Efficient use of the Generalized Eigenvalue Problem

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We analyze the systematic errors made when using the generalized eigenvalue problem to extract energies and matrix elements in lattice gauge theory. Effective theories such as HQET are also discussed. Numerical results are shown for the extraction of ground-state and excited B-meson masses and the ground-state decay constant in the static approximation.

The XXVI International Symposium on Lattice Field Theory
July 14–19 2008
Williamsburg, Virginia, USA

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1. The Generalized Eigenvalue Problem

1.1 History

At a conference in 1981, K. Wilson suggested to use a variational technique to compute energy levels in lattice gauge theory [1]. The idea was picked up and applied to the glueball spectrum [2,3] and to the static quark potential(s) [4]. With a certain choice of the variational basis \{\phi_i, i = 1 \ldots N\} and maximizing \langle \phi | e^{-(t-t_0)H} \phi \rangle / \langle \phi | \phi \rangle with \langle \phi \rangle = \sum_i \alpha_i \phi_i), the variational technique yields the generalized eigenvalue problem (GEVP). It is applicable beyond the computation of the ground-state energy and has been widely used, but rarely in the form where it can be shown that corrections to the true energy levels decrease exponentially for large time [5].

Apart from [5], statements about corrections due to higher energy levels seem to be absent in the literature. We here add such statements and suggest a somewhat different use of the GEVP, to the true energy levels decrease exponentially for large time [5].

We introduce the dual (time-independent) vectors \(u_n, \psi_m\), defined by \(\langle u_n, \psi_m \rangle = \delta_{nm}, m, n \leq N\), with \(\langle u_n, \psi_m \rangle \equiv \sum_{i=1}^{N} \langle u_n | i \rangle \langle i | \psi_m \rangle\). Inserting into eq. (1.5) gives

\[ C^{(0)}(t) u_n = e^{-E_n t} \psi_n, \quad C^{(0)}(t) u_n = \lambda_n(t, t_0) C^{(0)}(t_0) u_n. \]

For simplicity we assume real \(\psi_{ni}\). States \(|n\rangle\) with \langle m|n\rangle = \delta_{mn} are eigenstates of the transfer matrix and all energies have the vacuum energy subtracted. \(O_j(t)\) are any gauge-invariant fields on a timeslice \(t\) that correspond to Hilbert-space operators \(\hat{O}_j\) whose quantum numbers are then also carried by the states \(|n\rangle\). Besides the energy levels \(E_n\) one may want to determine a matrix element

\[ p_{0n} = \langle 0 | \hat{P} | n \rangle \]

of an operator \(\hat{P}\) that may or may not be in the set of operators \{\(\hat{O}_j\)\}. Starting from the GEVP,

\[ C(t) v_n(t, t_0) = \lambda_n(t, t_0) C(t_0) v_n(t, t_0), \quad n = 1, \ldots, N \quad t > t_0, \]

Lüscher and Wolff showed that [5]

\[ E_n = \lim_{t \to \infty} E_n^{\text{eff}}(t, t_0), \quad E_n^{\text{eff}}(t, t_0) = \frac{1}{a} \log \frac{\lambda_n(t, t_0)}{\lambda_n(t + a, t_0)}. \]

For a while we now assume that only \(N\) states contribute,

\[ C_{ij}(t) = C_{ij}^{(0)}(t) = \sum_{n=1}^{N} e^{-E_n t} \psi_{ni} \psi_{nj}. \]

We introduce the dual (time-independent) vectors \(u_n, \psi_m\), defined by \(\langle u_n, \psi_m \rangle = \delta_{mn}, m, n \leq N\), with \(\langle u_n, \psi_m \rangle \equiv \sum_{i=1}^{N} \langle u_n | i \rangle \langle i | \psi_m \rangle\). Inserting into eq. (1.5) gives

\[ C^{(0)}(t) u_n = e^{-E_n t} \psi_n, \quad C^{(0)}(t) u_n = \lambda_n(t, t_0) C^{(0)}(t_0) u_n. \]
So the GEVP is solved by
\[ \lambda_n^{(0)}(t, t_0) = e^{-E_n(t-t_0)}, \quad v_n(t, t_0) \propto u_n \]  
(1.7)
and there is an orthogonality for all \( t \) of the form
\[ (u_n, C^{(0)}(t) \ u_n) = \delta_{nm} \rho_n(t), \quad \rho_n(t) = e^{-E_n t}. \]  
(1.8)

