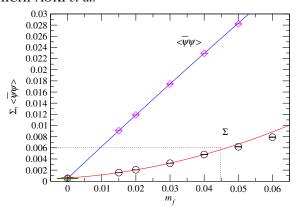


FIG. 13 (color online). Quadratic fits of  $\langle \bar{\psi} \psi \rangle$  (left) and  $\Sigma$  (right).



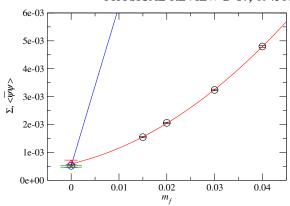


FIG. 14 (color online).  $\Sigma$  and  $\langle \bar{\psi} \psi \rangle$  (left panel) as a function of  $m_f$ . The small region,  $0 \le m_f \le 0.045$  and  $0 \le \Sigma$ ,  $\langle \bar{\psi} \psi \rangle \le 0.0006$ , in the left panel is enlarged to the right panel. The quadratic fit curves by using the data in  $0.015 \le m_f \le 0.04$  are shown. The green symbol is the value in Eq. (20).

#### B. FSHS fits with the correction term

Since  $N_f=8$  theory is in S $\chi$ SB phase, FSHS cannot become accurate by approaching to the chiral limit, which is in contrast to the  $N_f=12$  where FSHS does [21]. Therefore FSHS is only expected for the larger mass region, where mass corrections may not be negligible. In fact, in the last subsection the decreasing tendency of the  $\gamma(M_\pi)$  depending on the fit range is seen, which might suggest that there are corrections in the simple FSHS form in Eq. (27), To include mass corrections we assume the same fitting forms as in the  $N_f=12$  case [21] as

$$\xi_H = C_0^H + C_1^H X + C_2^H L m_f^{\alpha}. \tag{28}$$

TABLE V. Power fit results of  $F_{\pi}$  for various fit ranges, using  $F_{\pi} = C_1 m_f^{1/(1+\gamma)}$ . The top part of the table shows the results for the ranges with minimum mass set to the lightest,  $m_f = 0.015$ , while the bottom does those with maximum mass being the heaviest  $m_f = 0.16$ .

Fit range $(m_f)$	$C_1$	γ	$\chi^2/\text{dof}$
0.015-0.04	0.415(7)	0.988(19)	14.8
0.015-0.05	0.414(5)	0.991(15)	9.84
0.015-0.06	0.418(4)	0.979(12)	7.88
0.015-0.07	0.424(3)	0.963(9)	7.35
0.015-0.08	0.425(3)	0.961(8)	6.15
0.015-0.10	0.426(2)	0.958(7)	5.31
0.015-0.16	0.428(1)	0.952(4)	3.98
0.02-0.16	0.429(1)	0.947(4)	2.22
0.03-0.16	0.431(1)	0.942(5)	1.94
0.04-0.16	0.429(2)	0.950(10)	1.23
0.05-0.16	0.431(2)	0.941(7)	0.66
0.06-0.16	0.429(2)	0.948(9)	0.44
0.07-0.16	0.429(3)	0.950(10)	0.52
0.08-0.16	0.431(3)	0.939(14)	0.20
0.10-0.16	0.432(4)	0.934(19)	0.23

Since it is hard to determine the exponent  $\alpha$  of the correction term when the fit is performed for each observable individually, we fix it in our analysis. Among various choices of the  $\alpha$ , we take two values:  $\alpha=1$  and 2. The first choice  $\alpha=1$  is regarded as an  $m_f$  correction in the heavy region, and the second one  $\alpha=2$  may be identified as a  $\mathcal{O}(a^2)$  discretization effect.

Using the fit assumptions we fit each observable with the same data region as in the last subsection,  $m_f \ge 0.05$  and  $\xi_{\pi} \geq 8$ . The results are tabulated in Table VIII. The fit results with both  $\alpha = 1$  and 2 of the  $\xi_{\pi}$  show the correction term actually takes effect  $(C_2^{\pi} \neq 0)$ , with reasonable  $\chi^2/\text{dof}$ . Because of the large correction, the  $\gamma$  of the  $\xi_{\pi}$ is largely changed from the one without the correction term in Table VI, especially in the  $\alpha = 1$  case, and the value becomes closer to the ones from the other observables. On the other hand, for the  $\xi_F$  and  $\xi_\rho$  fits, it is found that the correction is negligible, and the resulting  $\gamma$ 's are consistent with the ones without the correction, presented in Table VI, as expected in the analyses in the last subsection. While in the  $\alpha = 1$  case, we obtain reasonable consistency of the  $\gamma$ from the three observables within less than 2 standard deviations, we cannot exclude the  $\alpha = 2$  fit. Thus, the above analyses would suggest  $\gamma = 0.62-0.97$  depending on the observables and also the form of the correction term.

Since we observed that the values of  $\gamma$  with Eq. (28) for all the observables become closer to each other than those without the correction terms, it might be possible to obtain a common value of the  $\gamma$  from all the observables using the fit including the correction. Thus, we perform a simultaneous fit using all the observables  $M_{\pi}$ ,  $F_{\pi}$ , and  $M_{\rho}$  with a common  $\gamma$ . For simplicity, we assume the absence of the statistical correlations between each data of  $M_{\pi}$ ,  $F_{\pi}$ , and  $M_{\rho}$ . In the fit we do not fix the value of the  $\alpha$ , and treat it as a free parameter. It is expected that the corrections are small in the  $\xi_F$  and  $\xi_{\rho}$ , so that we first carry out a fit

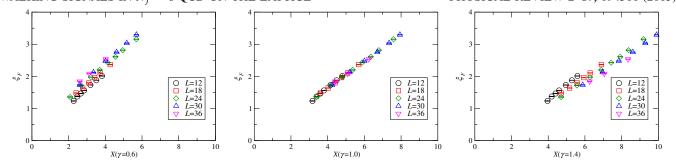


FIG. 15 (color online).  $\xi_F$  plotted as functions of X with  $\gamma = 0.6$  (left), 1.0 (center), and 1.4 (right) for the FSHS test.

