

Monte-Carlo Generation

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Plan

Lectures

- Matrix-element, phase-space generation
- Parton-Shower matching/merging
- Loop Computation
- NLO

Tutorial

- MG5aMC
- Parton-Shower + MLM matching/merging
- Loop induced processes
- NLO

Introduction

Topic

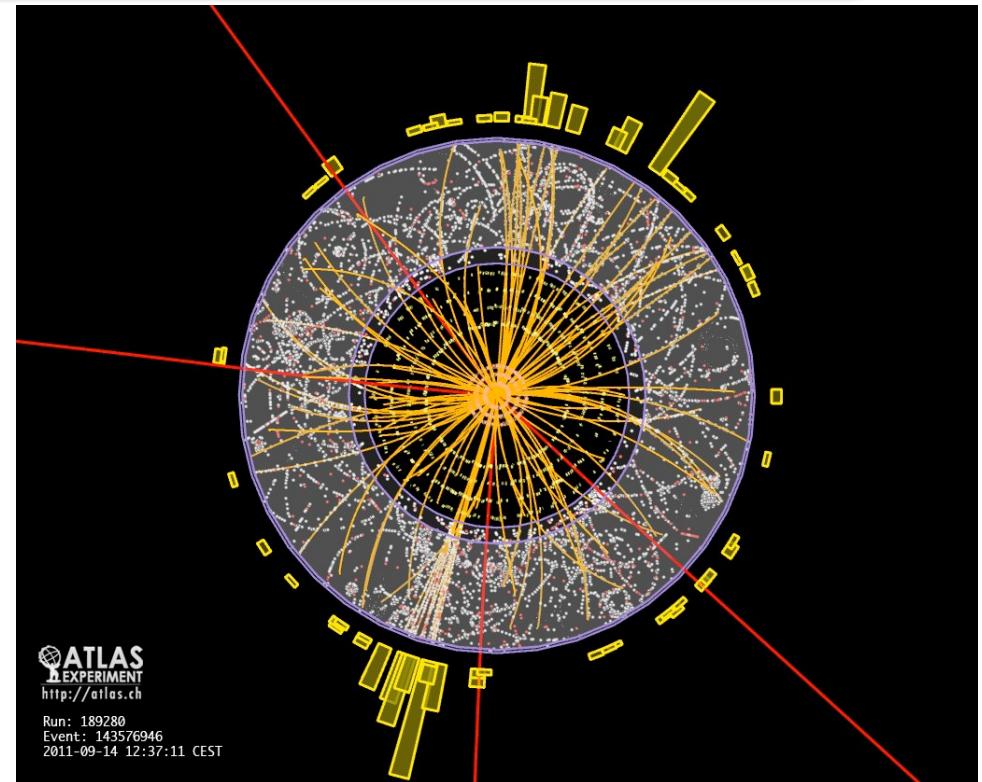
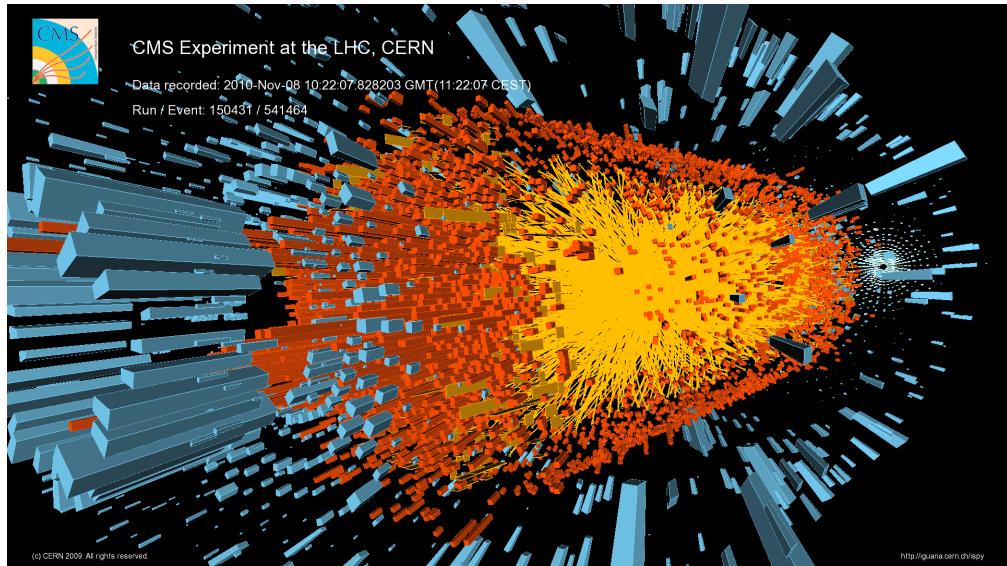
- Collider Physics
 - accelerating particle -> High Energy collision



Introduction

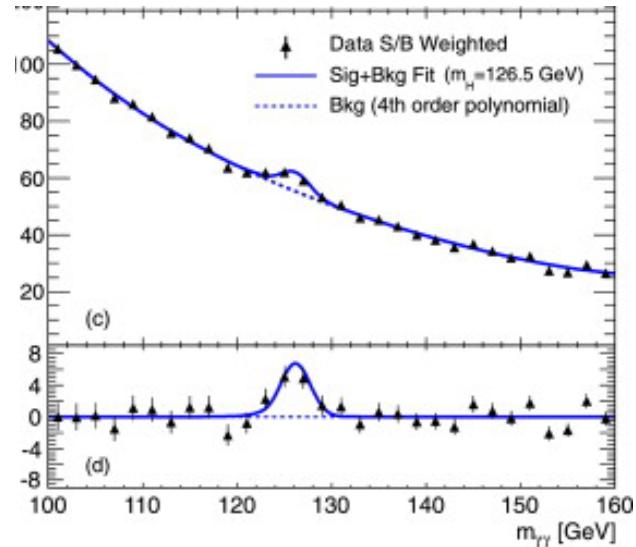
Topic

- Collider Physics
 - accelerating particle -> High Energy collision
 - What do we need to predict/understand such collision?



Kind of measurement

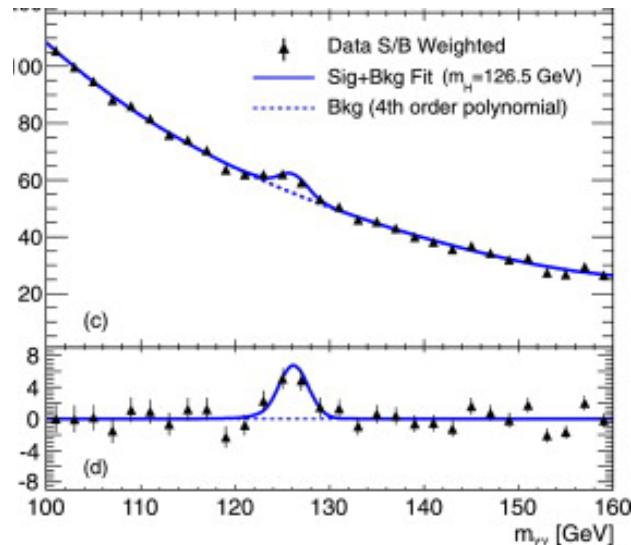
Peak



Background directly measured from **data**.
Theory needed only for parameter extraction

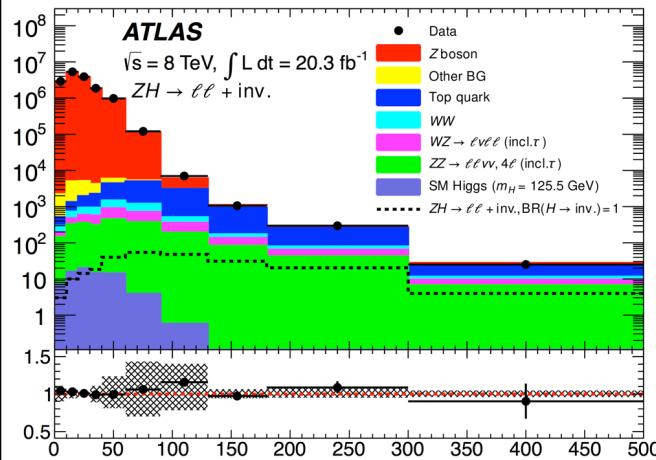
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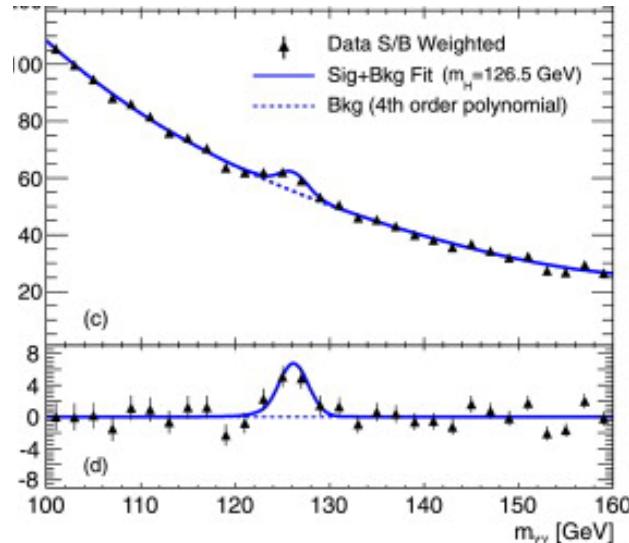
Shape



Background **SHAPE** needed.
Flexible MC for both signal and background validated and tuned to data

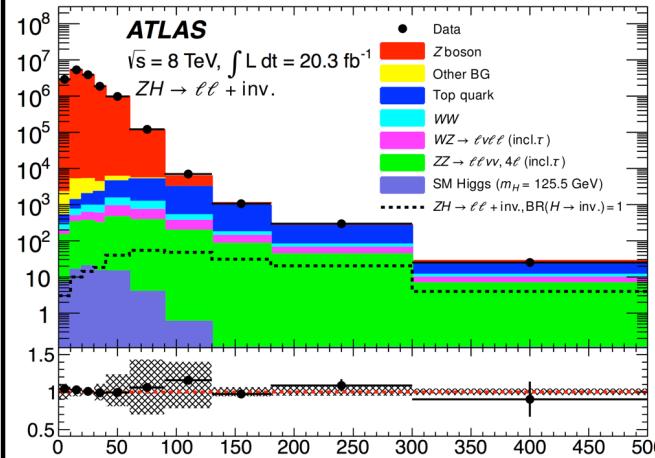
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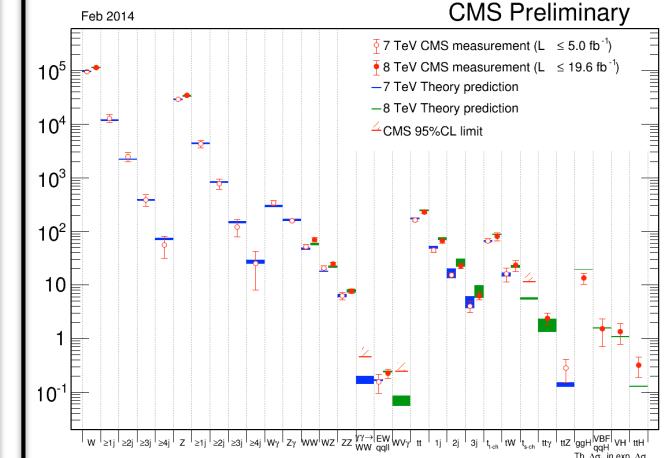
Background directly measured from **data**. Theory needed only for parameter extraction

Shape



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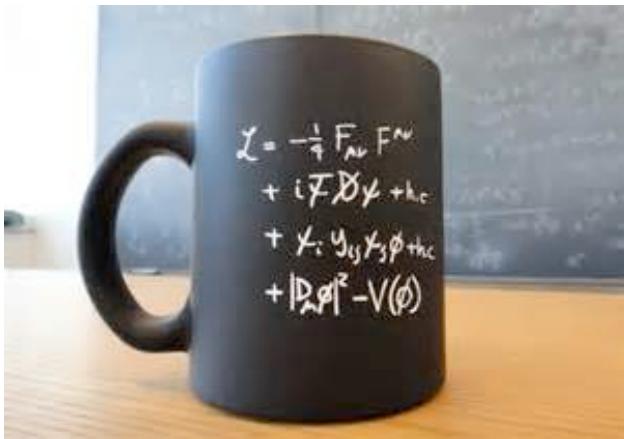
Rate



Relies on prediction for both **shape** and **normalization**. Complicated interplay of best simulations and data

Theory side

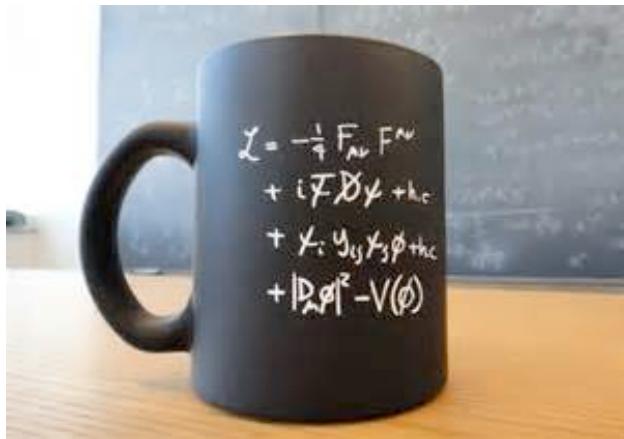
Lagrangian



- This is Where the new idea are expressed

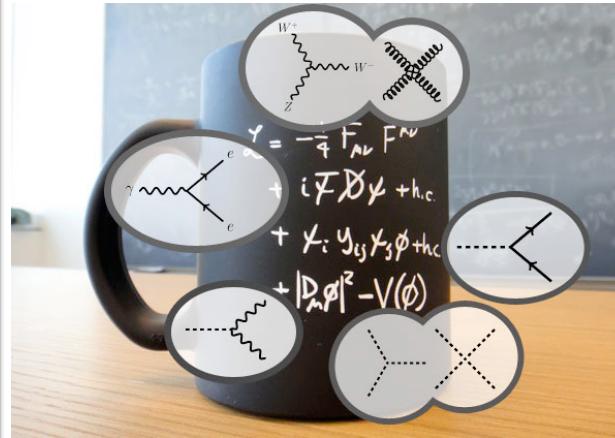
Theory side

Lagrangian



- This is Where the new idea are expressed

Feynman Rule

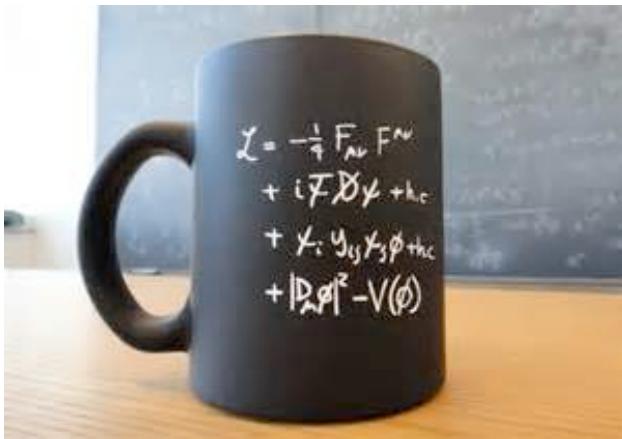


- Same information as the Lagrangian

FeynRules

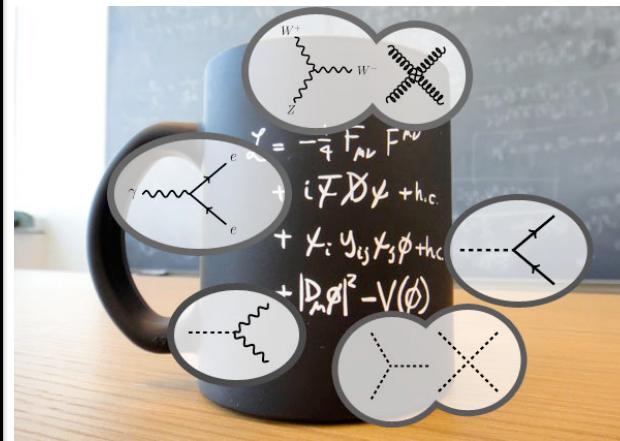
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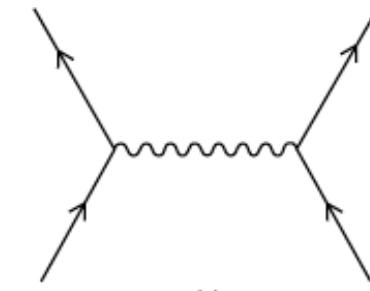


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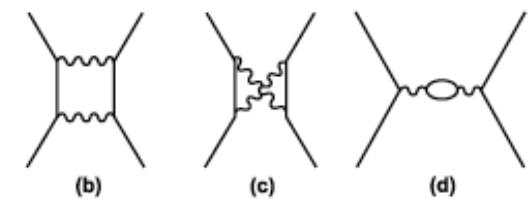
FeynRules