These equations mean that the operators \( \hat{Q}_n = \sum_{j=1}^N (u_n)_j \hat{O}_j \equiv (\hat{O}, u_n) \) create the eigenstates \( |n\rangle = \hat{Q}_n |0\rangle \) of the Hamilton operator: \( \hat{H} |n\rangle = E_n |n\rangle \). Consequently we have \( p_{0n} = \langle 0 | P | n \rangle = \langle 0 | \hat{P} \hat{Q}_n | 0 \rangle \), which, preparing for a generalization, we may rewrite as
\[ p_{0n} = \sum_{j=1}^N \langle P(t) O_j(0) \rangle (u_n)_j = \frac{\sum_{j=1}^N \langle P(t) O_j(0) \rangle v_n(t, t_0)_j \lambda_n(t_0 + t/2, t_0)}{(v_n(t, t_0), C(t) v_n(t, t_0))^{1/2} \lambda_n(t_0 + t, t_0)}, \]  
(1.9)
while for all \( t, t_0 \) we have \( E_n^{\text{eff}}(t, t_0) = E_n \).

Let us now come back to the general case eq. (1.1). The idea is to solve the GEVP, eq. (1.3), “at large time” where the contribution of states \( n > N \) is small and obtain matrix elements and energy levels from
\[ E_n^{\text{eff}} = \frac{1}{\Delta} \log \frac{\lambda_n(t, t_0)}{\lambda_n(t + \Delta, t_0)} = E_n + \varepsilon_n(t, t_0) \]  
(1.10)
\[ p_{0n}^{\text{eff}} = \frac{\sum_{j=1}^N \langle P(t_1) O_j(0) \rangle (v_n(t, t_0), C(t_2) v_n(t, t_0))^{1/2} \lambda_n(t_0 + t/2, t_0)}{(v_n(t, t_0), C(t_2) v_n(t, t_0))^{1/2} \lambda_n(t_0 + t, t_0)} = p_{0n} + \pi_n(t, t_0) \text{ at } t_1 = t_2 = t. \]  
(1.11)

The restriction to \( t_1 = t_2 = t \) is for simplicity. The corrections \( \varepsilon_n, \pi_n \) will disappear at large times. Note that in the literature the energy levels are often not extracted in this way. Rather, the standard effective masses of correlators made from \( O_n = (O, v_n(t, t_0)) \) are used, and the question of the size of the corrections is left open. However, the form in eq. (1.10) has a theoretical advantage as it was shown in [5] that (at fixed \( t_0 \))
\[ \varepsilon_n(t, t_0) = O(e^{-\Delta E_n t}), \quad \Delta E_n = \min_{m \neq n} |E_m - E_n|. \]  
(1.12)

This is non-trivial as it allows to obtain the excited levels with corrections that vanish in the limit of large \( t \), keeping \( t_0 \) fixed. However, it appears from this formula that the corrections can be very large when there is an energy level close to the desired one. This is the case in interesting phenomena such as string breaking [6,7], where in numerical applications the corrections appeared to be very small despite the formula above\(^1\). Also in static-light systems the gaps are typically only around \( \Delta E_n \approx 400 \text{MeV} \), and in full QCD with light quarks a small gap \( \Delta E_n \approx 2m_N \) appears in some channels.

Our contribution to the issue is a more complete discussion of the correction \( \varepsilon_n \) to \( E_n \) as well as a discussion of the corrections \( \pi_n \) to the matrix elements. It turns out that a very useful case is to consider the situation
\[ t \leq 2t_0, \]  
(1.13)

\(^1\)In fact a different formula was claimed in [6].
e.g. with \( t - t_0 = \text{const.} \) or \( 2 \geq t/t_0 = \text{const.} \), and then take \( t_0 \) (in practice moderately) large. Then it is not difficult to show that

\[
\varepsilon_n(t, t_0) = O(e^{-\Delta E_{N+1,0} t}), \quad \Delta E_{m,n} = E_m - E_n, \tag{1.14}
\]

\[
\pi_n(t, t_0) = O(e^{-\Delta E_{N+1,0} t}), \quad \text{at fixed } t - t_0 \tag{1.15}
\]

\[
\pi_1(t, t_0) = O(e^{-\Delta E_{N+1,1} t} e^{-\Delta E_{2,1} (t-t_0)}) + O(e^{-\Delta E_{N+1,1,1} t}). \tag{1.16}
\]

The large gaps \( \Delta E_{N+1,0} \) can solve the problem of close-by levels for example in the string-breaking situation, but also speed up the general convergence very much. For example in static-light systems \( \Delta E_{0,1} \approx 2\text{GeV} \) means that roughly a factor of 5 in time separation is gained. We now turn to an outline of the proof of these statements.