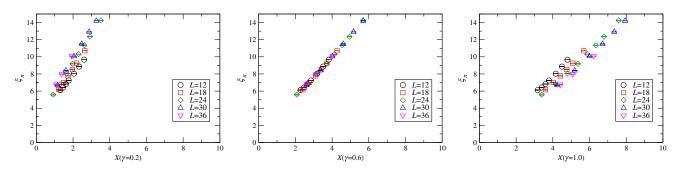


FIG. 16 (color online).  $\xi_{\pi}$  plotted as functions of X with  $\gamma = 0.2$  (left), 0.6 (center), and 1.0 (right) for the FSHS test.

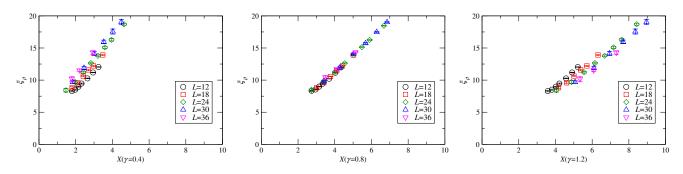


FIG. 17 (color online).  $\xi_{\rho}$  plotted as functions of X with  $\gamma = 0.4$  (left), 0.8 (center), and 1.2 (right) for the FSHS test.

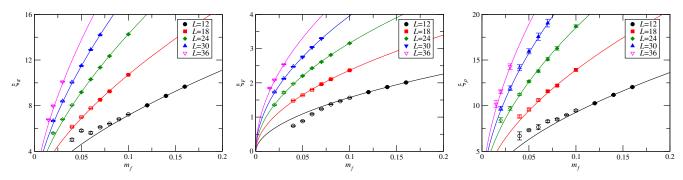


FIG. 18 (color online). Linear fits for the FSHS of  $M_\pi$  (left),  $F_\pi$  (center), and  $M_\rho$  (right). The filled symbols are included in the fit, but the open symbols are omitted. The fitted region is  $m_f \ge 0.05$  and  $\xi_\pi \ge 8$ .

TABLE VI. The  $\gamma$  fitted by the linear ansatz. The fitted region is  $m_f \ge 0.05$  and  $\xi_\pi \ge 8$ .

	γ	$C_0^H$	$C_1^H$	$\chi^2/\mathrm{dof}$
$\xi_{\pi}$	0.5668(26)	0.049(22)	2.57766(99)	2.52
${m \xi}_F$	0.9279(79)	-0.17(10)	0.4372(38)	0.73
$\xi_ ho$	0.798(20)	0.04(19)	2.779(69)	0.66

TABLE VII. The  $\gamma$  fitted by the linear ansatz using the data on two volumes.

	${\xi}_{\pi}$		${m \xi}_F$	,	${m \xi}_{ ho}$	
L	γ	$\chi^2/\text{dof}$	γ	$\chi^2/\text{dof}$	γ	$\chi^2/\text{dof}$
(30,24)	0.5864(61)	1.09	0.948(18)	1.19	0.84(11)	0.62
(24,18)	0.5720(88)	0.66	0.934(23)	0.88	0.765(58)	1.25
(18,12)	0.5509(54)	0.49	0.924(12)	0.15	0.809(28)	1.00

TABLE VIII. FSHS fit with a correction term. The fit function:  $\xi = C_0^H + C_1^H X + C_2^H L m_f^{\alpha}$ . The fitted region is  $m_f \ge 0.05$  and  $\mathcal{E}_- \ge 8$ .

$\alpha = 1$	γ	$C_0^H$	$C_1^H$	$C_2^H$	$\chi^2/\text{dof}$
$\xi_{\pi}$	0.791(57)	-0.004(25)	1.74(14)	1.12(20)	0.66
$\xi_F$	0.965(91)	-0.016(11)	0.419(44)	0.026(65)	0.74
$\xi_{ ho}$	0.80(25)	0.003(190)	2.78(99)	-0.01(1.30)	0.73
$\alpha = 2$	2/	$C^H$	$C^H$	$C^H$	$v^2/dof$

$\alpha = 2$	γ	$C_0^H$	$C_1^H$	$C_2^H$	$\chi^2/\text{dof}$
$\xi_{\pi}$	0.620(12)	-0.001(25)	2.421(35)	0.98(21)	0.74
${m \xi}_F$	0.941(30)	-0.016(10)	0.432(11)	0.030(72)	0.74
$\xi_ ho$	0.792(83)	0.001(190)	2.80(23)	-0.1(1.2)	0.73

omitting the correction term in the  $\xi_F$ . The result is summarized in Table IX. This fit works well, and gives a reasonable value of the  $\chi^2/\text{dof}$ . The resulting  $\alpha$  is close to unity. A similar value of  $\alpha$  is also obtained from a fit without the correction term in the  $\xi_\rho$  as shown in Table X. This means that the exponent of the correction term is close

TABLE IX. Simultaneous FSHS fit with a correction term,  $\xi = C_0^H + C_1^H X + C_2^H L m_f^{\alpha}$ , where  $\alpha$  is free parameter, but  $C_2^F = 0$ . The fitted region is  $m_f \ge 0.05$  and  $\xi_\pi \ge 8$ . Degrees of freedom are equal to 32.