Cross-section

$$\frac{d\sigma}{d \cos\theta} = \left(\frac{d\sigma}{d \cos\theta} \right)_R \left[\frac{(1+\cos\theta)/2}{1 + \frac{(1-\cos\theta)KE}{Mc^2}} \right]$$



(a)

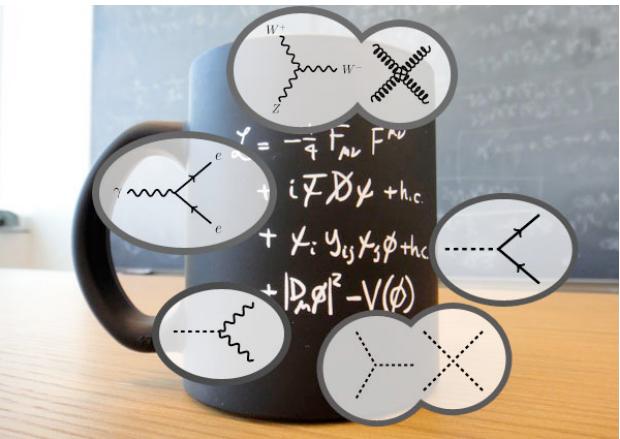


(b)

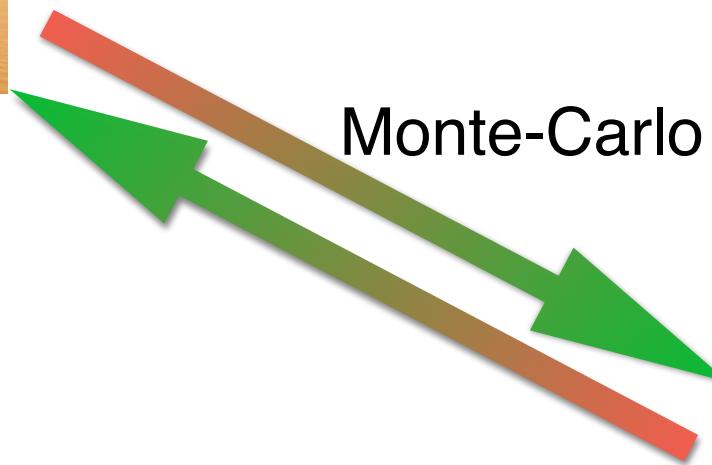
(c)

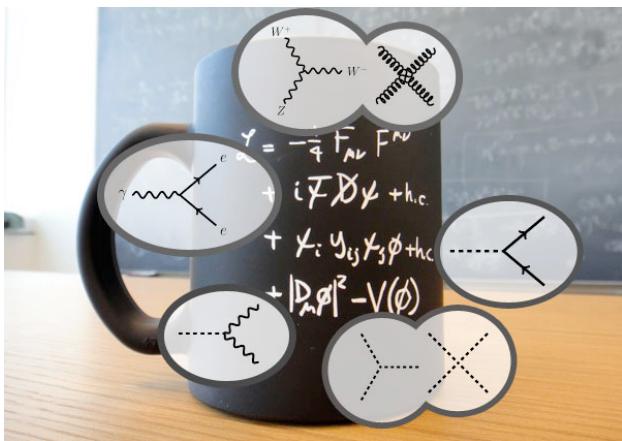
(d)

- What is the precision?

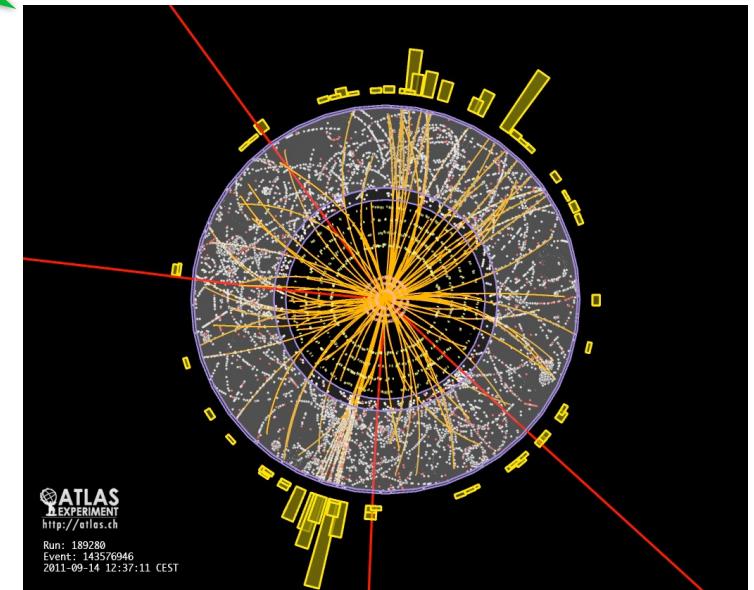


Monte-Carlo Physics

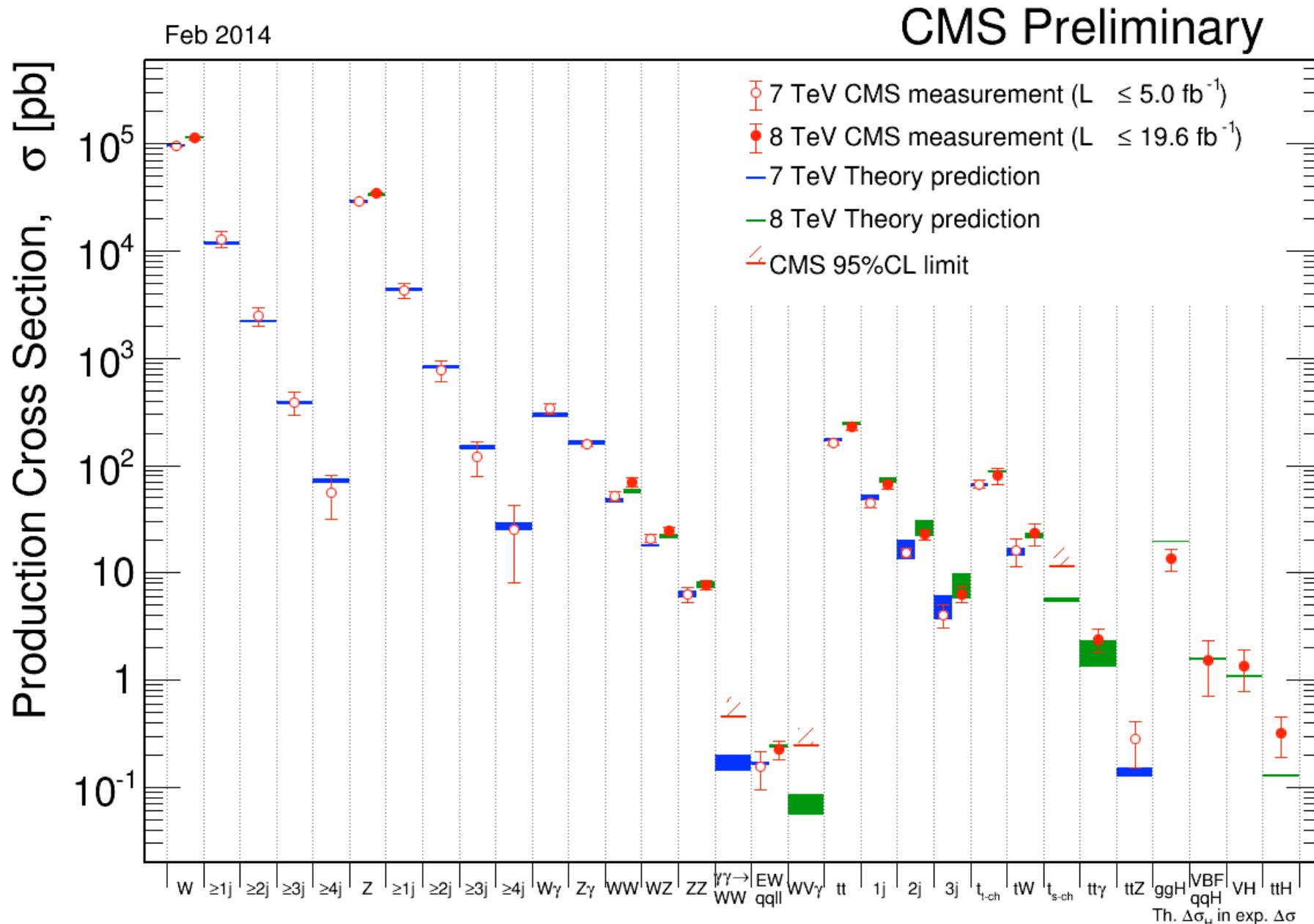




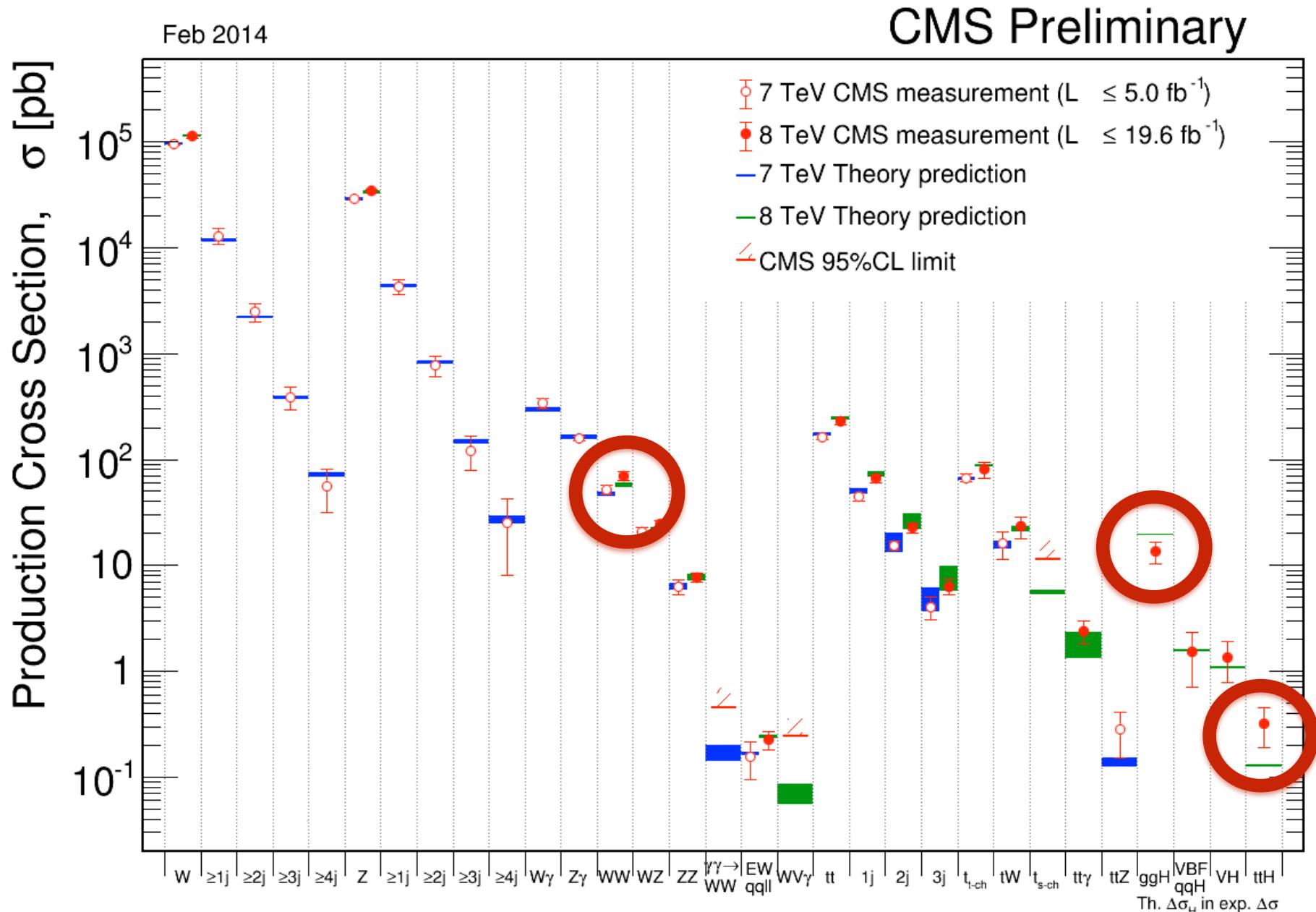
Monte-Carlo Physics



Standard Model



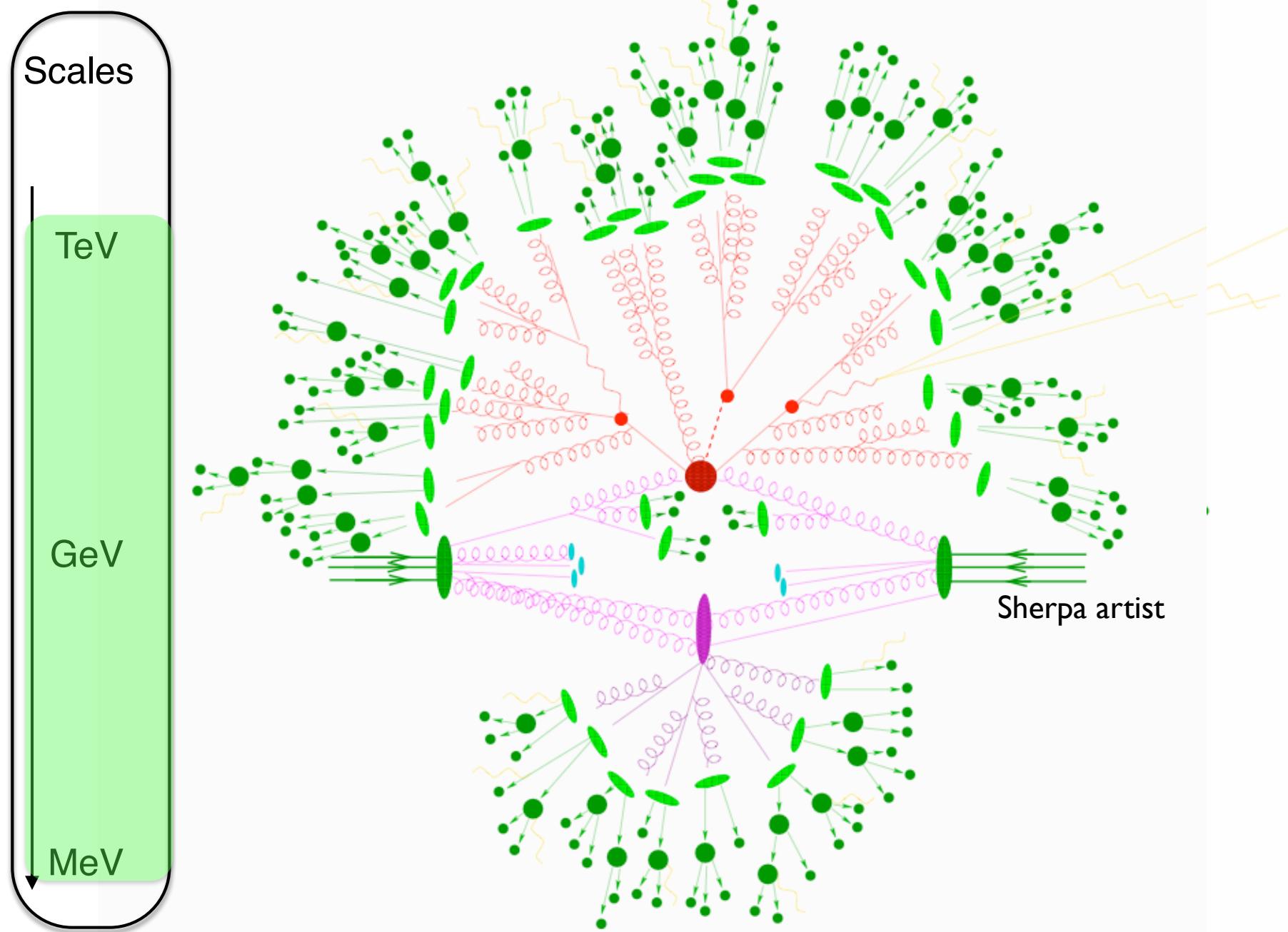
Standard Model



Simulation of collider events

Simulation of collider events

What are the MC for?



What are the MC for?