2. Perturbation theory

We start from the solutions above for \( C = C^{(0)} \) and treat the higher states as perturbations. This perturbative evaluation was already set up by F. Niedermayer and P. Weisz a while ago [8] but never published. We noted the advantage of \( t \leq 2t_0 \), the form of the corrections to the effective matrix elements defined above and could show that these relations hold to all orders in the expansion.

We want to obtain \( \lambda_n \) and \( v_n \) in a perturbation theory in \( \varepsilon \), where

\[
A v_n = \lambda_n B v_n, \quad A = A^{(0)} + \varepsilon A^{(1)}, \quad B = B^{(0)} + \varepsilon B^{(1)}. \tag{2.1}
\]

We will set

\[
A^{(0)} = C^{(0)}(t), \quad \varepsilon A^{(1)} = C^{(1)}(t), \tag{2.2}
\]

\[
B^{(0)} = C^{(0)}(t_0), \quad \varepsilon B^{(1)} = C^{(1)}(t_0) \tag{2.3}
\]

in the end. The solutions of the lowest-order equation \( A^{(0)} v_n^{(0)} = \lambda_n^{(0)} B^{(0)} v_n^{(0)} \) satisfy an orthogonality relation \( (v_n^{(0)}, B^{(0)} v_m^{(0)}) = \rho_n \delta_{nm} \) as in eq. (1.3) above. Writing

\[
\lambda_n = \lambda_n^{(0)} + \varepsilon \lambda_n^{(1)} + \varepsilon^2 \lambda_n^{(2)} \ldots, \quad v_n = v_n^{(0)} + \varepsilon v_n^{(1)} + \varepsilon^2 v_n^{(2)} \ldots \tag{2.4}
\]

we get for the first two orders

\[
A^{(0)} v_n^{(1)} + A^{(1)} v_n^{(0)} = \lambda_n^{(0)} \left[ B^{(0)} v_n^{(1)} + B^{(1)} v_n^{(0)} \right] + \lambda_n^{(1)} B^{(0)} v_n^{(0)}, \tag{2.5}
\]

\[
A^{(0)} v_n^{(2)} + A^{(1)} v_n^{(1)} = \lambda_n^{(0)} \left[ B^{(0)} v_n^{(2)} + B^{(1)} v_n^{(1)} \right] + \lambda_n^{(1)} \left[ B^{(0)} v_n^{(1)} + B^{(1)} v_n^{(0)} \right] + \lambda_n^{(2)} B^{(0)} v_n^{(0)}. \tag{2.6}
\]

With the orthogonality of the lowest-order vectors, \( v_n^{(0)} \), one obtains just like in ordinary QM perturbation theory the solutions for eigenvalues and eigenvectors

\[
\lambda_n^{(1)} = \rho_n^{-1} \left( v_n^{(0)}, \Delta_n v_n^{(0)} \right), \quad \Delta_n \equiv A^{(1)} - \lambda_n^{(0)} B^{(1)} \tag{2.7}
\]

\[
v_n^{(1)} = \sum_{m \neq n} \alpha_{mn}^{(1)} \rho_m^{1/2} v_m^{(0)}, \quad \alpha_{mn}^{(1)} = \rho_m^{-1/2} \left( v_m^{(0)}, \Delta_n v_n^{(0)} \overline{\lambda_n^{(0)} - \lambda_m^{(0)}} \right) \tag{2.8}
\]

\[
\lambda_n^{(2)} = \sum_{m \neq n} \rho_n^{-1} \rho_m \left( v_m^{(0)}, \Delta_n v_n^{(0)} \right)^2 \overline{\rho_m^{1/2} v_m^{(0)}} - \rho_n^{-2} \left( v_n^{(0)}, \Delta_n v_n^{(0)} \right) \overline{\rho_n^{1/2} v_n^{(0)}}, \tag{2.9}
\]