$\overline{\gamma}$		α	$\chi^2/\mathrm{dof}$
0.9292(82)		0.879(53)	
	$C_0^H$	$C_1^H$	$C_2^H$
$\xi_{\pi}$	-0.004(25)	1.290(98)	1.538(39)
$oldsymbol{\xi}_F$	-0.015(10)	0.4366(38)	• • •
$\dot{\xi}_{ ho}$	0.01(19)	2.280(64)	0.61(10)

TABLE X. Simultaneous FSHS fit with a correction term,  $\xi = C_0^H + C_1^H X + C_2^H L m_f^{\alpha}$ , where  $\alpha$  is free parameter, but  $C_2^{\rho} = 0$ . The fitted region is  $m_f \ge 0.05$  and  $\xi_{\pi} \ge 8$ . Degrees of freedom are equal to 32.

γ		α	$\chi^2/\mathrm{dof}$
0.807(18)		0.949(74)	0.77
	$C_0^H$	$C_1^H$	$C_2^H$
$\xi_{\pi}$	-0.001(25)	1.65(11)	1.174(66)
${m \xi}_F$	-0.011(10)	0.516(15)	-0.107(19)
$\xi_{ ho}$	0.04(18)	2.754(63)	• • •

to unity in our data, while  $\gamma$ 's from the two fits are different from each other. The difference is regarded as the ambiguity in this estimate. It is also possible to carry out a simultaneous fit without the corrections in both the  $\xi_F$  and  $\xi_\rho$ , and fits with the correction terms for all the observables using the fixed  $\alpha=1$  and  $\alpha=(3-2\gamma)/(1+\gamma)$ , because our data prefer  $\alpha\sim 1$  in the above fits. Note that the last one is inspired by the analytic expression of the solution of the Schwinger-Dyson equation [49]. Figure 19 shows the fit result with  $\alpha=1$  as a typical result of the simultaneous fit. These results are shown in Table XI and their  $\gamma$ 's agree

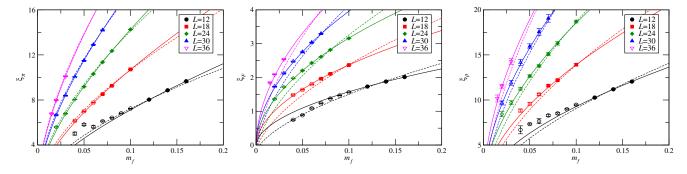


FIG. 19 (color online). Simultaneous FSHS fit in  $\xi_{\pi}$  (left),  $\xi_{F}$  (center), and  $\xi_{\rho}$  (right) with  $\alpha=1$ . The filled symbols are included in the fit, but the open symbols are omitted. The fitted region is  $m_{f} \geq 0.05$  and  $\xi_{\pi} \geq 8$ . The solid curve is the fit result. For a comparison, the simultaneous fit result without correction terms is also plotted by the dashed curve, whose  $\chi^{2}/\text{dof} = 83$ .

TABLE XI. Simultaneous FSHS fit with a correction term,  $\xi = C_0^H + C_1^H X + C_2^H L m_f^{\alpha}$  using several choices of  $\alpha$ . The fitted region is  $m_f \ge 0.05$  and  $\xi_{\pi} \ge 8$ .

$\alpha = 0.889(55)$	$C_0^H$	$C_1^H$	$C_2^H$
$\xi_{\pi}$	-0.005(25)	1.338(96)	1.494(37)
$\xi_F$	-0.0275(98)	0.4435(36)	• • •
$\xi_{ ho}$	0.53(16)	2.476(39)	• • •
	$\gamma = 0.9130(76), \chi^2/\text{dot}$	f = 1.73, dof = 33	
$\alpha = 1$ fixed	$C_0^H$	$C_1^H$	$C_2^H$
$\xi_{\pi}$	-0.014(24)	1.61(10)	1.31(15)
$\xi_F$	-0.012(10)	0.484(30)	-0.068(44)
${m \xi}_{ ho}$	0.01(19)	2.60(17)	0.25(24)
	$\gamma = 0.874(25), \chi^2/\text{dof}$	= 0.75, dof = 32	
$\alpha = \frac{3-2\gamma}{1+\gamma}$ fixed	$C_0^H$	$C_1^H$	$C_2^H$
$\xi_{\pi}$	0.020(24)	1.52(39)	1.17(35)
$\xi_F$	-0.011(10)	0.572(34)	-0.158(52)
$\xi_ ho$	0.03(19)	2.91(30)	-0.15(36)
<i>,</i>	$\gamma = 0.775(56), \chi^2/\text{dof}$	= 0.93, dof = 32	

within the above ambiguity. Under the assumption that all the observables give a universal  $\gamma$ , we estimate  $\gamma = 0.78$ –0.93.

It is noted that a simultaneous fit including the lighter mass with  $m_f \ge 0.015$  in  $\xi_\pi \ge 6.8$  fails with a large  $\chi^2/\text{dof} = 3.5$  even if the mass correction is included. This is because the chiral property is dictated by  $S\chi SB$  and should not be consistent with universal hyperscaling near the chiral limit.

To summarize, using the fits with the correction term, we estimated the value of  $\gamma$  from the three observables, and obtain  $\gamma=0.62$ –0.97 which depends on the observables and the correction term in the fit form. Furthermore, we carry out simultaneous FSHS fits with the correction term, since a universal  $\gamma$  would be expected if the theory is very close to the conformal phase boundary even in the S $\chi$ SB phase. The resulting  $\gamma$  in the simultaneous fits reads 0.78–0.93. These estimated  $\gamma$ 's would be identified as the mass anomalous dimension in the walking regime.

#### V. SUMMARY AND DISCUSSION

In search for a candidate for the walking technicolor, we have investigated meson spectrum of  $N_f = 8$  QCD by the lattice simulations based on the HISQ action for  $\beta = 6/g^2 = 3.8$ , and for the fermion bare mass range  $m_f = 0.015-0.16$  depending on the volume size  $L^3 \times T$  with (L, T) = (12, 16), (18, 24), (24, 32), (30, 40), (36, 48).