Scales

TeV

GeV

MeV

I. High- Q^2 Scattering

2. Parton Shower

☞ where BSM physics lies

☞ process dependent

☞ first principles description

☞ it can be systematically improved

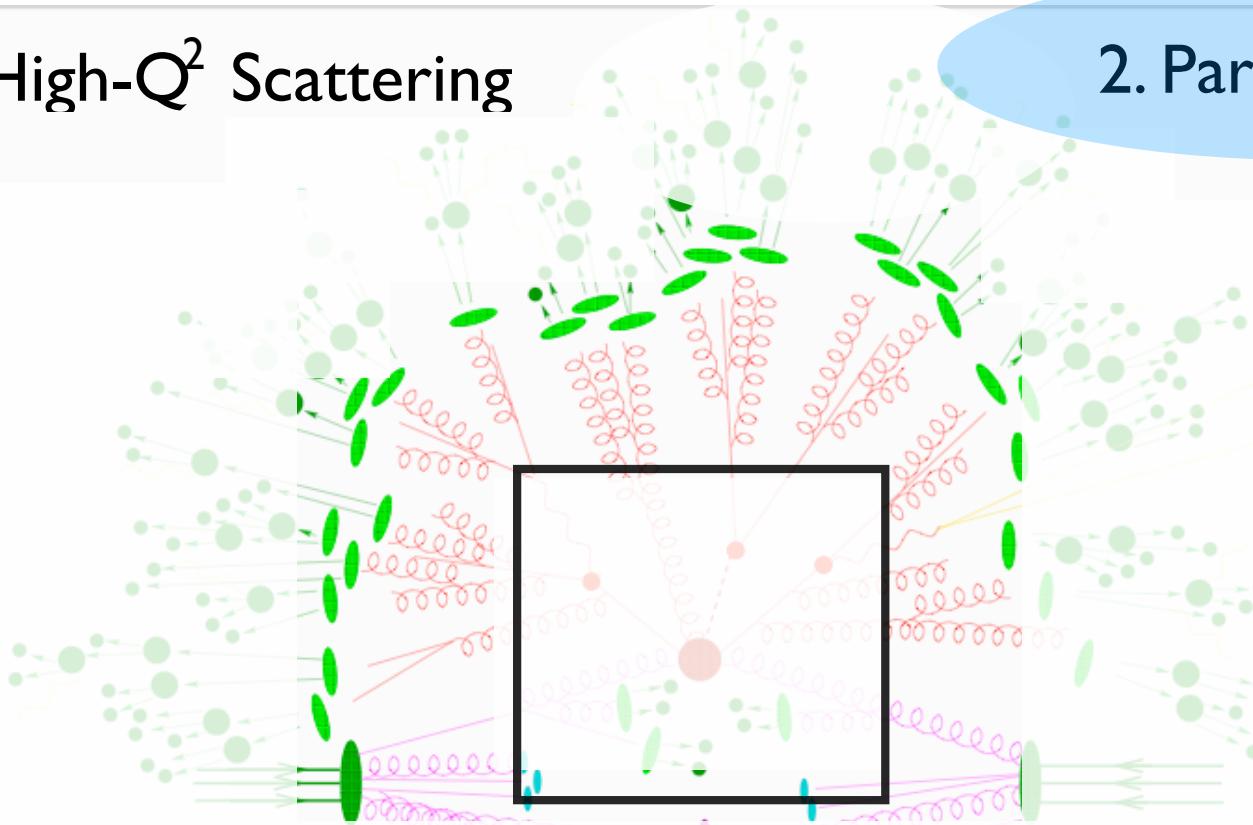
3. Hadronization

4. Underlying Event

What are the MC for?



I. High- Q^2 Scattering



2. Parton Shower

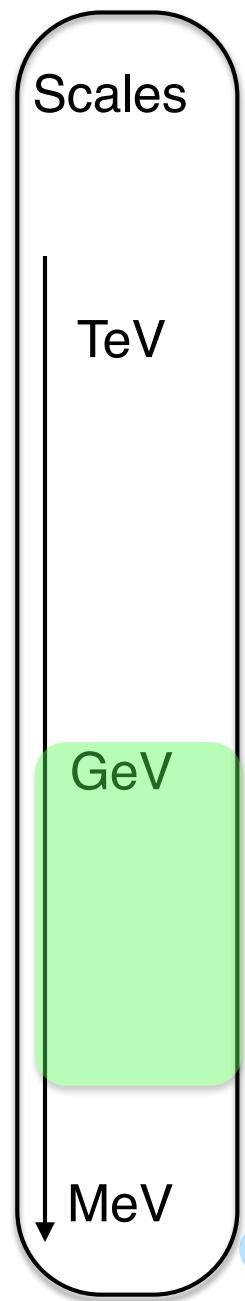
- ☞ QCD - "known physics"
- ☞ universal/ process independent
- ☞ first principles description

3. Hadronization

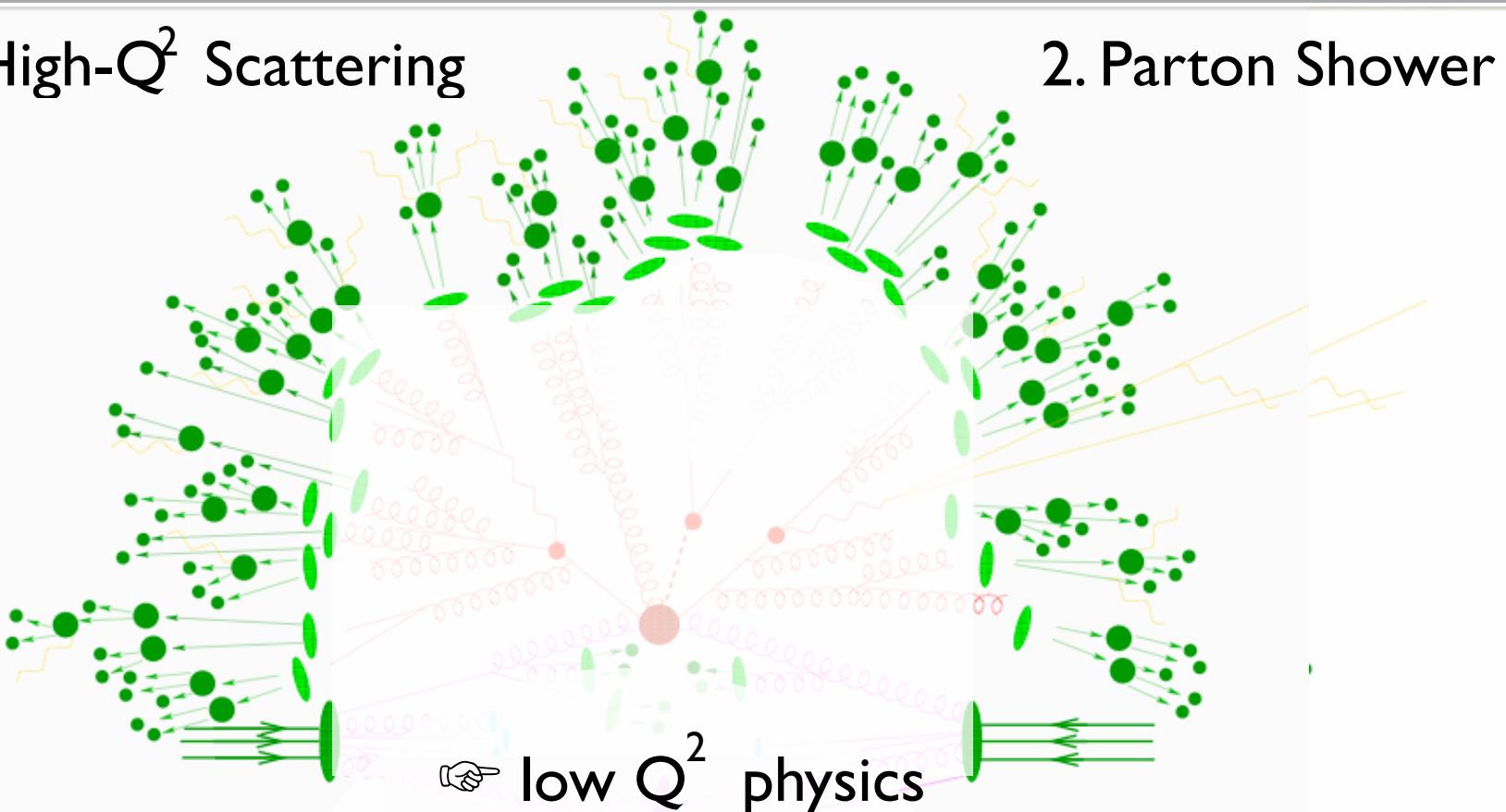


4. Underlying Event

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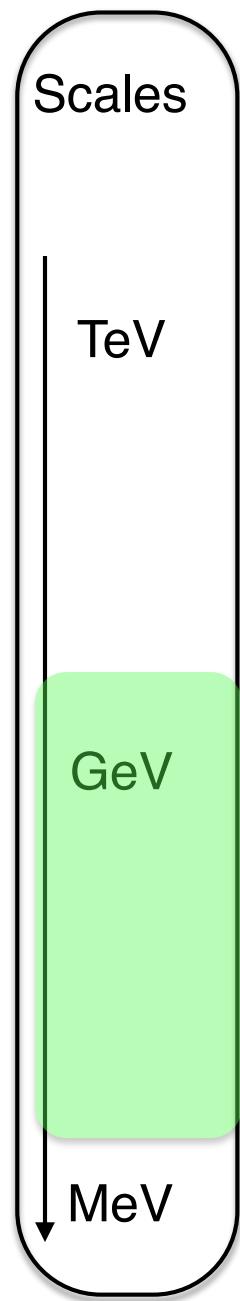
☞ universal/ process independent

☞ model-based description

3. Hadronization

4. Underlying Event

What are the MC for?



I. High- Q^2 Scattering

☞ low Q^2 physics

☞ energy and process dependent

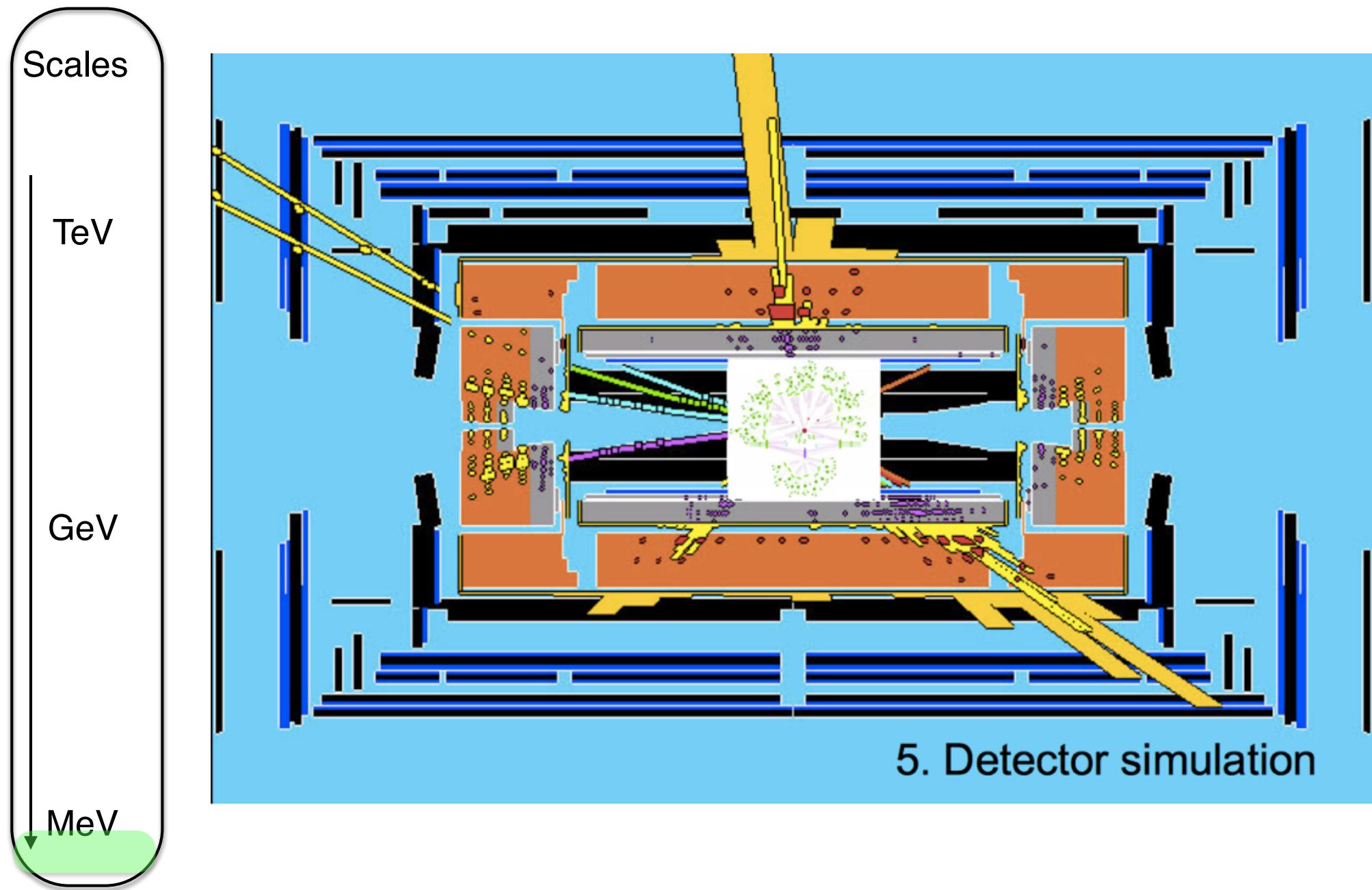
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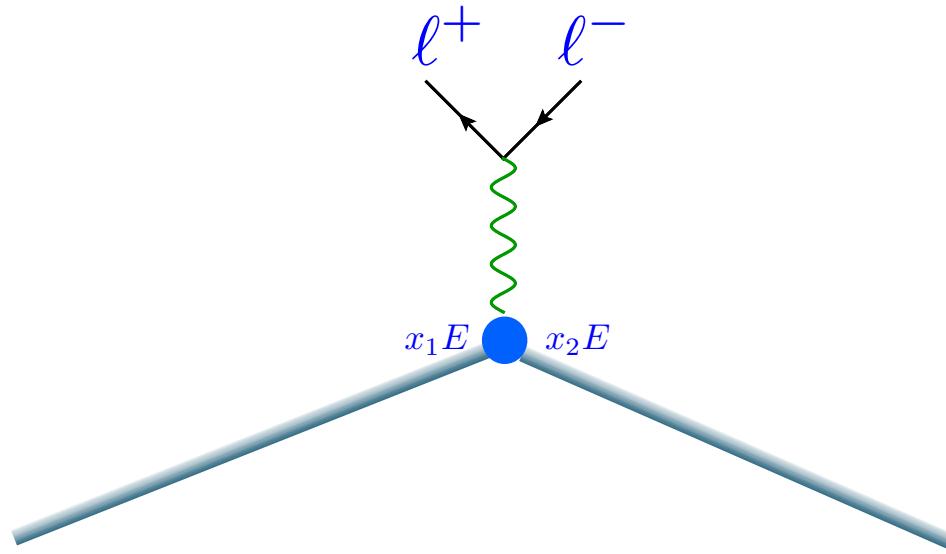
What are the MC for?