Also a recursion formula can be given for the higher-order coefficients.
2.1 Application to the perturbations $C^{(1)}$

Now we insert our specific problem eq. (2.2), eq. (2.3). With straightforward algebra and with a representation (for $m > n$)

$$(\lambda_n^{(0)} - \lambda_m^{(0)})^{-1} = (\lambda_n^{(0)})^{-1}(1 - e^{-(E_n-E_m)(t-t_0)})^{-1} = (\lambda_n^{(0)})^{-1}\sum_{k=0}^{\infty} e^{-k(E_n-E_m)(t-t_0)}, \quad (2.10)$$

one finds the correction terms listed at the end of the first section. Initially this is so for the first two orders, but the mentioned recursions allow to show that the higher orders are even more suppressed.

2.2 Effective theory to first order

In an effective theory, all correlation functions

$$C_{ij}(t) = C_{ij}^{stat}(t) + \omega C_{ij}^{1/m}(t) + O(\omega^2) \quad (2.11)$$

are computed in an expansion in a small parameter, $\omega$, which we consider to first order only. The notation is taken from HQET where $\omega \propto 1/m$.

We start from the GEVP in the full theory, eq. (1.3), and use the form of the correction terms of the effective energies ($t \leq 2t_0$)

$$E_{eff}^{(t,t_0)} = \log \frac{\lambda_n(t,t_0)}{\lambda_n(t+a,t_0)} = E_n + O(e^{-\Delta E_{N+1,n}}), \quad (2.12)$$

see the discussion above. Expanding this equation in $\omega$, we have

$$E_{n,eff,stat}^{(t,t_0)} = a^{-1}\log \frac{\lambda_n^{stat}(t,t_0)}{\lambda_n^{stat}(t+a,t_0)} = E_n^{stat} + O(e^{-\Delta E_{N+1,n}}), \quad (2.13)$$

$$E_{n,eff,1/m}^{(t,t_0)} = \frac{\lambda_n^{1/m}(t,t_0)}{\lambda_n^{stat}(t,t_0)} = E_n^{1/m} + O(t e^{-\Delta E_{N+1,n}}). \quad (2.14)$$

Here $O(t e^{-E_l})$ is a summary for terms $(b_0 + b_1 t)e^{-E_l}$. As expected for first-order perturbation theory, only the eigenvectors of the static GEVP

$$C^{stat}(t) \nu^{stat}_n(t,t_0) = \lambda_n^{stat}(t,t_0) C^{stat}(t_0) \nu_n^{stat}(t,t_0), \quad (2.15)$$

with normalization $(\nu_n^{stat}(t,t_0), C^{stat}(t_0) \nu_n^{stat}(t,t_0)) = \delta_{nm}$, are needed in the formula

$$\lambda_n^{1/m}(t,t_0) = \left(\nu_n^{stat}(t,t_0), \left[C^{1/m}(t) - \lambda_n^{stat}(t,t_0)C^{1/m}(t_0)\nu_n^{stat}(t,t_0)\right]e^{-\Delta E_{N+1,1}t_0} \nu_n^{stat}(t,t_0)\right) \quad (2.16)$$

for the first-order corrections in $\omega$.

Similarly one may expand

$$p_{01}^{eff} = p_{01}^{eff,stat} + \omega p_{01}^{eff,1/m} + O(\omega^2)$$

$$p_{01}^{eff,1/m} = p_{01}^{1/m} + O(e^{-\Delta E_{N+1,1}t_0} e^{-\Delta E_{2,1}^{2,1}(t-t_0)} (\Delta E_{N+1,1}^{2,1}t_0 + \Delta E_{2,1}^{1/m}(t-t_0)) \quad (2.17)$$

and an explicit expression for $p_{01}^{eff,1/m}$ is easily given. Again it involves only the solutions of the lowest-order (in $\omega$) GEVP, $\nu_n^{stat}$ and $\lambda_n^{stat}$, together with the first-order correlators $C^{1/m}$. The large energy gap $\Delta E_{N+1,1}$ controls the corrections.
3. Application to static-light $B_s$-mesons

We have carried out a test in quenched HQET, discretizing the static quark by the HYP2 action and the strange quark by the non-perturbatively $O(a)$-improved Wilson action. Space-time is $2L \times L^3$ with periodic boundary conditions, $L \approx 1.5$ fm and we consider two lattice spacings: 0.1 fm and 0.07 fm ($\beta = 6.0219$ and 6.2885), respectively with $\kappa = 0.133849, 0.1349798$. The all-to-all strange-quark propagators [9] are constructed from 50 (approximate) low modes and two noise fields on each timeslice of 100 configurations.