We found that the data of  $F_{\pi}$ ,  $M_{\pi}$  are consistent with the  $S\chi SB$  well described by the ChPT, suggesting that  $F \equiv F_{\pi}(m_f \to 0) \neq 0$ , and  $M_{\pi}(m_f \to 0) = 0$ , and  $M_{\rho}$  is also nonvanishing  $M_{\rho}(m_f \to 0) \neq 0$  in the chiral limit extrapolation. the  $\rho$  mass in units of the  $\pi$  decay constant was

determined and shown in Eq. (26). We further found that the chiral condensate  $\langle \bar{\psi} \psi \rangle$  also has a nonzero value in the chiral limit, which nicely coincides with those from the GMOR relation in that limit. In these analysis we used  $0.015 \leq m_f \leq 0.04$ .

The salient feature of our collaboration is that we have been investigating  $N_f = 4, 8, 12, 16$  on the setting of HISQ action with the same systematics in order to study the  $N_f$  dependence of the physics systematically [21,36]. Thus, our analyses for  $N_f = 8$  are made in comparison with those for  $N_f = 4$  and 12 of our group. The qualitative features of  $N_f = 8$  near the chiral limit were found to be similar to those of the  $N_f = 4$  case: The  $N_f = 4$  data indicated robust signals of the S $\chi$ SB phase. The result was contrasted with that of the  $N_f = 12$  where in the previous study the ChPT analysis was not self-consistent, while the finite-size hyperscaling (FSHS) relation held consistently with the conformal window.

We then checked whether this  $S\chi SB$  phase is close to the conformal window, having some remnant of the infrared conformality. Remarkably enough, in contrast to the data near the chiral limit ( $m_f \le 0.04$ ) indicating the  $S\chi SB$ , those for the relatively large fermion bare mass  $m_f \ge 0.05$  away from the chiral limit actually exhibited a FSHS with the scaling exponent  $\gamma(M_\pi) \simeq 0.57$  ( $\chi^2/\text{dof} = 2.5$ ),  $\gamma(F_\pi) \simeq 0.93$  ( $\chi^2/\text{dof} = 0.7$ ),  $\gamma(M_\rho) \simeq 0.80$  ( $\chi^2/\text{dof} = 0.7$ ). The value of  $\gamma$  is nonuniversal depending on the observable, with  $\chi^2/\text{dof}$  for  $M_\pi$  being large compared to the others. The existence of FSHS is in contrast to our  $N_f = 4$  data where we showed no trace of the hyperscaling even for large  $m_f$  region and hence no sign of the conformality as in the ordinary QCD. This implies that

there exists a remnant of the infrared conformality where the  $S_{\chi}SB$  effects are negligible (for a schematic view, see case 2 in Fig. 1).

These hyperscaling relations were obtained for relatively large  $m_f$ ,  $m_f \ge 0.05$ , in contrast to the FSHS in the conformal window, where FSHS becomes arbitrarily accurate in the chiral limit. Therefore, there could exist large mass corrections on the hyperscaling relation. If we include possible mass corrections on FSHS for each observable, we obtained  $\gamma$ ,  $0.62 \le \gamma \le 0.97$ . Here the  $\chi^2/\text{dof}$  for  $M_\pi$  was improved to the level of the others.

We then performed a simultaneous fit over all the observables based on certain model fitting functions including the mass corrections to see if the universality of  $\gamma$  can be improved by the corrections. To our surprise we found that certain model fitting functions in fact yield a universal value of  $\gamma$ ,  $0.78 \lesssim \gamma \lesssim 0.93$ , with the variations depending on the model fitting function. Since this result is obtained at a single value of  $\beta$ , it is important to see this feature holds in the continuum limit, which will be studied by carrying out simulations with multiple values of  $\beta$ . The possibility of such a large scaling exponent  $\gamma$  was discussed using Dirac eigenmodes in Ref. [34].

The anomalous dimension discussed in the walking technicolor is of course the value in the chiral limit. The lesson from the SD equation analysis in the conformal window tells us [49] that the value of  $\gamma$  obtained by the hyperscaling relation without corrections is an "effective" one which is distorted by the mass corrections. On the other hand, the value determined by the fit explicitly incorporating the mass corrections just corresponds to the  $\gamma_*$  ( $\gamma_m$  at the infrared fixed point) in the chiral limit and hence is of direct relevance to the walking technicolor. Although the  $\gamma_m$  so determined is the value at infrared scale, it coincides with the one discussed in the walking technicolor evaluated at the ultraviolet scale, as far as the infrared conformality for the wide scale hierarchy exists.

Finally, we should comment on the possible light flavorsinglet scalar meson in  $N_f = 8$  QCD. The walking technicolor predicts [1,5] a light composite Higgs-like scalar boson, the technidilaton, as a pseudo-NG boson of the approximate scale invariance inherent to the walking dynamics. Actually, it was shown [6] that the technidilaton is consistent with all the current data of the 125 GeV boson discovered at LHC. Then, if the  $N_f = 8$  QCD behaves as a walking theory with approximate scale invariance, it would be expected that a light flavor-singlet scalar composite does exist. These studies are currently under way and details will be reported elsewhere. Since the quantum number of such an object is the same as that of the scalar glueballs which may also be light, the lattice analyses near infrared conformality should be done with great care about the possible mixing with each other. As such we made preliminary studies of both flavor-singlet scalar and scalar glueballs for  $N_f = 12$ . We found a hint of a flavor-singlet scalar bound state lighter than  $\pi$  for  $N_f = 12$  [50].

Summarizing all our analyses we may infer that a typical technicolor ("one-family model") as modeled by the  $N_f=8$  QCD can be a walking technicolor theory having an approximate scale invariance with large anomalous dimension  $\gamma_m\sim 1$ .