To Remember

- Multi-scale problem
 - New physics visible only at High scale
 - Problem split in different scale

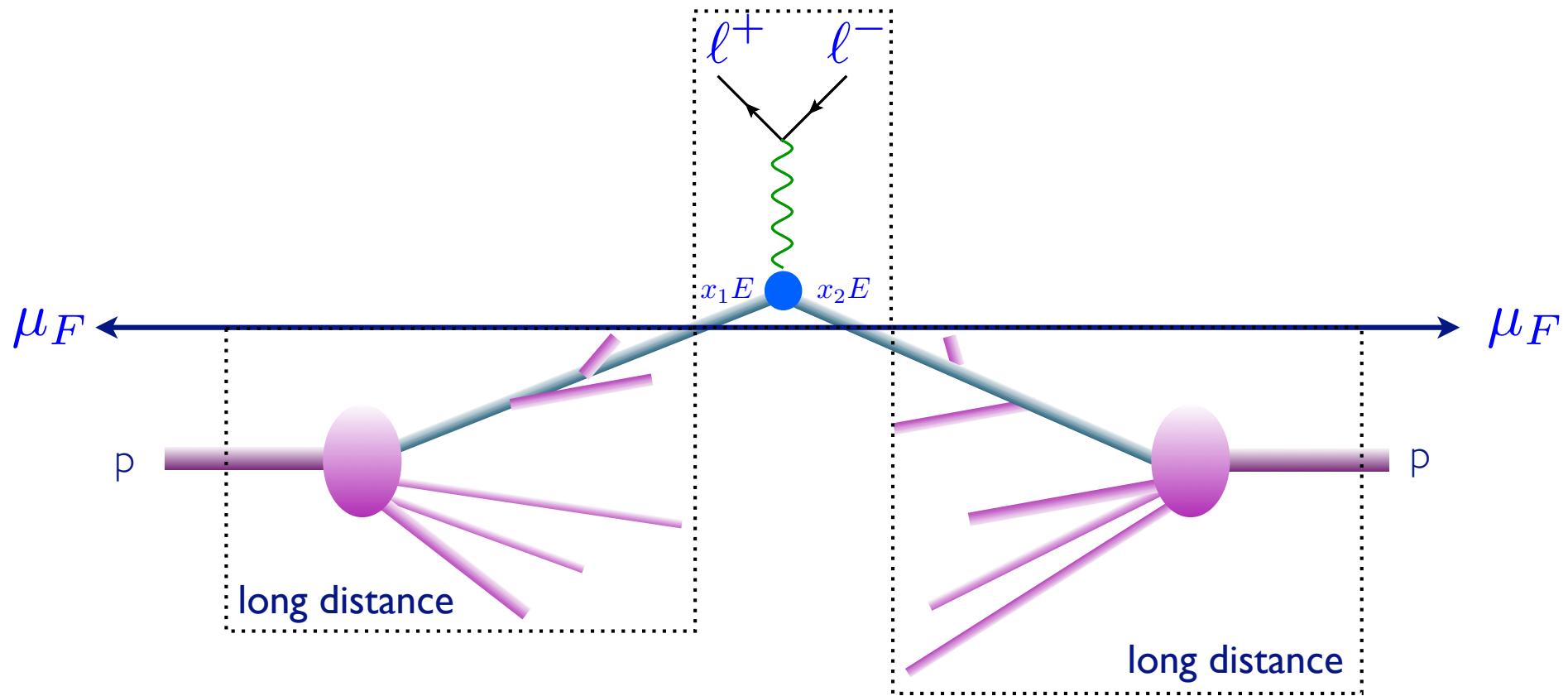
MASTER FORMULA FOR THE LHC



$$\hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$$

Parton-level cross
section

MASTER FORMULA FOR THE LHC

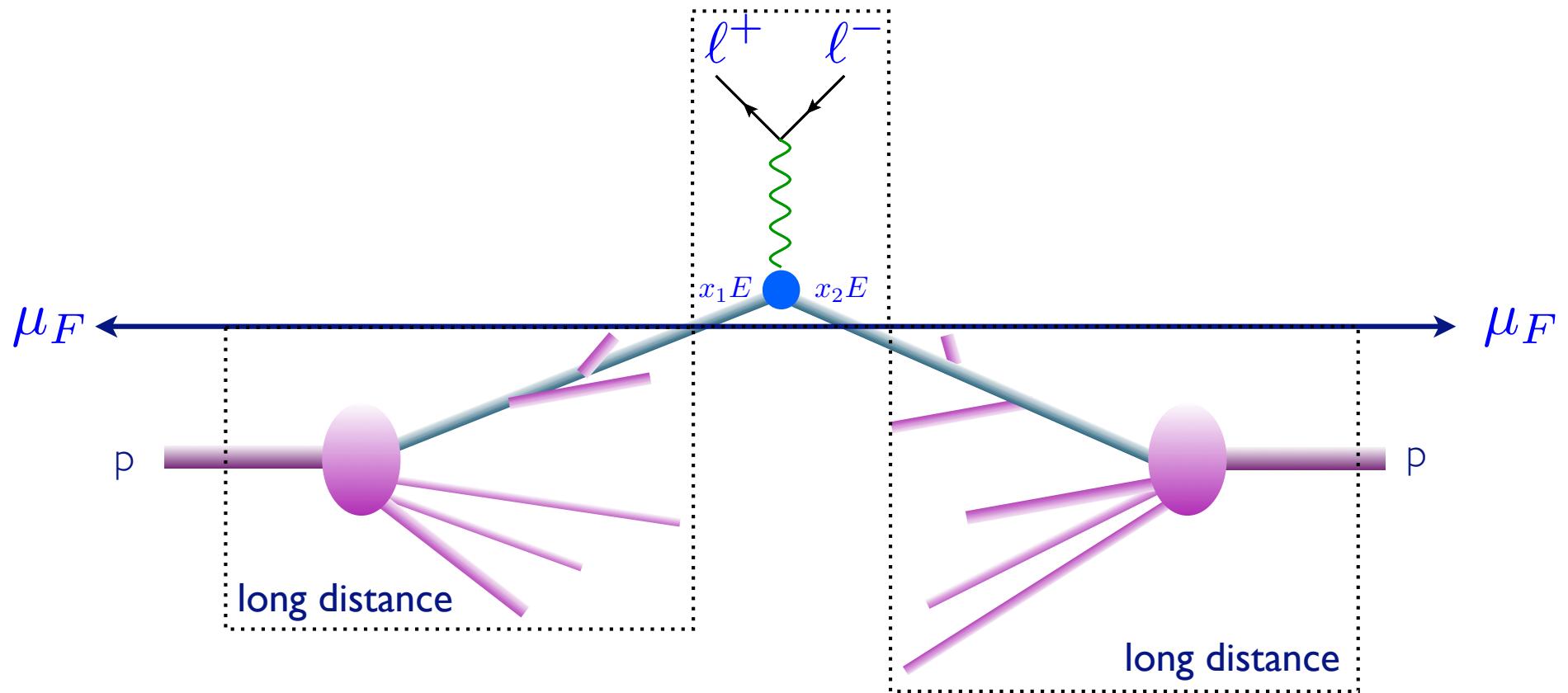


$$f_a(x_1, \mu_F) f_b(x_2, \mu_F) \hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$$

Parton density
functions

Parton-level cross
section

MASTER FORMULA FOR THE LHC



$$\sum_{a,b} \int dx_1 dx_2 d\Phi_{FS} f_a(x_1, \mu_F) f_b(x_2, \mu_F) \hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$$

Phase-space integral Parton density functions Parton-level cross section

Perturbative expansion

$d\hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$ **Parton-level cross section**

- The parton-level cross section can be computed as a series in perturbation theory, using the coupling constant as an expansion parameter, schematically:

$$\hat{\sigma} = \sigma^{\text{Born}} \left(1 + \frac{\alpha_s}{2\pi} \sigma^{(1)} + \left(\frac{\alpha_s}{2\pi} \right)^2 \sigma^{(2)} + \left(\frac{\alpha_s}{2\pi} \right)^3 \sigma^{(3)} + \dots \right)$$

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LO
predictions

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LO
predictions

NLO
corrections

NNLO
corrections

N3LO or NNNLO
corrections

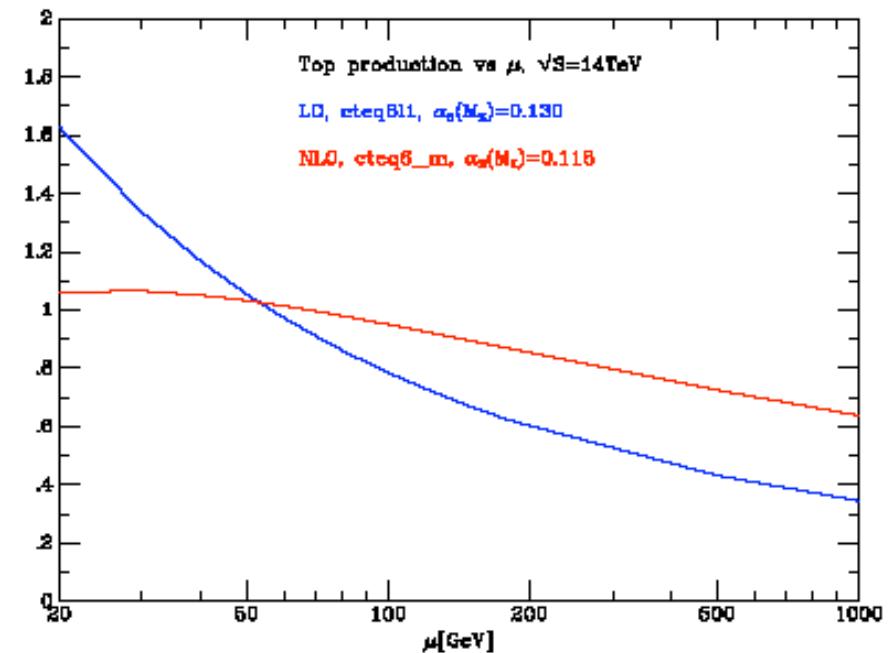
- Including higher corrections improves predictions and reduces theoretical uncertainties

Improved predictions

$$d\sigma = \sum_{a,b} \int dx_1 dx_2 \ f_a(x_1, \mu_F) f_b(x_2, \mu_F) d\hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$$

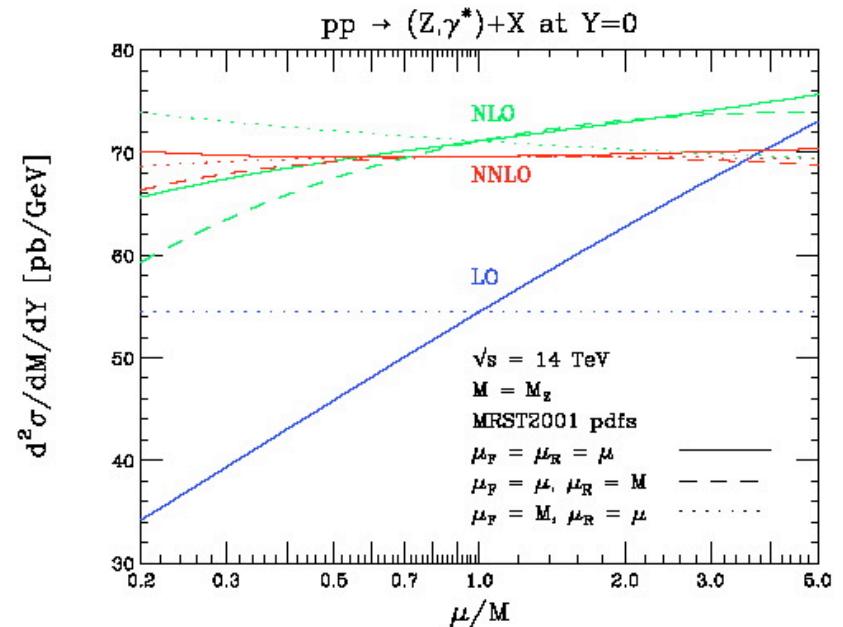
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- Leading Order predictions can depend strongly on the renormalization and factorization scales
- Including higher order corrections reduces the dependence on these scales



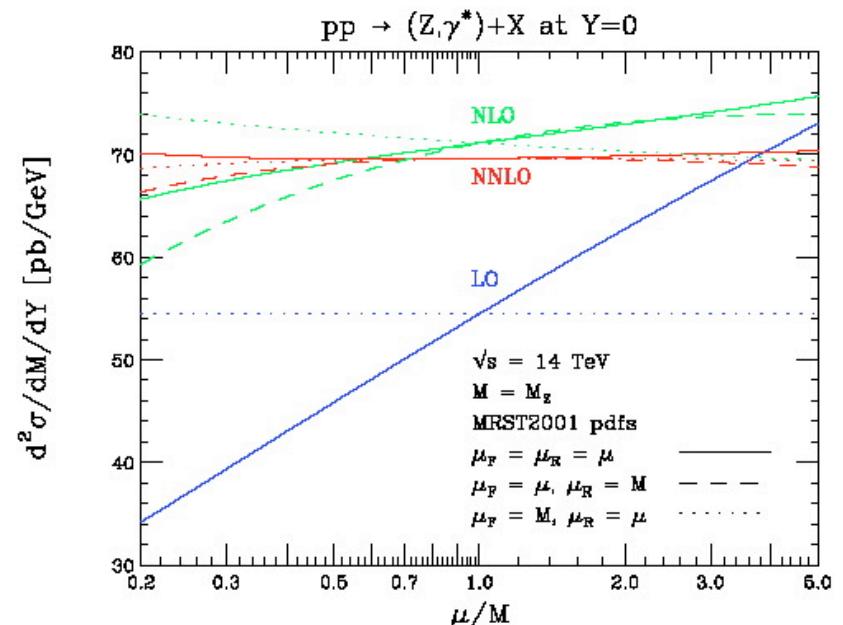
Going NNLO...?

- NNLO is the current state-of-the-art. There are only a few results available: Higgs, Drell-Yan, ttbar
- Why do we need it?
 - control of the uncertainties in a calculation
 - It is “mandatory” if NLO corrections are very large to check the behavior of the perturbative series
 - It is needed for Standard Candles and very precise tests of perturbation theory, exploiting all the available information, e.g. for determining NNLO PDF sets



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Let's focus on LO

Tevatron vs. the LHC



- Tevatron: 2 TeV proton-antiproton collider
 - Most important: $q\bar{q}$ annihilation (85% of $t\bar{t}$)
- LHC: 7-14 TeV proton-proton collider
 - Most important: $g\bar{g}$ annihilation (90% of $t\bar{t}$)

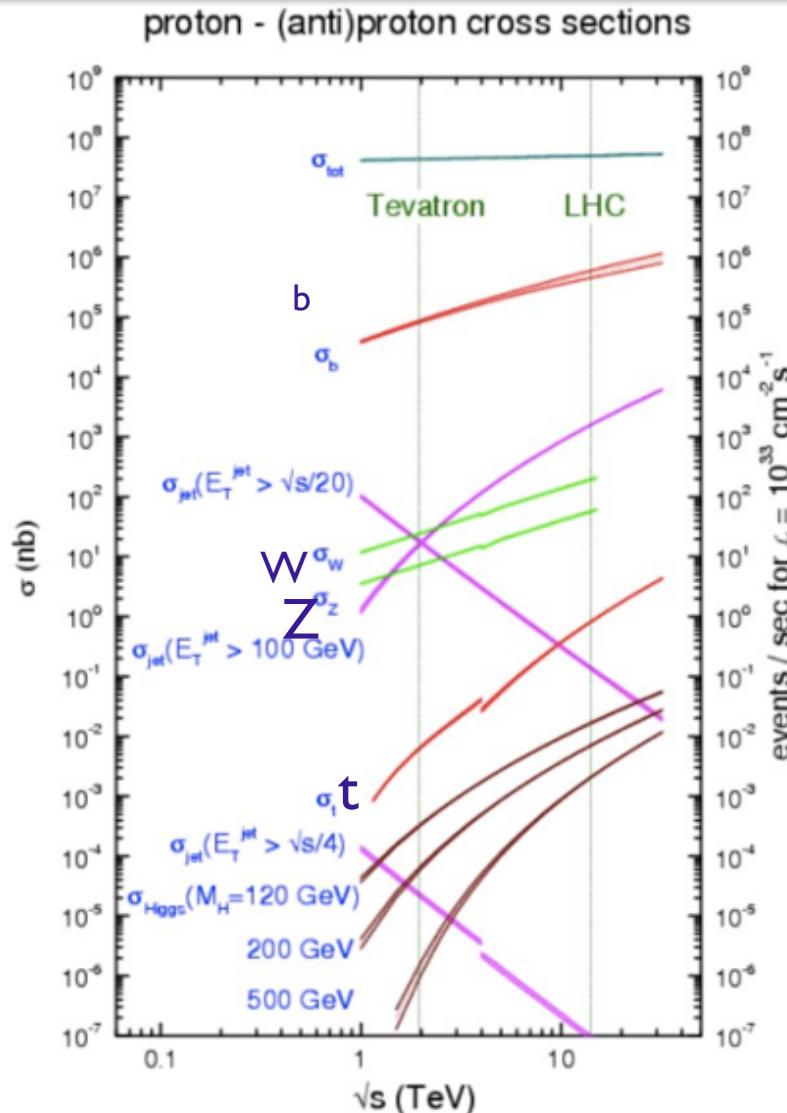
Tevatron vs. the LHC



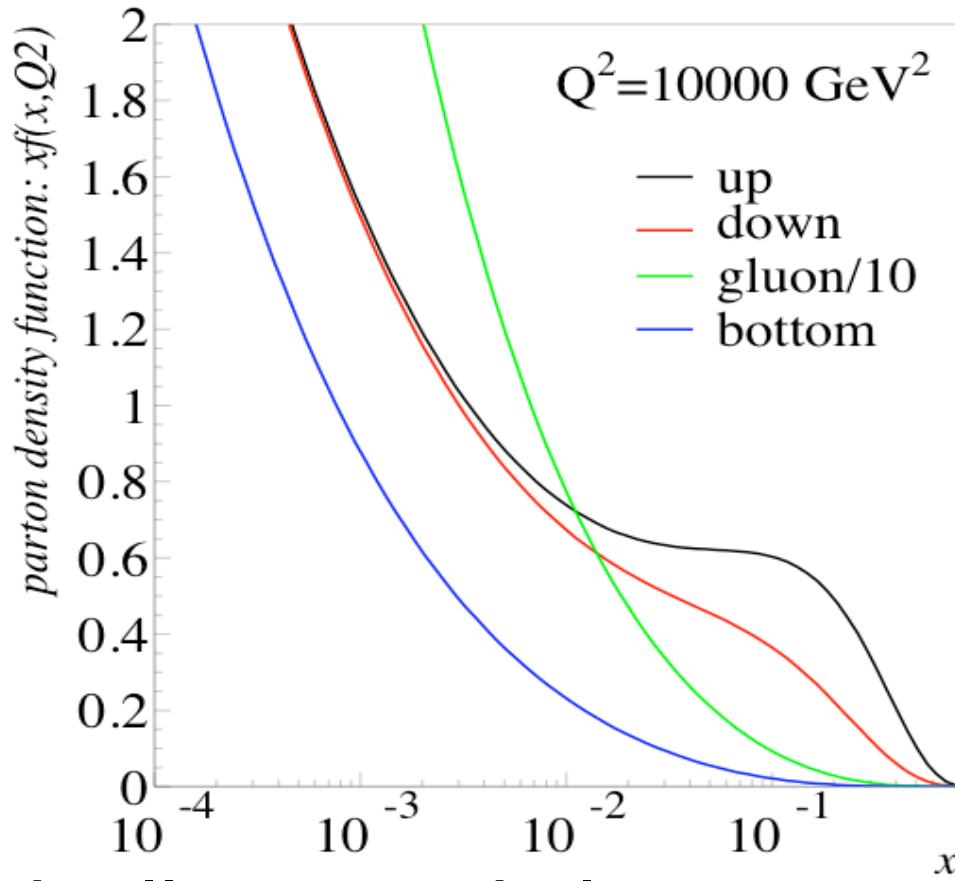
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Hadron Colliders