The gauge links entering in the interpolating fields are smeared with 3 iterations of (spatial) APE smearing [10,11]. Then 8 different levels of Gaussian smearing [12] are applied to the strange-quark field and we use a simple $\gamma_5^s$ structure in Dirac space for all 8 interpolating fields. The local field (no smearing) is included to compute the decay constant. The resulting 8 levels are fitted for each $t_i$, for $N = 2, 3, 4, 5$ from top to bottom at $a = 0.07$ fm. The coefficients $\alpha_N$ are fitted for each $N$.

Figure 1: The estimate $aE^n_{\text{eff,stat}}(t,t_0)$, $n = 1, 2$, as a function of $t$, for $N = 2, 3, 4, 5$ from top to bottom at $a = 0.07$ fm. The curves are $E_n = \alpha_N c^{-\Delta E_{N+1,1}}$ (see comment about $\Delta E_{N+1,1}$ in the text). The coefficients $\alpha_N$ are fitted for each $N$.

Figure 1 shows the effective energies eq. (1.10) for the lowest two levels at $a = 0.07$ fm. Statistical errors for the ground-state effective energy are below a level of about 3 MeV for time separations $t \leq 1$ fm. Unexpectedly, these errors are roughly independent of $t_0$ and of $N \leq 5$. The functional form of the systematic corrections eq. (1.14) works very well down to surprisingly small $t$ and the independence of $t_0$ is confirmed by the data. Since the corrections are well understood to be below the MeV–level for $t > 0.6$ fm, $N \geq 4$, we may quote for example $E^\text{stat}_1$ with a total error of about 1 MeV. We emphasize that what counts is of course the time separation in physical units. The data at the coarser lattice spacing are very similar.

For this analysis, the energy gaps on the coarser lattice, $a\Delta E_{N+1,1} \approx 0.46, 0.65, 0.83$, respectively for $N = 2, 3, 4$, have been taken from plateaux of $aE^n_{\text{eff,stat}}(t,t_0)$ for $N = 6$. They have
then been appropriately rescaled with the lattice spacing. A similar procedure has been used for $a\Delta E_{N+1,2}$.

![Graph](image)

**Figure 2:** Bare effective static decay constant as a function of $t_0$ for different values of $t - t_0$ at $a = 0.07\,\text{fm}$. The curves are $F + \alpha_N e^{-\Delta E_{N+1,1} t_0}$ (see comment about $\Delta E_{N+1,1}$ in the text).

Figure 2 shows the effective decay constant, eq. (1.14), at the smaller lattice spacing. The leading corrections again dominate at small time already. For $N = 5$ there is a rather early plateau around $t_0 = 0.4\,\text{fm}$, where both excited-state corrections are well below the % level and the statistical errors are around 0.7 %. The same statements hold for $a = 0.10\,\text{fm}$. Note that we fit the corrections separately for each $t - t_0$ and $N$ as a function of $t_0$. The decay of the fit parameters $\alpha_N$ as a function of $t - t_0$ is of the expected form eq. (1.16).

### 4. Conclusions

From a detailed analysis of the corrections to the eigen–values and vectors of the GEVP, it becomes clear that $t_0$ should not be made too small. In particular if $t_0 \geq t/2$, the simple forms eq. (1.14), eq. (1.15) can be shown. These corrections decay exponentially with the large gaps $E_{N+1} - E_n$. For first-order corrections in an effective theory a similar suppression holds, with the energy differences of the lowest-order theory.

As pointed out to us at the conference, the authors of [14] studied the GEVP for a toy model with ten states and noted that it is relevant to have $t_0$ “large enough”. Fig.17 of [14] indeed illustrates that the effective energies become independent of $t_0$ when (roughly) $t_0 \geq t/2$ is respected.

**Acknowledgements.** This work is supported by the Deutsche Forschungsgemeinschaft in the SFB/TR 09 and under grant HE 4517/2-1, by the European community through EU Contract No. MRTN-CT-2006-035482, “FLAVIAnet”. T.M. also thanks the A. von Humboldt Foundation for support.
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