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### APPENDIX A: DATA TABLES IN THE $N_f = 8$ CASE

The  $N_f=8$  simulations are done at  $\beta=3.8$  with the fixed aspect ratio L/T=3/4: (L,T)=(12,16), (18,24), (30,40), and (36,48) and with various fermion masses  $m_f$ . Resultant values of  $F_\pi$ ,  $M_\pi$ ,  $M_{\rm SC}$ ,  $M_{\rho({\rm PV})}$ ,  $M_{\rho({\rm VT})}$ , and  $\langle \bar{\psi} \, \psi \rangle$  for each parameter, together with the number of trajectories  $N_{\rm trj}$  used for the measurements after thermalzation are summarized in Tables XII, XIII, XIV, XV, and XVI.

# APPENDIX B: SIMULATIONS OF $N_f = 4$ QCD

In this Appendix, we show the results of simulations for  $N_f = 4$  QCD. We take  $\beta = 3.7$ , and (L, T) = (12, 18), (16, 24), and (20, 30). For each lattice size, we carry out simulations for various input  $m_f$ , and resultant values of  $F_{\pi}$ ,  $M_{\pi}$ ,  $M_{\text{SC}}$ , and  $\langle \bar{\psi} \psi \rangle$  for each parameter, together with the number of trajectories  $N_{\text{trj}}$  used for the measurements after thermalization, are summarized in Tables XVII, XVIII, and XIX.

In Fig. 20, we plot  $M_\pi^2$  (left panel) and  $F_\pi$  as functions of  $m_f$ . Curves in each figure are obtained by fitting  $c_1m_f+c_2m_f^2$  and  $c_3+c_4m_f+c_5m_f^2$  to the largest-volume (i.e.,  $L=20,\ T=30$ ) data of  $M_\pi^2$  and  $F_\pi$ , respectively. Fit results are  $c_1=4.36(3),\ c_2=4.3(1.0),\ c_3=0.0873(10),\ c_4=1.846(87),\$ and  $c_5=-12.3(1.6).$  These plots show typical behavior of a theory which is in the S $\chi$ SB phase, namely,  $M_\pi^2$  is well fitted by a linear function (plus small quadratic correction) of  $m_f$ , and  $F_\pi$  clearly has a nonzero value in the chiral limit. As further confirmation, we also plot data of  $\langle \bar{\psi} \psi \rangle$  obtained from the largest-volume

TABLE XII. Results of the spectra on  $V = 12^3 \times 16$ , with  $t_{min} = 10$ .

$m_f$	$N_{ m trj}$	$F_{\pi}$	${M}_{\pi}$	$M_{ m SC}$	$M_{ ho({ m PV})}$	$M_{ ho({ m VT})}$	$\langle \bar{\psi}  \psi \rangle$
0.04	1224	0.0622(15)	0.4181(110)	0.4397(113)	0.5574(370)	0.5389(360)	0.02167(4)
0.05	1284	0.0735(12)	0.4844(65)	0.4987(72)	0.6108(81)	0.6157(71)	0.02704(5)
0.06	1224	0.0904(15)	0.4681(79)	0.4664(120)	0.6372(237)	0.6343(218)	0.03269(6)
0.07	1264	0.1030(9)	0.5091(38)	0.5168(64)	0.6910(102)	0.6882(87)	0.03802(7)
0.08	1264	0.1144(6)	0.5352(23)	0.5439(26)	0.7093(69)	0.7031(53)	0.04328(6)
0.09	1300	0.1222(7)	0.5686(17)	0.5774(24)	0.7478(54)	0.7449(54)	0.04826(7)
0.10	1300	0.1302(6)	0.6033(19)	0.6116(23)	0.7886(65)	0.7866(61)	0.05319(6)
0.12	2500	0.1442(4)	0.6694(12)	0.6760(13)	0.8556(43)	0.8517(43)	0.06265(4)
0.14	2600	0.1565(3)	0.7384(11)	0.7460(13)	0.9321(38)	0.9317(39)	0.07181(4)
0.16	3524	0.1676(2)	0.8056(8)	0.8142(9)	1.0032(29)	1.0029(26)	0.08059(3)

TABLE XIII. Results of the spectra on  $V = 18^3 \times 24$  with  $t_{\min} = 16$ .

$m_f$	$N_{ m trj}$	$F_{\pi}$	$M_{\pi}$	$M_{\rm SC}$	$M_{ ho({ m PV})}$	$M_{ ho({ m VT})}$	$\langle ar{\psi} \psi  angle$
0.04	712	0.0823(5)	0.3421(29)	0.3445(33)	0.4901(96)	0.4842(107)	0.02295(3)
0.05	752	0.0910(6)	0.3886(15)	0.3908(19)	0.5323(84)	0.5248(79)	0.02818(3)
0.06	904	0.0999(5)	0.4317(15)	0.4351(17)	0.5900(63)	0.5943(52)	0.03334(2)
0.07	1064	0.1090(5)	0.4734(10)	0.4777(13)	0.6436(63)	0.6398(64)	0.03849(3)
0.08	844	0.1170(5)	0.5144(10)	0.5181(12)	0.6782(49)	0.6776(56)	0.04354(4)
0.10	876	0.1315(4)	0.5948(11)	0.5993(12)	0.7729(65)	0.7698(56)	0.05334(3)

TABLE XIV. Results of the spectra on  $V = 24^3 \times 32$  with  $t_{min} = 22$ .