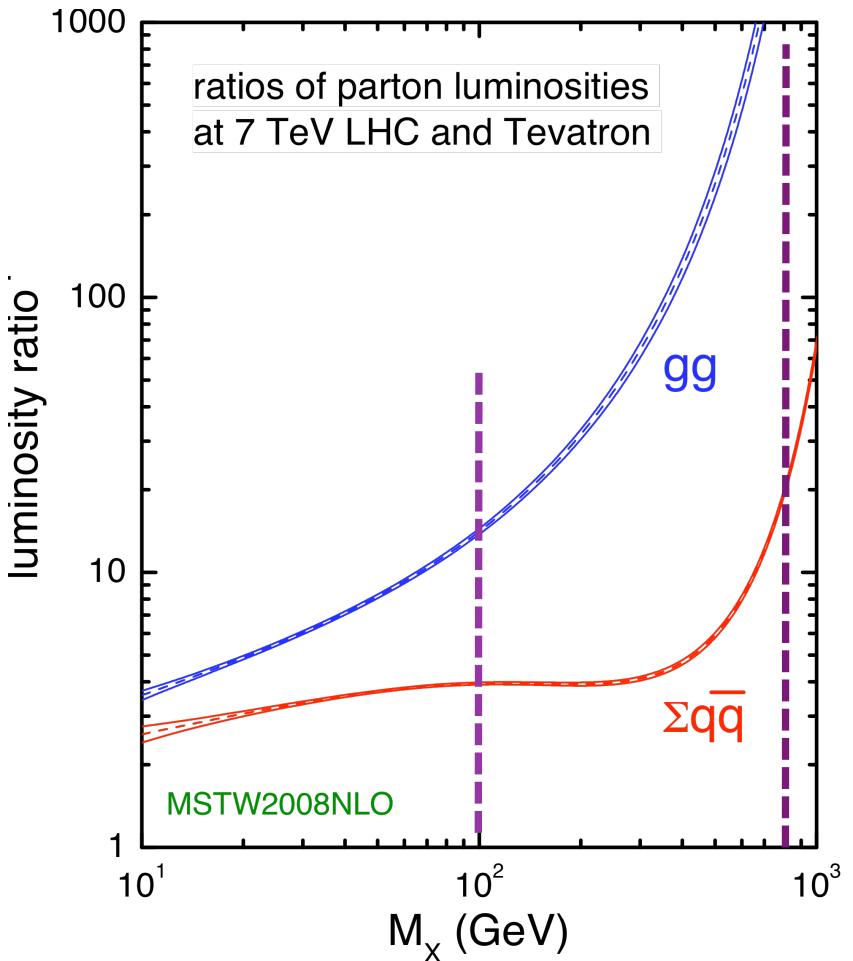
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Parton densities

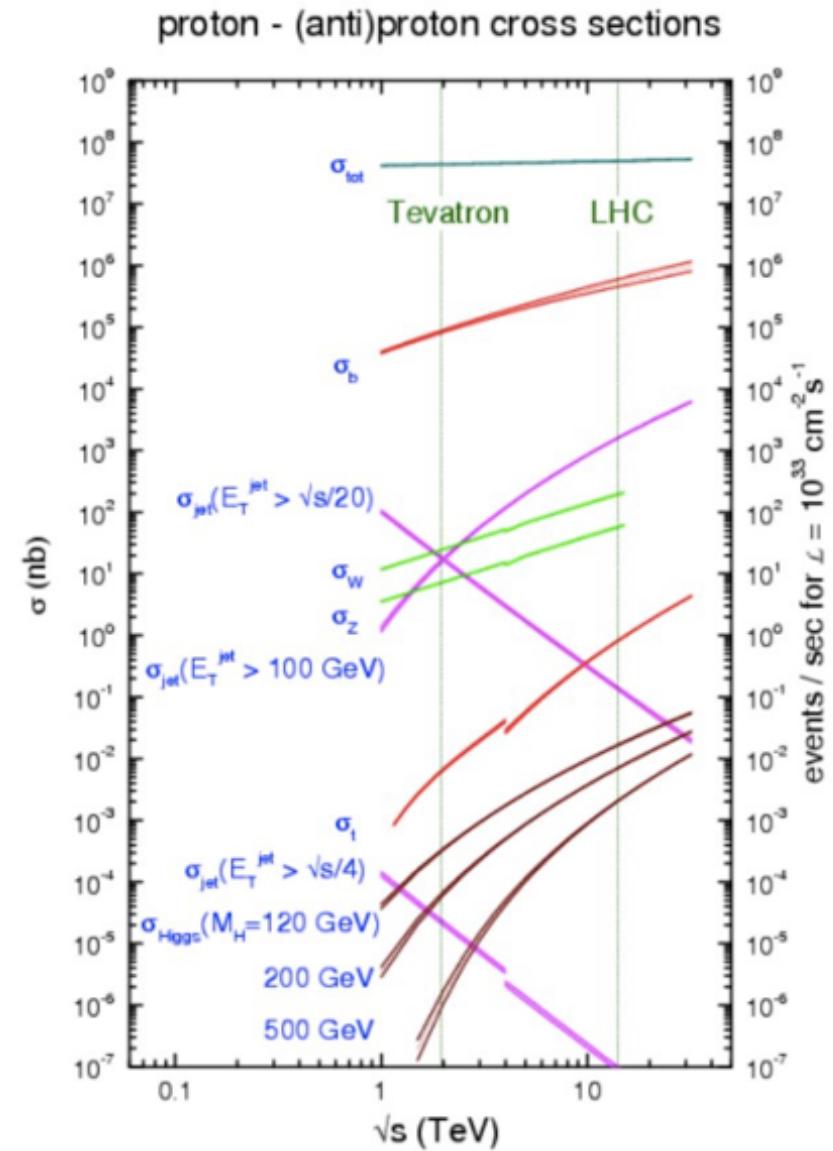
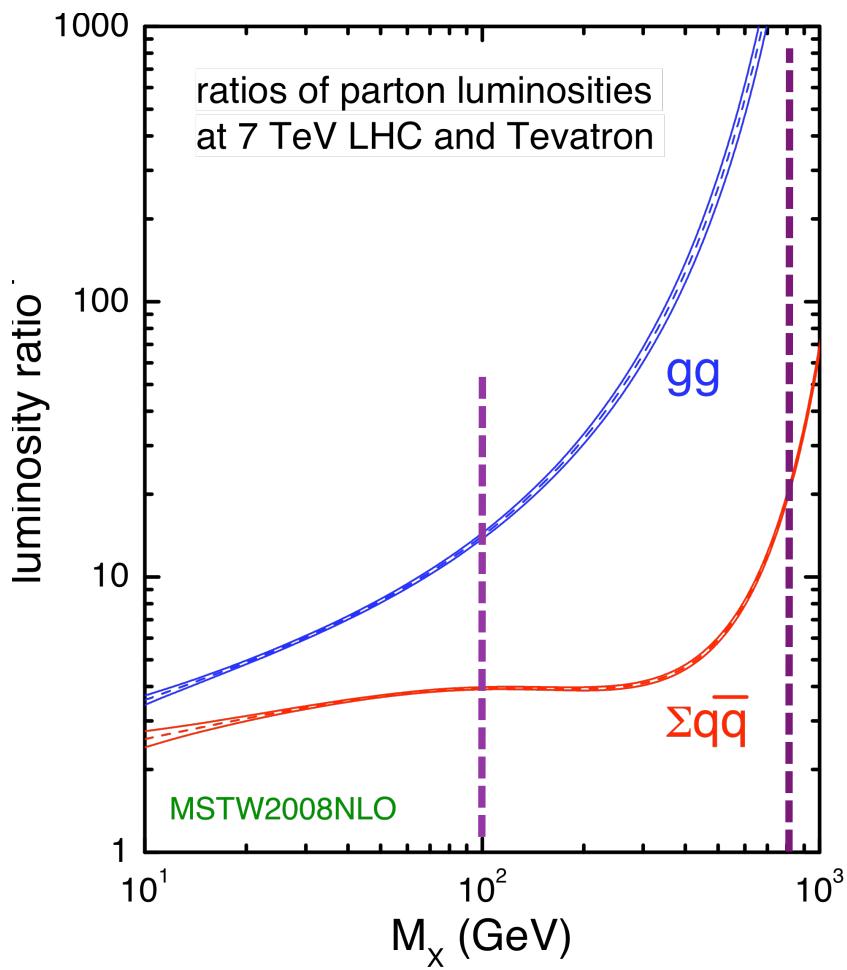


At small x (small \hat{S}), gluon domination.
At large x valence quarks

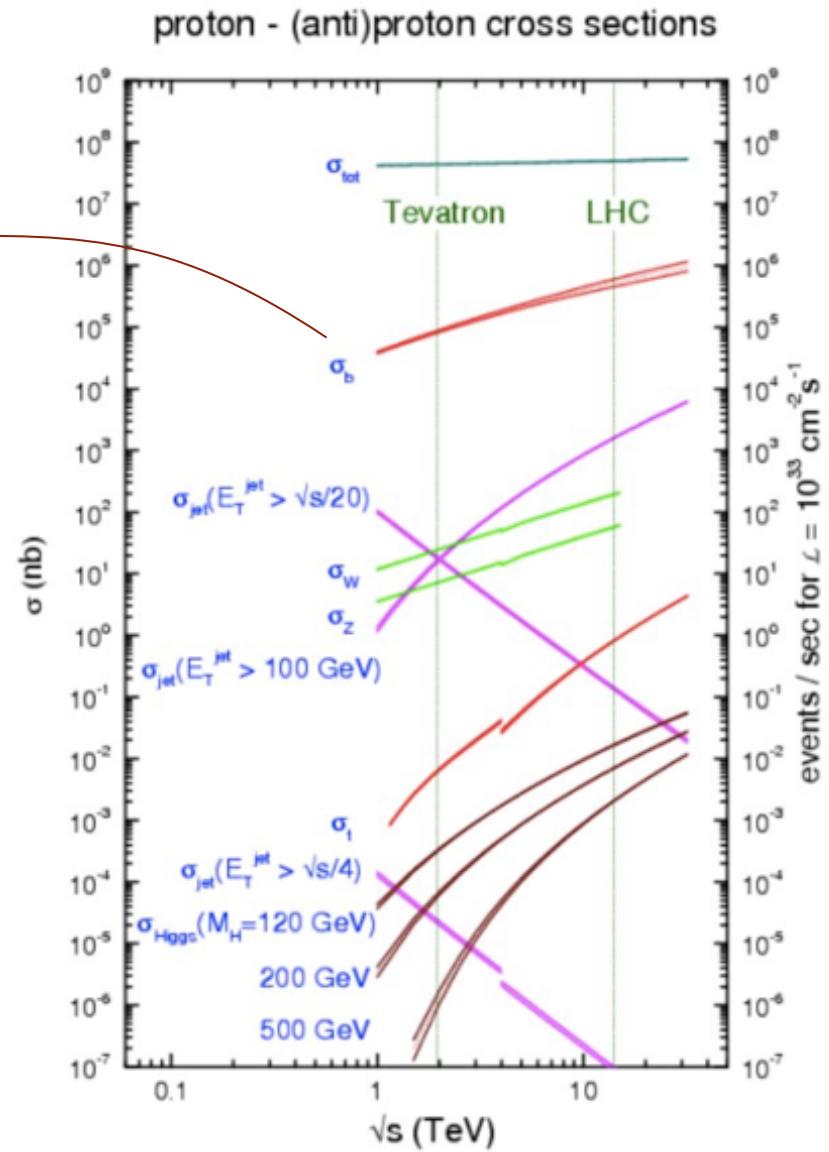
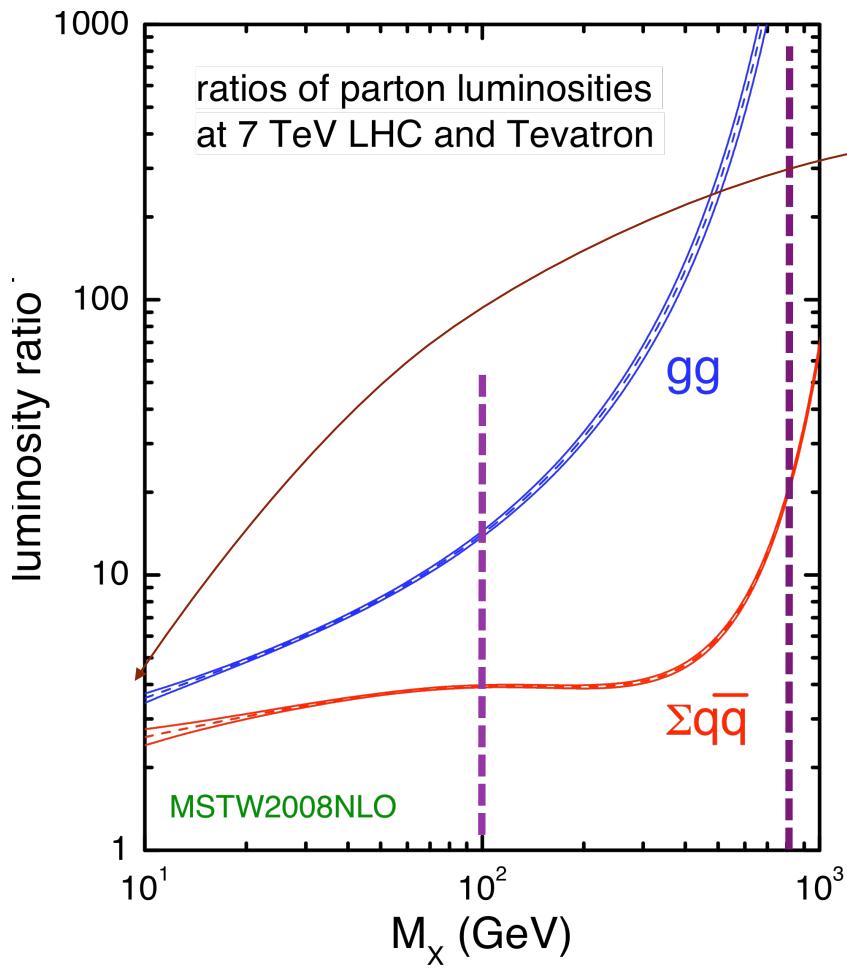


LHC formidable at large mass –
For low mass, Tevatron backgrounds smaller

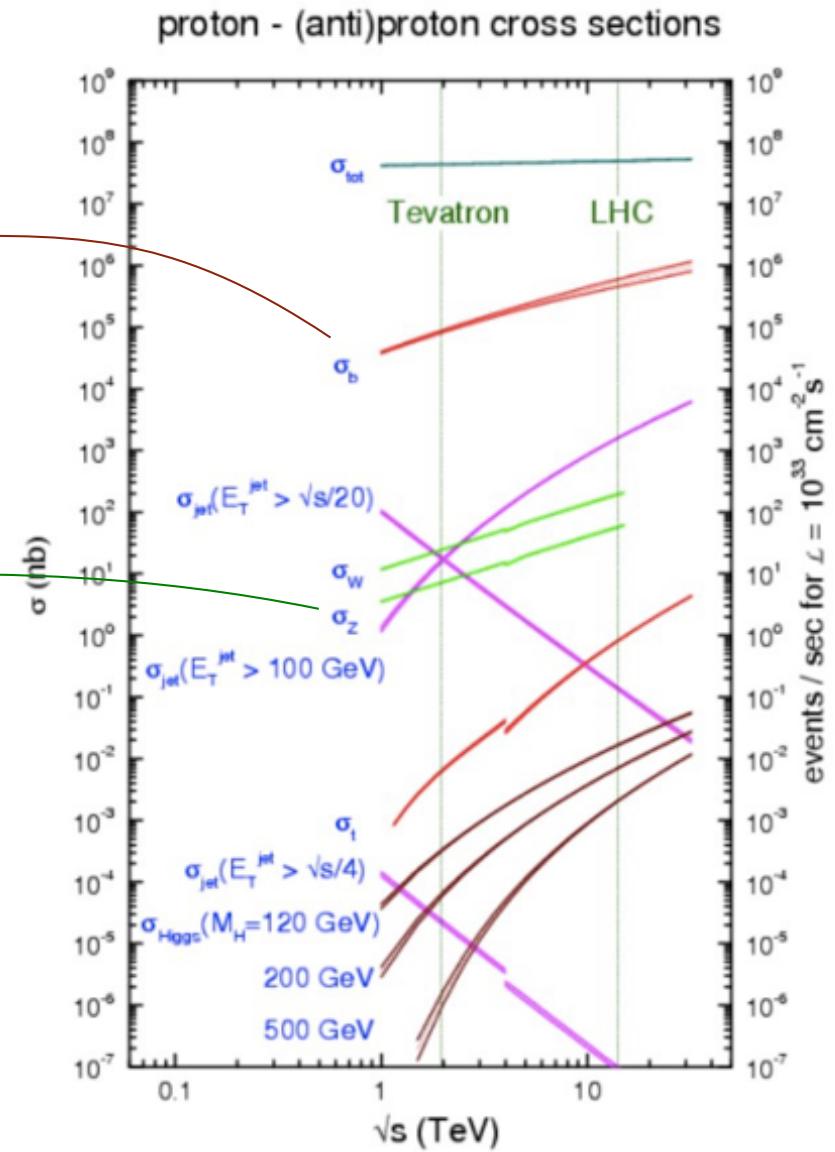
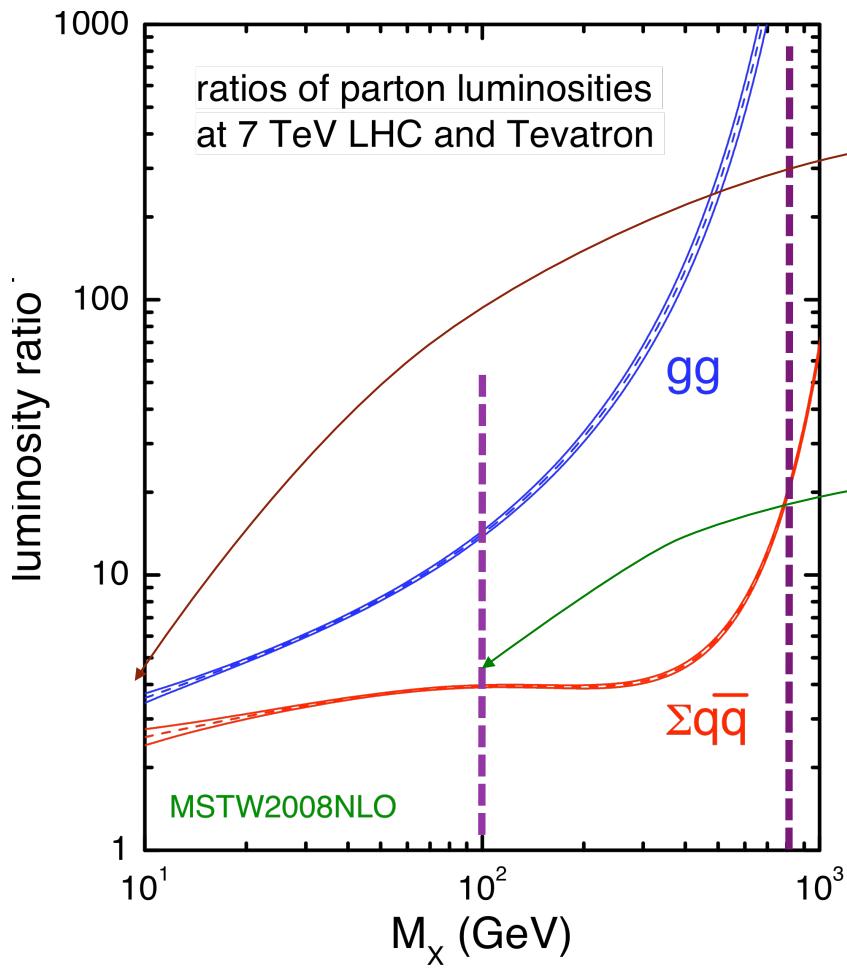
Back to the processes



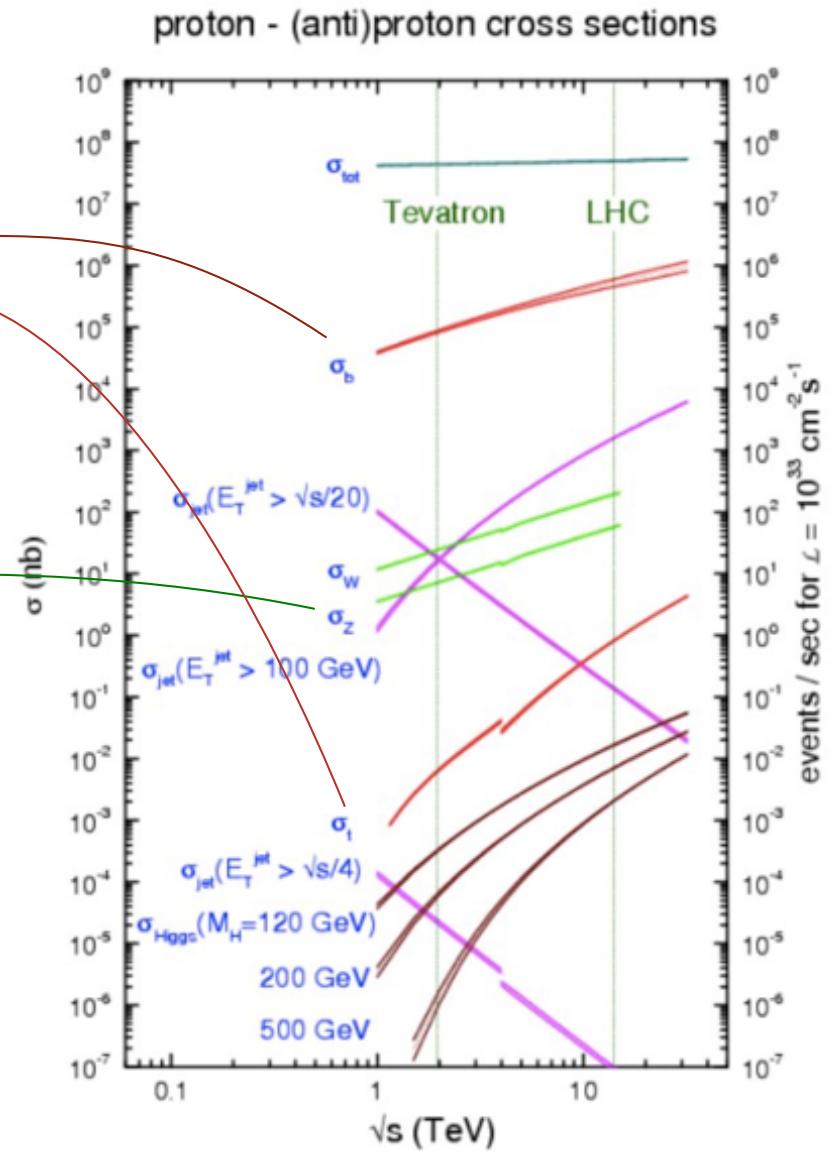
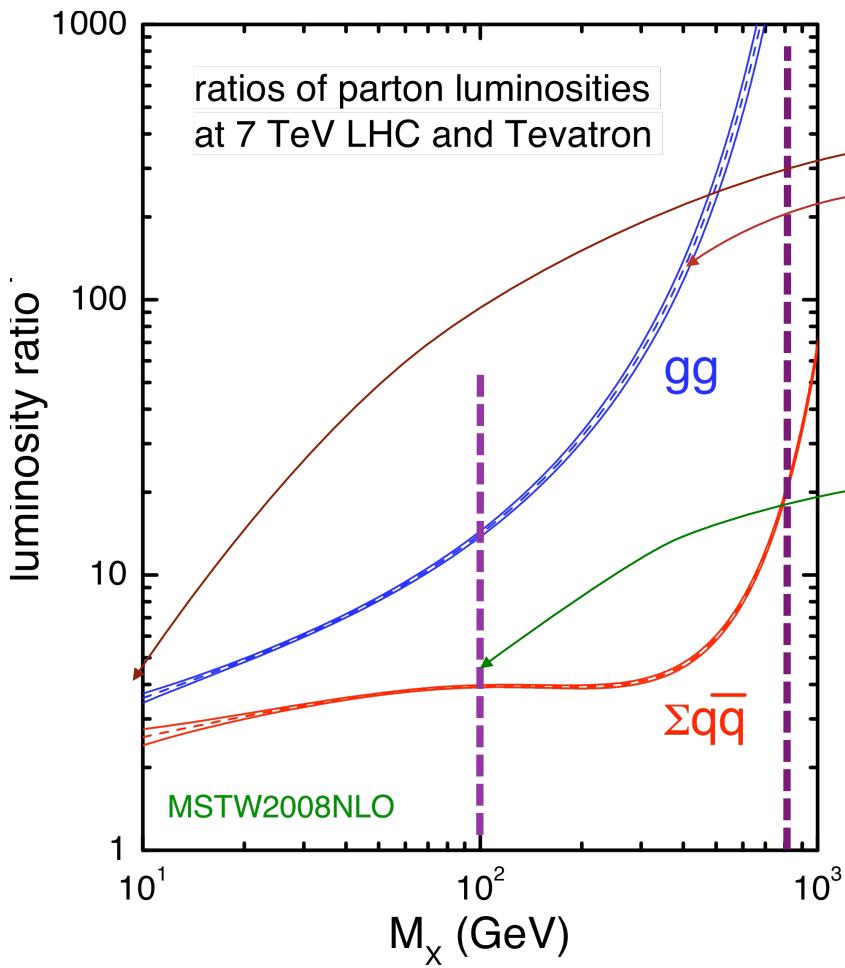
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Back to the processes



Back to the processes



To Remember

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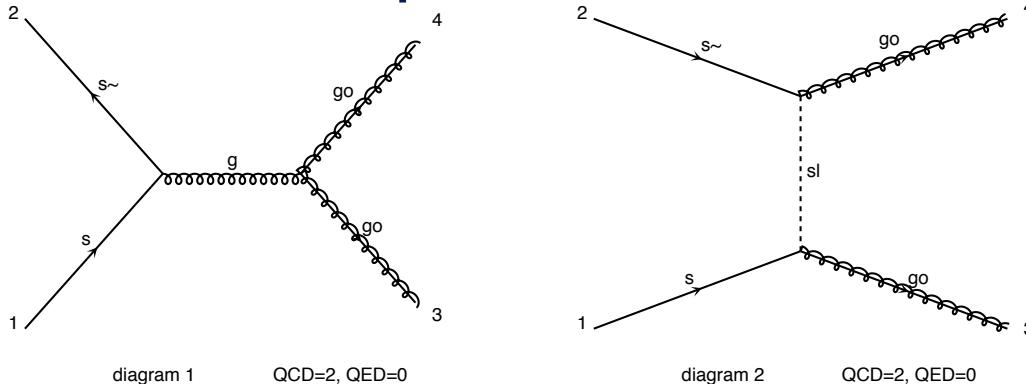
Phase-space
integralParton density
functionsParton-level cross
section

- PDF: content of the proton
 - Define the physics/processes that will dominate on your accelerator
- NLO/NNLO: Reduce scale uncertainty linked to your division of your multi-scale problem

Matrix-Element

Calculate a given process (e.g. gluino pair)

- Determine the production mechanism



- Evaluate the matrix-element

$$|\mathcal{M}|^2 \quad \rightarrow \text{Need Feynman Rules!}$$

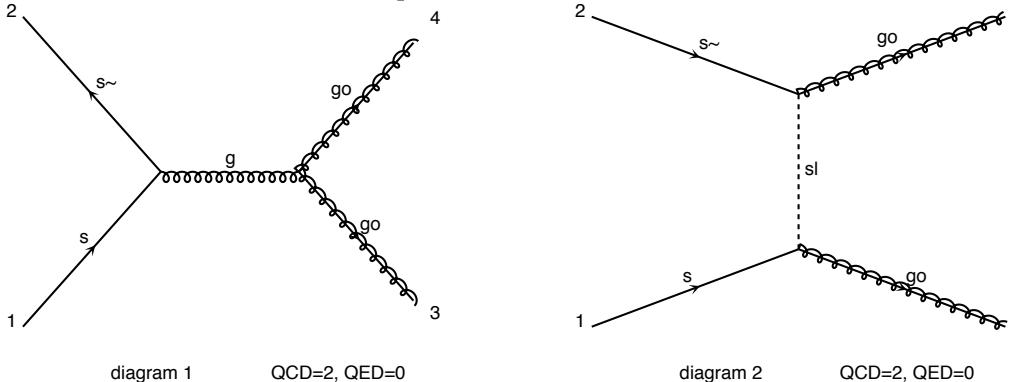
- Phase-Space Integration

$$\sigma = \frac{1}{2s} \int |\mathcal{M}|^2 d\Phi(n)$$

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Easy enough

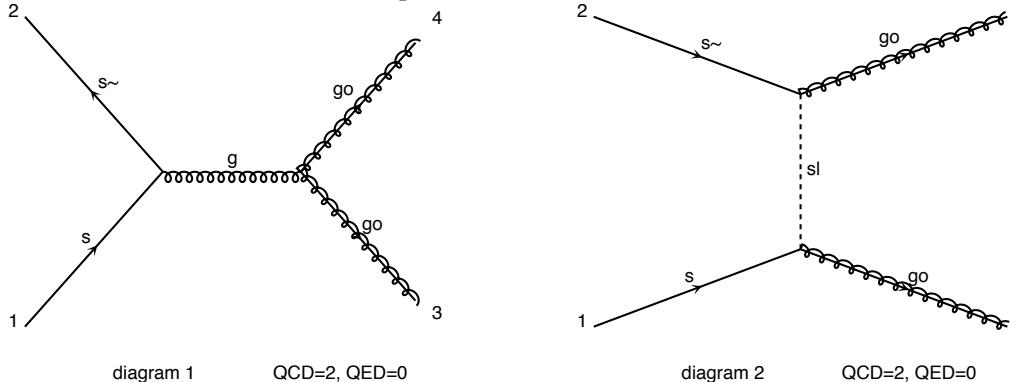
Hard

Very Hard
(in general)

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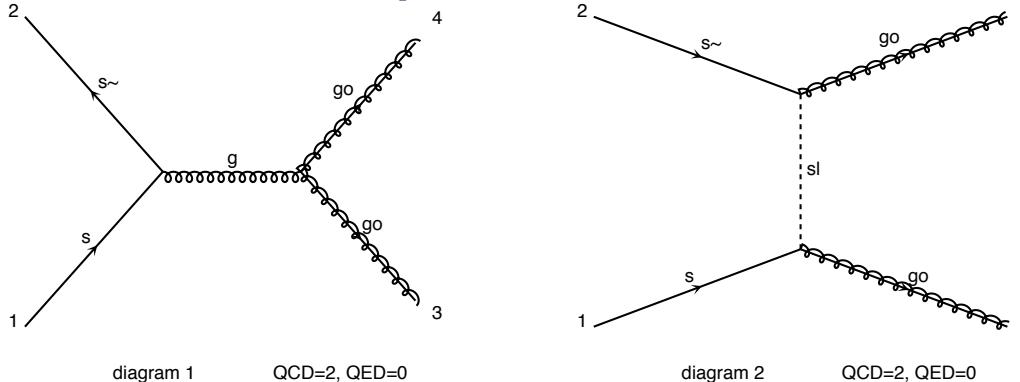
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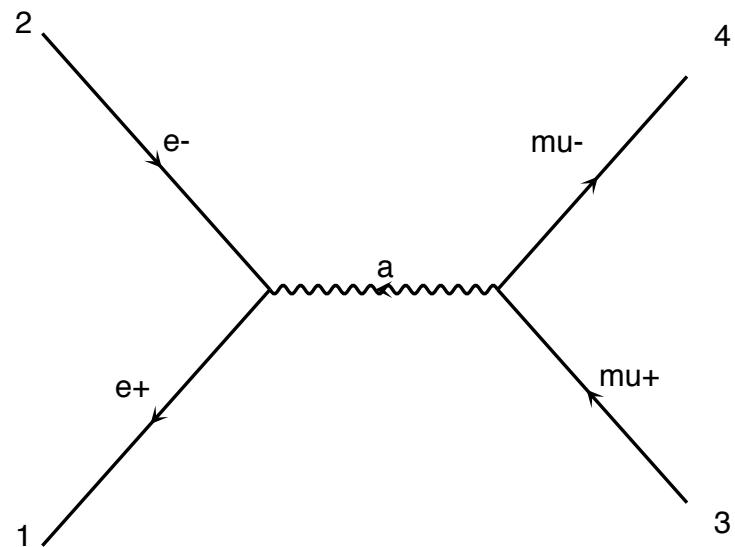
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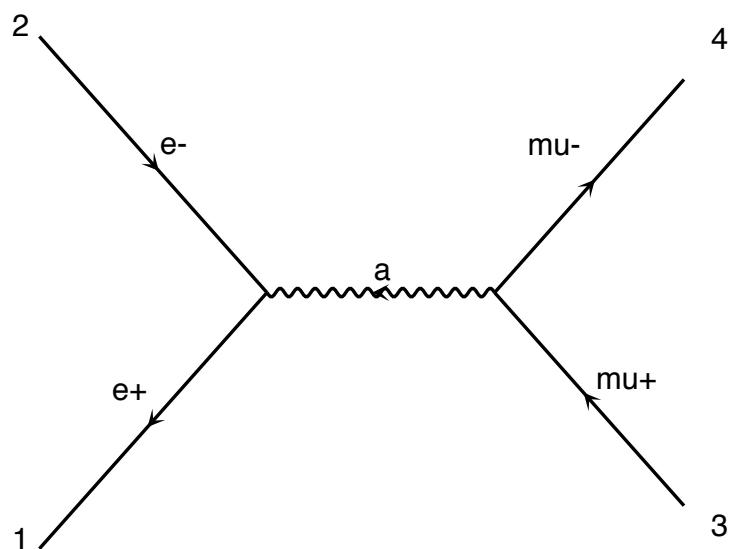
After