$m_f$	$N_{ m trj}$	$F_{\pi}$	${M}_{\pi}$	$M_{\rm SC}$	$M_{ ho(\mathrm{PV})}$	$M_{ ho({ m VT})}$	$\langle ar{\psi}  \psi  angle$
0.02	744	0.0566(8)	0.2330(25)	0.2367(37)	0.3508(117)	0.3461(111)	0.01188(3)
0.03	728	0.0715(4)	0.2832(14)	0.2851(14)	0.4044(96)	0.4018(101)	0.01746(2)
0.04	864	0.0823(2)	0.3353(7)	0.3382(7)	0.4678(57)	0.4693(57)	0.02290(1)
0.05	752	0.0918(5)	0.3826(10)	0.3851(11)	0.5274(54)	0.5228(53)	0.02825(2)
0.06	1848	0.1012(3)	0.4295(6)	0.4327(6)	0.5742(58)	0.5826(55)	0.03345(2)
0.07	864	0.1088(3)	0.4731(6)	0.4767(7)	0.6288(74)	0.6345(75)	0.03853(1)
0.08	816	0.1173(3)	0.5145(8)	0.5187(8)	0.6783(81)	0.6795(71)	0.04357(2)
0.10	948	0.1315(3)	0.5940(5)	0.5987(6)	0.7790(65)	0.7760(68)	0.05334(1)

TABLE XV. Results of the spectra on  $V = 30^3 \times 40$  with  $t_{\min} = 28$ .

$m_f$	$N_{\rm trj}$	$F_{\pi}$	${M}_{\pi}$	$M_{\rm SC}$	$M_{ ho({ m PV})}$	$M_{ ho({ m VT})}$	$\langle ar{\psi} \psi  angle$
0.02	996	0.0578(2)	0.2227(9)	0.2245(10)	0.3225(75)	0.3221(65)	0.01189(1)
0.03	1044	0.0709(3)	0.2801(7)	0.2818(8)	0.3967(87)	0.3940(69)	0.01744(1)
0.04	1060	0.0826(2)	0.3354(4)	0.3377(4)	0.4718(110)	0.4730(99)	0.02294(1)
0.05	1108	0.0918(2)	0.3834(5)	0.3859(5)	0.5317(92)	0.5302(80)	0.02822(1)
0.06	788	0.1012(3)	0.4304(4)	0.4332(4)	0.5853(132)	0.5887(123)	0.03344(1)
0.07	732	0.1098(2)	0.4735(4)	0.4769(4)	0.6349(141)	0.6329(120)	0.03855(1)

TABLE XVI. Results of the spectra on  $V = 36^3 \times 48$  with  $t_{min} = 32$ .

$m_f$	$N_{ m trj}$	$F_{\pi}$	$M_{\pi}$	$M_{\rm SC}$	$M_{ ho({ m PV})}$	$M_{ ho({ m VT})}$	$\langle \bar{\psi} \psi \rangle$
0.015	1004	0.0512(3)	0.1883(5)	0.1900(7)	0.2825(107)	0.2904(71)	0.00906(1)
0.02	808	0.0579(2)	0.2216(7)	0.2229(8)	0.3202(60)	0.3232(61)	0.01189(1)
0.03	996	0.0704(2)	0.2801(5)	0.2818(6)	0.3964(86)	0.3935(71)	0.01745(1)

TABLE XVII. Results of the spectra for  $N_f = 4$  on  $V = 12^3 \times 18$ .

$\overline{m_f}$	$N_{ m trj}$	$F_{\pi}$	${M}_{\pi}$	$M_{ m SC}$	$\langle \bar{\psi}  \psi \rangle$
0.01	500	0.0858(22)	0.2373(30)	0.3022(79)	0.01471(48)
0.02	500	0.1141(11)	0.3016(26)	0.3502(52)	0.02332(28)
0.03	500	0.12900(69)	0.3706(11)	0.4087(28)	0.03056(15)
0.04	500	0.13842(67)	0.4283(14)	0.4705(21)	0.03683(16)
0.05	500	0.14893(59)	0.4778(10)	0.5173(27)	0.04291(29)

TABLE XVIII. Results of the spectra for  $N_f = 4$  on  $V = 16^3 \times 24$ .

$m_f$	$N_{ m trj}$	${F}_{\pi}$	${M}_{\pi}$	$M_{ m SC}$	$\langle ar{\psi}  \psi  angle$
0.005	500	0.08195(76)	0.16356(87)	0.2235(65)	0.01102(21)
0.01	500	0.10258(78)	0.21390(75)	0.2763(27)	0.016413(8)
0.02	500	0.11980(71)	0.2996(11)	0.3484(16)	0.02415(12)
0.03	500	0.13059(59)	0.36739(75)	0.4099(20)	0.03060(11)
0.04	500	0.14124(31)	0.42524(60)	0.4659(11)	0.03697(11)

TABLE XIX. Results of the spectra for  $N_f = 4$  on  $V = 20^3 \times 30$ .

$m_f$	$N_{ m trj}$	$F_{\pi}$	$M_{\pi}$	$M_{ m SC}$	$\langle ar{\psi}  \psi  angle$
0.01	180	0.10443(40)	0.20966(68)	0.2611(29)	0.01637(5)
0.02	380	0.11955(31)	0.29873(83)	0.3413(12)	0.02396(5)
0.03	350	0.13144(33)	0.36699(89)	0.4082(13)	0.030789(36)
0.04	200	0.14160(24)	0.42579(86)	0.4663(13)	0.037317(39)

simulation as a function of  $m_f$  in Fig. 21. In the figure, we also plotted  $F_\pi^2 M_\pi^2/(4m_f)$  ( $\equiv \Sigma$ ) which are calculated from the data of  $M_\pi$  and  $F_\pi$  at each  $m_f$ . Curves in the figure are the results of quadratic fits, and resultant values in the chiral limit are 0.00845(14) and 0.00832(21) for  $\langle \bar{\psi} \psi \rangle$  and  $\Sigma$ , respectively.