Matrix Element



$$\mathcal{M} = e^2 (\bar{u} \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} \gamma^\nu u)$$

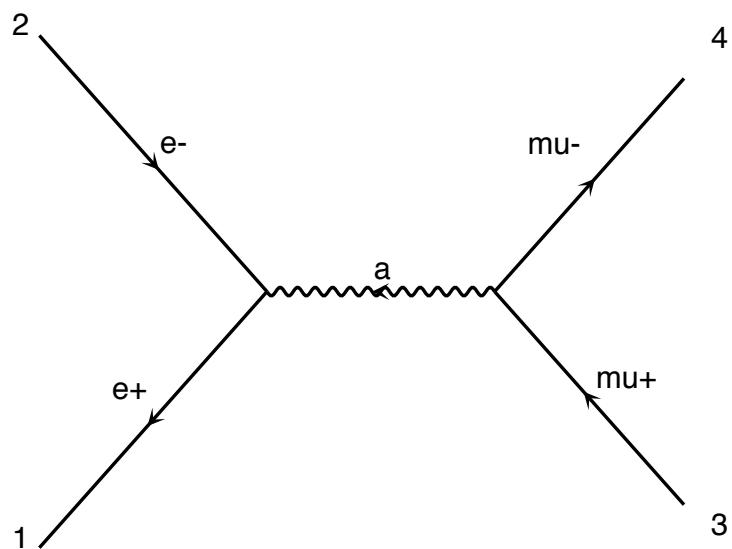
Matrix Element



$$\mathcal{M} = e^2 (\bar{u} \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} \gamma^\nu u)$$

$$\frac{1}{4} \sum_{pol} |\mathcal{M}|^2 = \frac{1}{4} \sum_{pol} \mathcal{M}^* \mathcal{M}$$

Matrix Element

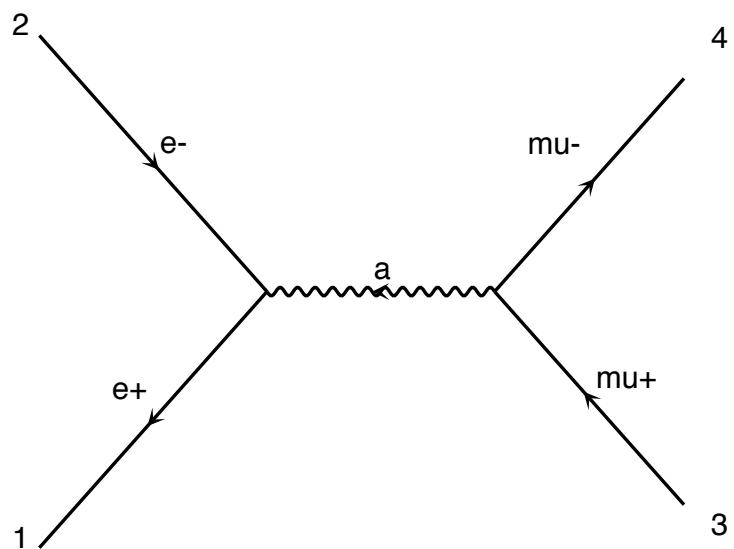


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$$\sum_{pol} \bar{u} u = p + m$$

Matrix Element



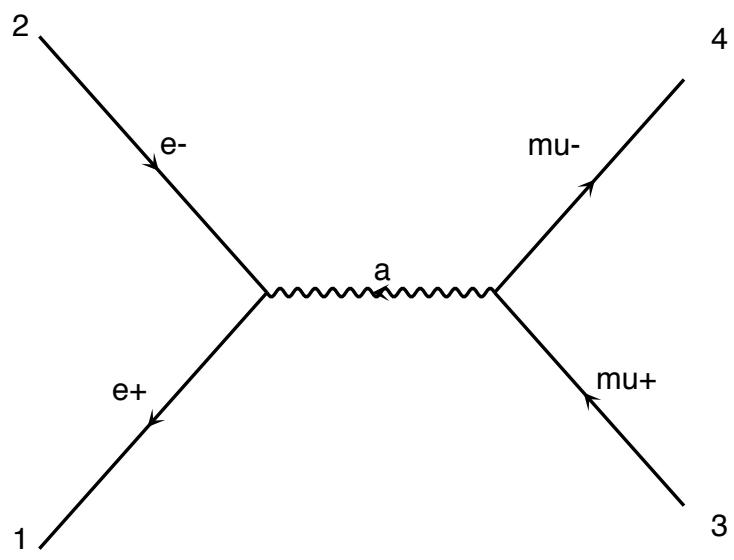
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$$\sum_{pol} \bar{u} u = \not{p} + m$$

→ $\frac{e^4}{4q^4} Tr[\not{p}_1 \gamma^\mu \not{p}_2 \gamma^\nu] Tr[\not{p}_3 \gamma_\mu \not{p}_4 \gamma_\nu]$

Matrix Element



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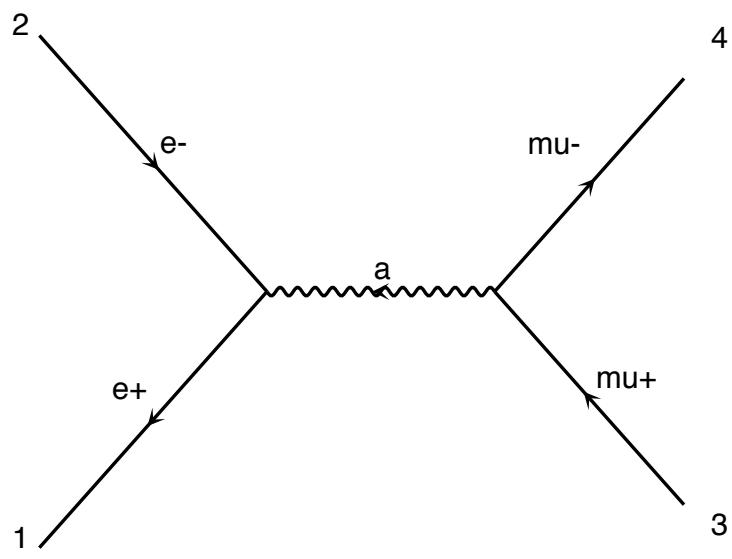
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$$\sum_{pol} \bar{u} u = \not{p} + m$$

$$\rightarrow \frac{e^4}{4q^4} Tr[\not{p}_1 \gamma^\mu \not{p}_2 \gamma^\nu] Tr[\not{p}_3 \gamma_\mu \not{p}_4 \gamma_\nu]$$

$$\rightarrow \frac{8e^4}{q^4} [(p_1 \cdot p_3)(p_2 \cdot p_4) + (p_1 \cdot p_4)(p_2 \cdot p_3)]$$

Matrix Element



$$\mathcal{M} = e^2 (\bar{u} \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} \gamma^\nu u)$$

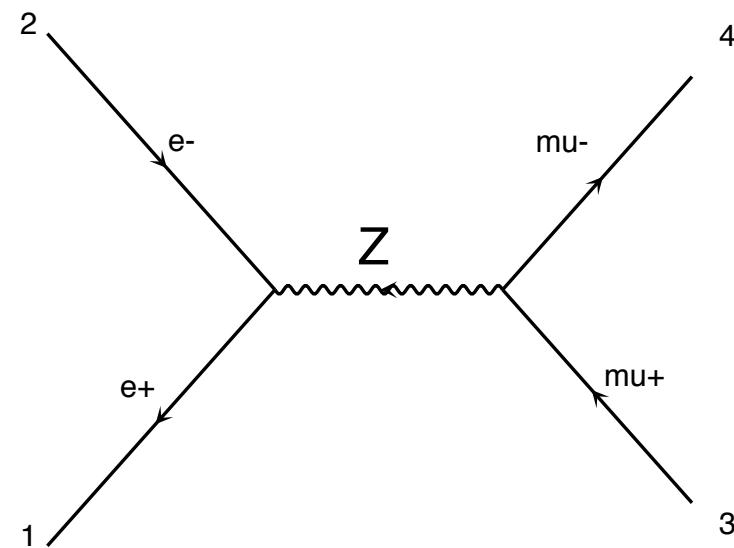
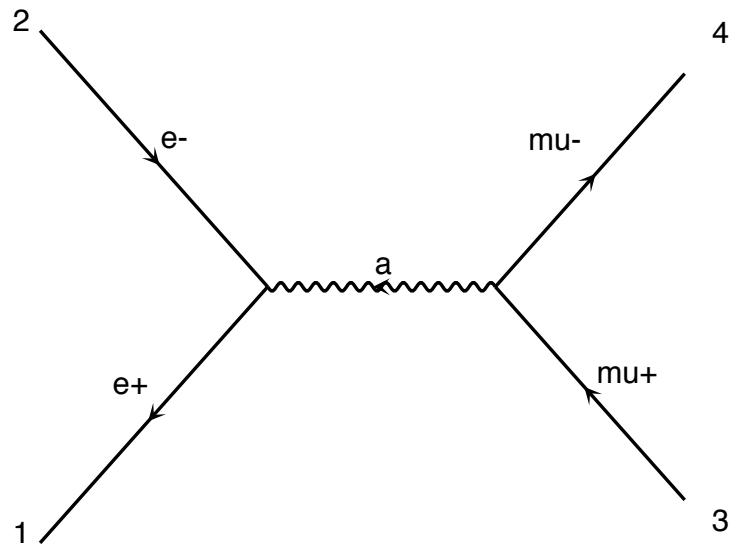
$$\frac{1}{4} \sum_{pol} |\mathcal{M}|^2 = \frac{1}{4} \sum_{pol} \mathcal{M}^* \mathcal{M}$$

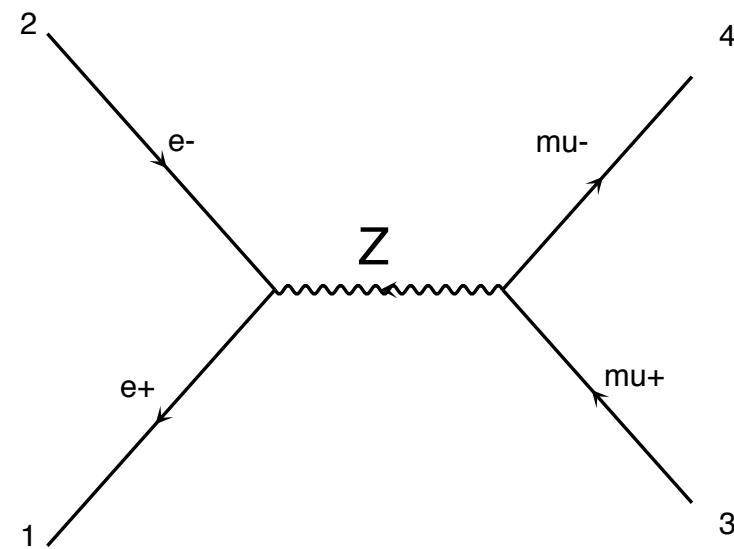
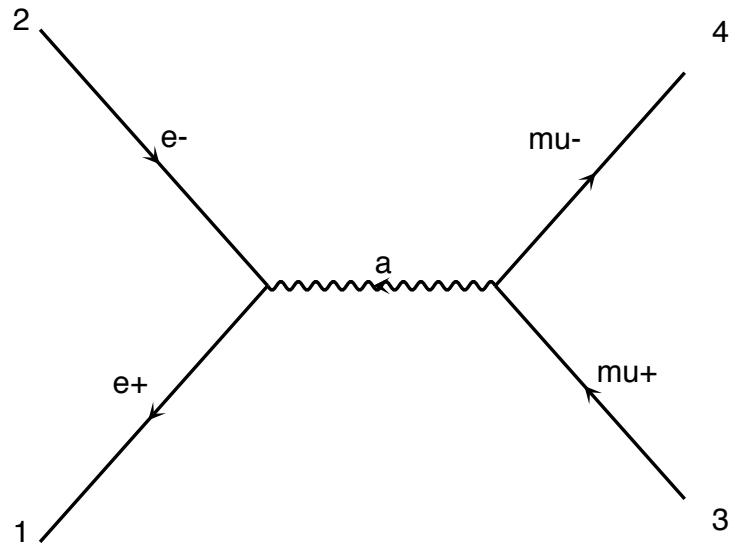
$$\sum_{pol} \bar{u} u = \not{p} + m$$

$$\rightarrow \frac{e^4}{4q^4} Tr[\not{p}_1 \gamma^\mu \not{p}_2 \gamma^\nu] Tr[\not{p}_3 \gamma_\mu \not{p}_4 \gamma_\nu]$$

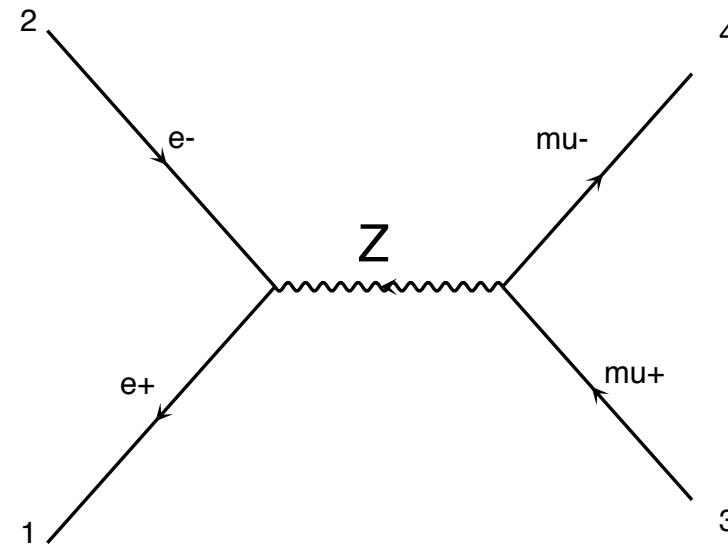
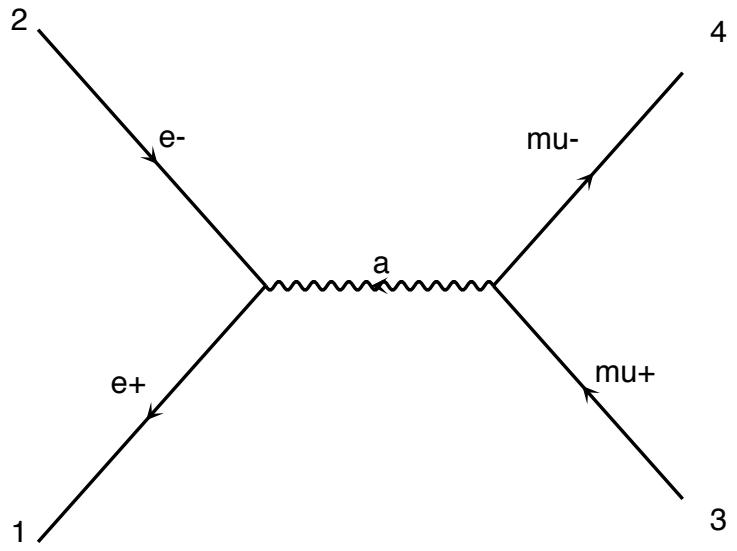
$$\rightarrow \frac{8e^4}{q^4} [(p_1 \cdot p_3)(p_2 \cdot p_4) + (p_1 \cdot p_4)(p_2 \cdot p_3)]$$

Very Efficient !!!