To estimate the amount of systematic error of chiral extrapolation, we did the same analysis that was done in Sec. IIID. In Fig. 22, we show the result of ChPT

extrapolation which is matched to the quadratic fit result at  $m_f = 0.01$ , the smallest mass we simulate. The value of  $F_{\pi}$  in the chiral limit (F) obtained by this procedure is F = 0.0730, while the quadratic fit gives F = 0.0873(10). We should note here that there is no visible chiral-log behavior in our data in the range of  $0.01 \le m_f \le 0.04$ , therefore the estimate of the amount of chiral-log effect in the chiral limit given here should be understood as the maximum possible. We should also mention here the values of chiral

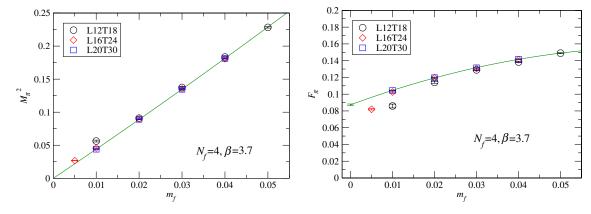


FIG. 20 (color online).  $M_\pi^2$  (left panel) and  $F_\pi$  as functions of  $m_f$  for  $N_f=4$  QCD with  $\beta=3.7$ . Curves in each figure are obtained by fitting  $c_1m_f+c_2m_f^2$  and  $c_3+c_4m_f+c_5m_f^2$  to the largest-volume data of  $M_\pi^2$  and  $F_\pi$ , respectively.

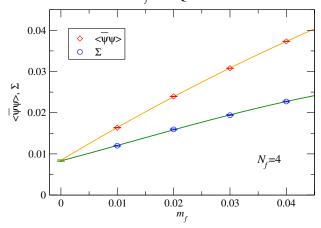


FIG. 21 (color online).  $\langle \bar{\psi} \psi \rangle$  as a function of  $m_f$  for  $N_f = 4$  QCD with  $\beta = 3.7$ , L = 20, T = 30. The data points indicated by  $\Sigma$  are calculated through  $F_{\pi}^2 M_{\pi}^2/(4m_f)$  with the data of  $M_{\pi}$  and  $F_{\pi}$  at each  $m_f$ . Curves in the figure are the results of quadratic fits.

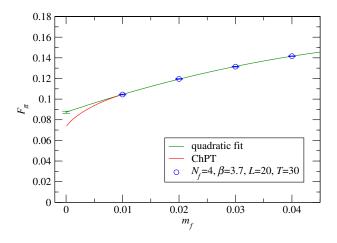


FIG. 22 (color online). Quadratic fit to the largest volume data of  $F_{\pi}$  and ChPT extrapolation. The value in the chiral limit by ChPT is  $F_{\pi}=0.0730$ , while the quadratic fit gives  $F_{\pi}=0.0873(10)$ .

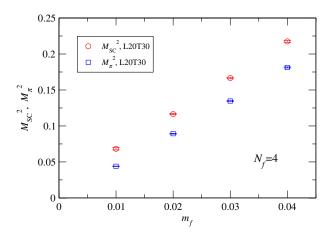


FIG. 23 (color online). Comparison of  $M_{\rm SC}^2$  and  $M_{\pi}^2$  as a function of  $m_f$  for  $N_f=4$  QCD with  $\beta=3.7$ .

expansion parameter X. By using F = 0.0873, the expansion parameter at  $m_f^{\rm min} = 0.01$  is estimated as  $X \simeq 0.3$  while the one at  $m_f^{\rm max} = 0.04$  is  $X \simeq 1.2$ . This confirms the consistency of using ChPT analysis and thus, we conclude that  $N_f = 4$  QCD is in the S $\chi$ SB phase.

In Fig. 23, we plot the values of  $M_{\rm SC}^2$  together with values of  $M_{\pi}^2$  for each  $m_f$ . This comparison shows the amount of flavor-symmetry-breaking effect in our simulation for  $N_f = 4$  QCD with  $\beta = 3.7$ .

Finally, we show the finite-size hyperscaling test for  $N_f=4$  QCD by using the data of  $F_\pi$  obtained here. In Fig. 24, we show the finite-size hyperscaling plot for input values of  $\gamma=0.0$ , 1.0, and 2.0. As we expect, the data show no alignment in the range of  $0 \le \gamma \le 2$ . This should be regarded as a typical property of QCD-like theory, and contrasted to the case of  $N_f=8$ .

# APPENDIX C: ESTIMATE OF CHIRAL LOG CORRECTIONS

In this Appendix we estimate the effect of the chiral log correction for the F and  $\langle \bar{\psi} \psi \rangle$  in the chiral limit. Since both the NLO ChPT formulas Eqs. (21) and (22) contain the B and F, to match the polynomial fit to the NLO ChPT formula at the matching point  $m_f^c$ , we need to solve the matching conditions using Eqs. (21) and (22), and their derivatives at  $m_f^c$ , simultaneously. The  $m_f^c$  dependence for the B and F are plotted in Fig. 25. For comparison the polynomial fit results are shown by the dashed lines. The value of the X in Eq. (15) evaluated using the obtained F at each  $m_f^c$  is presented in Fig. 26. A reasonable value of  $X \sim 1$  is obtained only in the much smaller  $m_f$  region than the  $m_f$  used in our simulation. At  $m_f^c = 0.00199$ , we obtain X = 1 and F = 0.207.

To study the chiral log correction on the chiral condensate, the value in the chiral limit is also estimated from the B and F at each  $m_f^c$  using the GMOR relation,  $\langle \bar{\psi} \psi \rangle |_{m_f \to 0} = BF^2/2$  presented in Fig. 27. When one chooses the matching point where  $\mathcal{X} = 1$ , one obtains roughly a half value of the polynomial fit result of the direct measurement.

Similar results are obtained from different analyses, such as using the expansion parameter  $2M_\pi^2/(4\pi F_\pi)^2$  instead of x in the NLO formulas Eqs. (21) and (22), or using  $\langle \bar{\psi} \, \psi \rangle$  instead of  $M_\pi^2/m_f$  or  $F_\pi$  for matching. Therefore we use only the result in the first case to estimate the chiral log corrections in Sec. III D.

# APPENDIX D: $P(\gamma)$ ANALYSIS

In this Appendix in order to perform the analysis that does not assume the functional form of fitting in FSHS, we consider  $P(\gamma)$  defined in Ref. [21].

To quantify the "alignment" we introduce an evaluation function  $P(\gamma)$  for an observable p as follows. Suppose  $\xi^j$  is

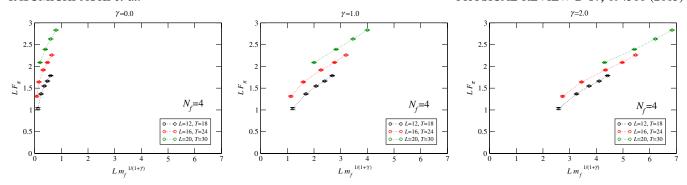


FIG. 24 (color online). Finite size hyperscaling test of  $F_{\pi}$  in  $N_f = 4$  QCD. Input values of  $\gamma$  are, from left to right panels,  $\gamma = 0.0$ , 1.0, and 2.0, respectively.

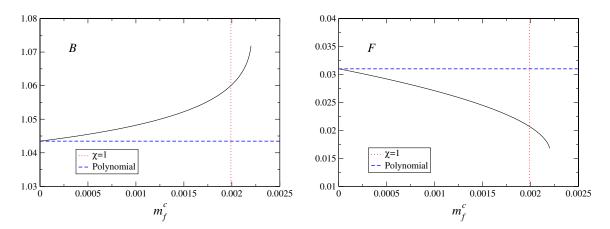


FIG. 25 (color online). Low energy constants B (left) and F (right) estimated by matching NLO ChPT formulas at the matching point  $m_f^c$ . The dashed and dotted lines denote the polynomial fit result and  $m_f^c$  at X = 1, respectively.

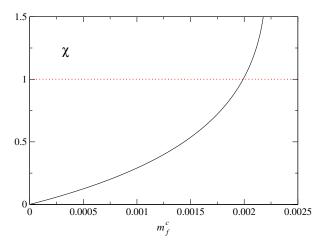


FIG. 26 (color online). X estimated by matching NLO ChPT formulas at the matching point  $m_f^c$ . The dotted line denotes X=1.

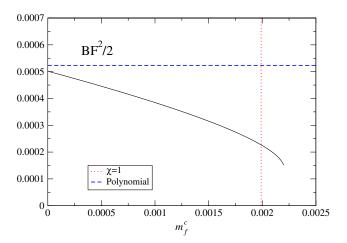


FIG. 27 (color online).  $\Sigma|_{m_f\to 0}$  estimated by matching NLO ChPT formulas at the matching point  $m_f^c$ . The dashed and dotted lines denote the polynomial fit result and  $m_f^c$  at X=1, respectively.

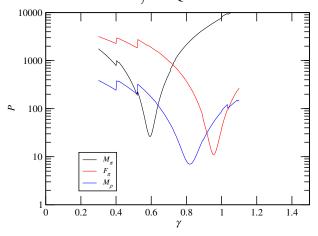


FIG. 28 (color online).  $P(\gamma)$  in  $M_{\pi}$   $F_{\pi}$ , and  $M_{\rho}$  in  $N_f=8$  OCD.

a data point of the measured observable p at  $x_j = L_j \cdot m_j^{1/(1+\gamma)}$  and  $\delta \xi^j$  is the error of  $\xi^j$ . j labels distinction of parameters L and  $m_f$ . Let K be a subset of data points  $\{(x_k, \xi_k)\}$  from which we construct a function  $f^{(K)}(x)$  which represents the subset of data. Then, the evaluation function is defined as

$$P(\gamma) = \frac{1}{\mathcal{N}} \sum_{L} \sum_{j \notin K_L} \frac{|\xi^j - f^{(K_L)}(x_j)|^2}{|\delta \xi^j|^2},$$
 (D1)

where L runs through all the lattice sizes we have, the sum over j is taken for a set of data points which do not belong to  $K_L$  which includes all the data obtained on the lattice with size L.  $\mathcal{N}$  denotes the total number of summation. Here, we choose for the function  $f^{(K_L)}$  a linear

TABLE XX. Optimal  $\gamma$  to make  $P(\gamma)$  minimum with statistical error.

	${M}_{\pi}$	${F}_{\pi}$	$M_{ ho}$
γ	0.593(2)	0.955(4)	0.820(20)

interpolation of the data points of the fixed lattice size L for simplicity, which should be a good approximation of  $\xi$  for large x.

This evaluation function takes a smaller value when the data points are more closely collapsed to the line  $f^{(K_L)}$  and thus provides a measure of the alignment.  $P(\gamma)$  varies as the choice of parameter  $\gamma$  and should show a minimum at a certain value of  $\gamma$  when the optimal alignment of data is achieved. We take it as the optimal value of  $\gamma$ .

We then estimate the uncertainty of the optimal  $\gamma$  by properly taking account of the statistical fluctuation of  $\xi_i$  as well as its effect to the line  $f^{(K_L)}$ . For this purpose, we employ the parametric bootstrap method, in which the data point is simulated by a random sample generated by Gaussian distribution with the mean  $\xi^j$  and the standard deviation  $\delta \xi^j$ . The distribution of  $\gamma$  is thus obtained for a large number of these samples, from which the variance of  $\gamma$  is estimated. The systematic error associated with the interpolation will be estimated by choosing different functional form with linear or quadratic splines as will be discussed subsequently.

We use the data as the overlapped region sandwiched between  $m_f = 0.015$  on L = 36 and  $m_f = 0.03$  on L = 36. Figure 28 is the result of  $P(\gamma)$  for all  $M_{\pi}$ ,  $F_{\pi}$ , and  $M_{\rho}$  and there are minima of  $P(\gamma)$ . The  $\gamma$  value at the minimum of  $P(\gamma)$  is written on Table XX.

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