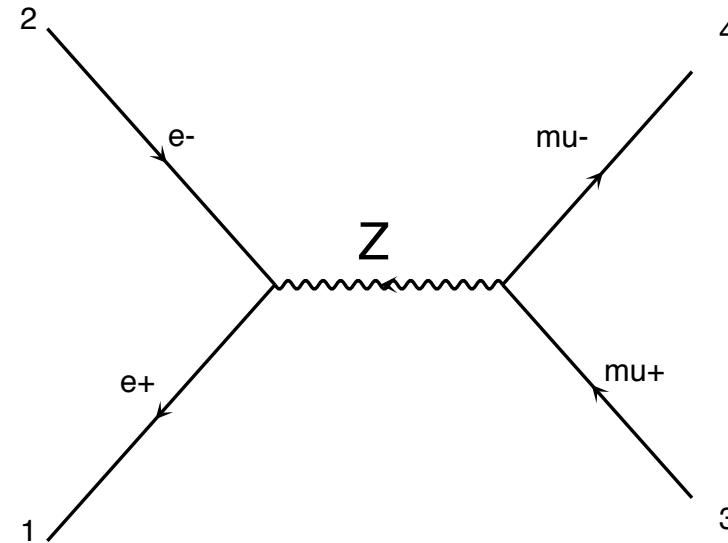
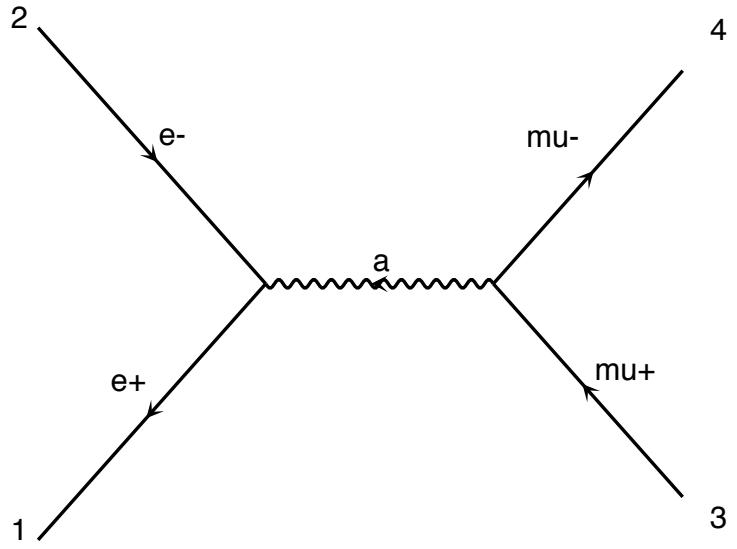


Need to compute $|M_a|^2$ $|M_z|^2$ $2\text{Re}(M_a^* M_z)$



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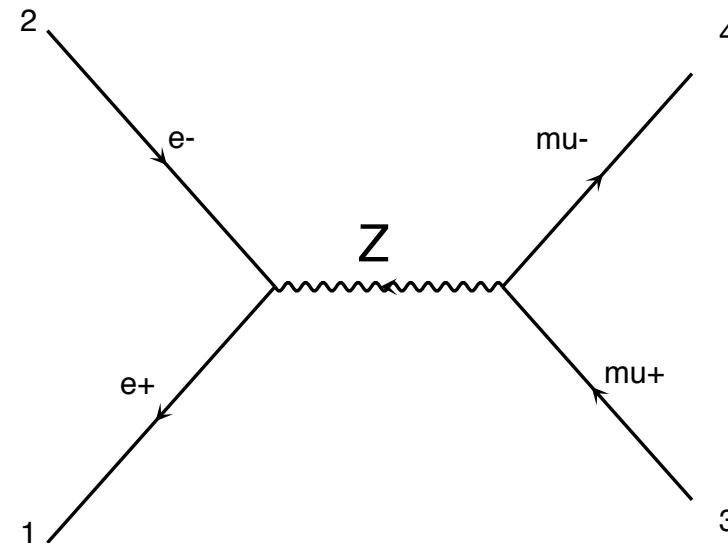
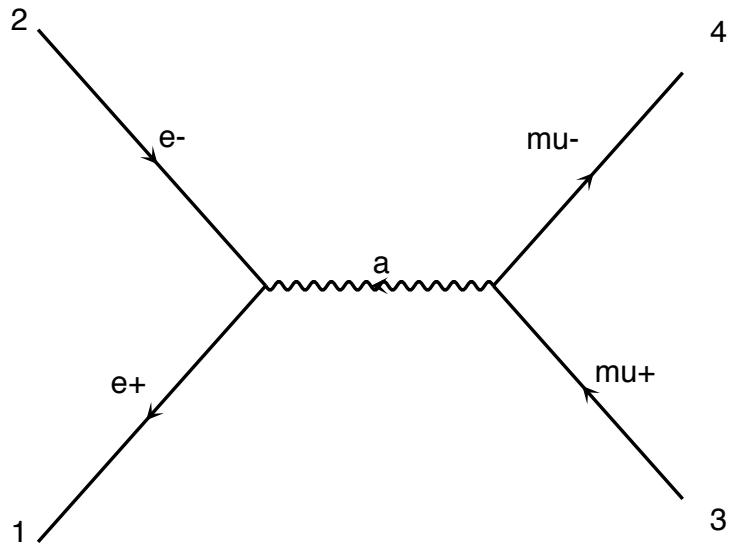
So for M Feynman diagram we need to compute M^2
different term



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The number of diagram scales factorially with the number
of particle



Need to compute $|M_a|^2$ $|M_z|^2$ $2\text{Re}(M_a^* M_z)$

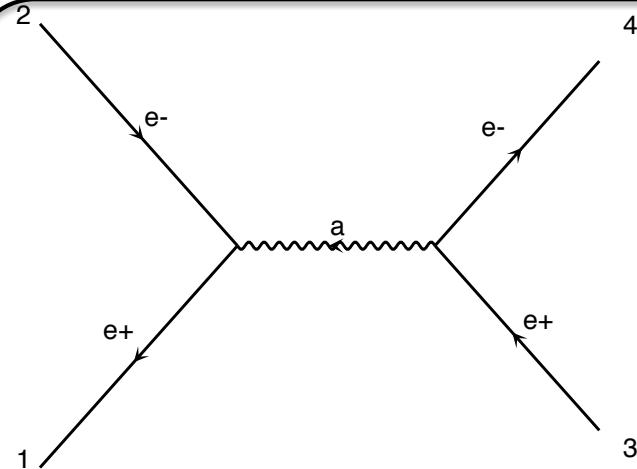
So for M Feynman diagram we need to compute M^2
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The number of diagram scales factorially with the number
of particle

In practise possible up to $2>4$

Idea

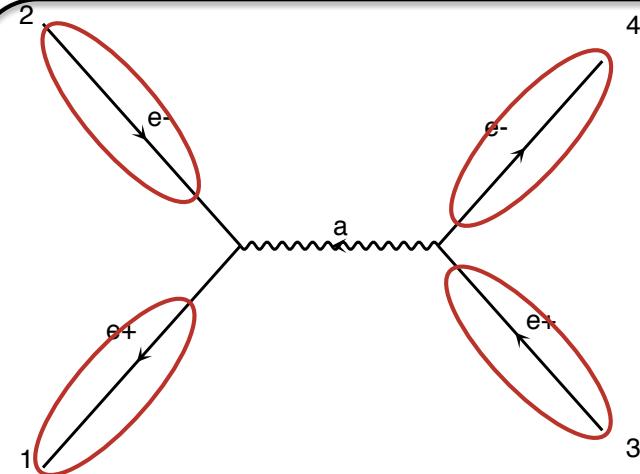
- Evaluate \mathcal{M} for fixed helicity of external particles
 - Multiply \mathcal{M} with \mathcal{M}^* -> $|\mathcal{M}|^2$
 - Loop on Helicity and average the results



$$\mathcal{M} = (\bar{u} e \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} e \gamma^\nu u)$$

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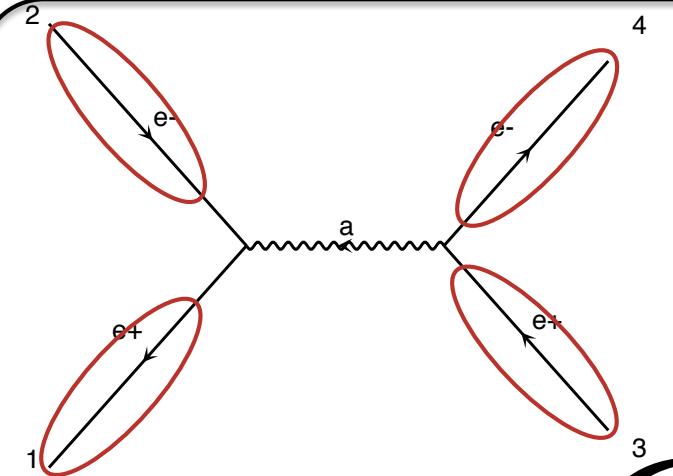


$$\mathcal{M} = (\bar{u} e \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} e \gamma^\nu u)$$

Numbers for given helicity and momenta

Idea

- Evaluate \mathcal{M} for fixed helicity of external particles
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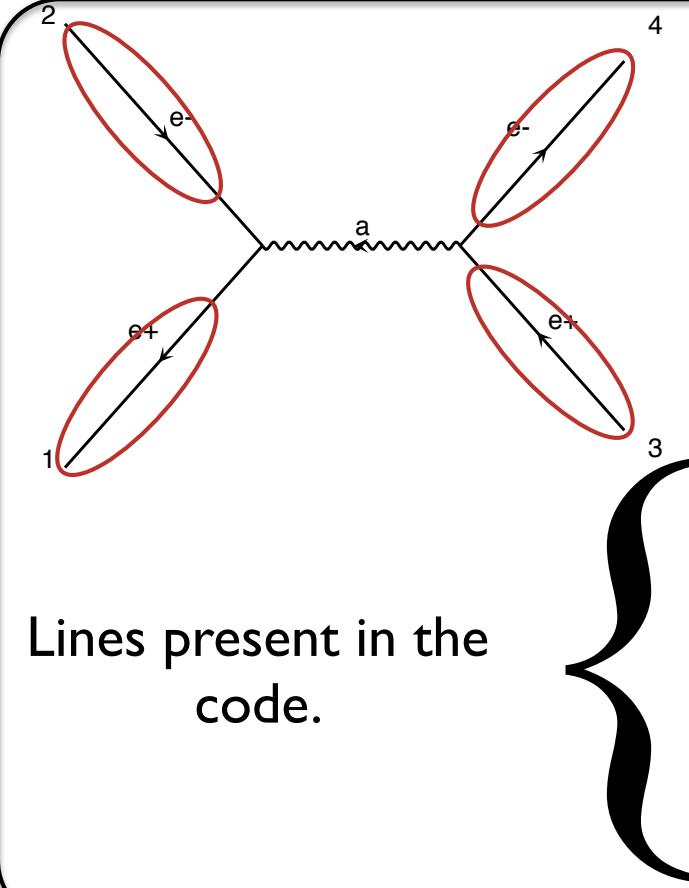
Numbers for given helicity and momenta

Lines present in the code.

$$\begin{aligned}\bar{v}_1 &= fct(\vec{p}_1, m_1) \\ u_2 &= fct(\vec{p}_2, m_2) \\ v_3 &= fct(\vec{p}_3, m_3) \\ \bar{u}_4 &= fct(\vec{p}_4, m_4)\end{aligned}$$

Idea

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$$u(p) = \begin{pmatrix} \omega_{-\lambda}(p) \chi_\lambda(\vec{p}) \\ \omega_\lambda(p) \chi_\lambda(\vec{p}) \end{pmatrix}$$

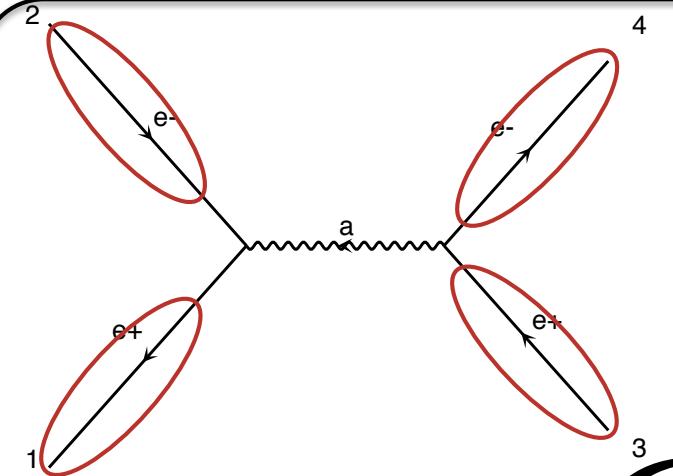
$$\omega_\pm(p) \equiv \sqrt{E \pm |\vec{p}|}.$$

$$\chi_+(\vec{p}) = \frac{1}{\sqrt{2|\vec{p}|(|\vec{p}| + p_z)}} \begin{pmatrix} |\vec{p}| + p_z \\ p_x + ip_y \end{pmatrix},$$

$$\chi_-(\vec{p}) = \frac{1}{\sqrt{2|\vec{p}|(|\vec{p}| + p_z)}} \begin{pmatrix} -p_x + ip_y \\ |\vec{p}| + p_z \end{pmatrix}.$$

Idea

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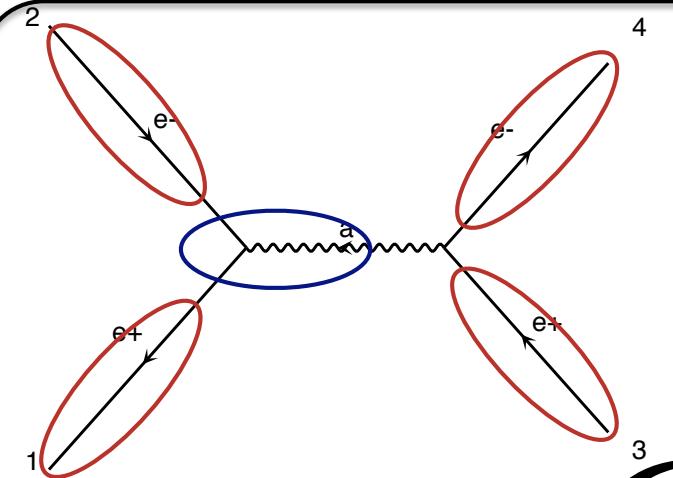
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Lines present in the code.

$$\mathcal{M} = (\bar{u} e \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} e \gamma^\nu u)$$

Numbers for given helicity and momenta

Calculate propagator wavefunctions

$$\bar{v}_1 = fct(\vec{p}_1, m_1)$$

$$u_2 = fct(\vec{p}_2, m_2)$$

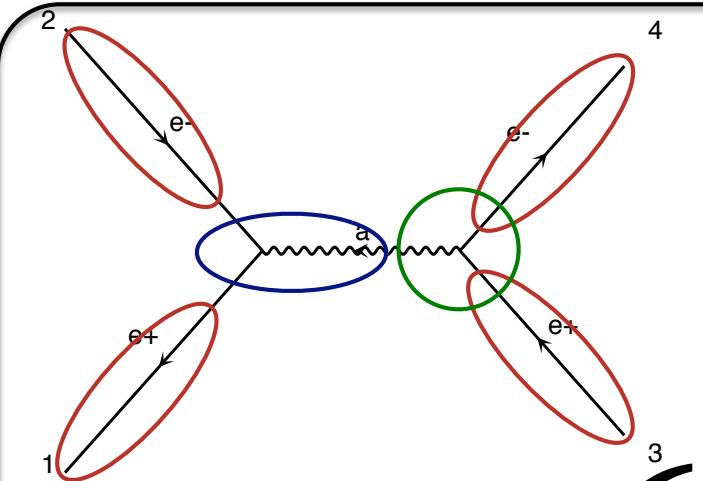
$$v_3 = fct(\vec{p}_3, m_3)$$

$$\bar{u}_4 = fct(\vec{p}_4, m_4)$$

$$W_a = fct(\bar{v}_1, u_2, m_a, \Gamma_a)$$

Idea

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 - Multiply \mathcal{M} with \mathcal{M}^* -> $|\mathcal{M}|^2$
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Lines present in the code.

$$\mathcal{M} = (\bar{u} e \gamma^\mu v) \frac{g_{\mu\nu}}{q^2} (\bar{v} e \gamma^\nu u)$$

Numbers for given helicity and momenta

Calculate propagator wavefunctions

Finally evaluate amplitude (c-number)

$$\bar{v}_1 = fct(\vec{p}_1, m_1)$$

$$u_2 = fct(\vec{p}_2, m_2)$$

$$v_3 = fct(\vec{p}_3, m_3)$$

$$\bar{u}_4 = fct(\vec{p}_4, m_4)$$

$$W_a = fct(\bar{v}_1, u_2, m_a, \Gamma_a)$$

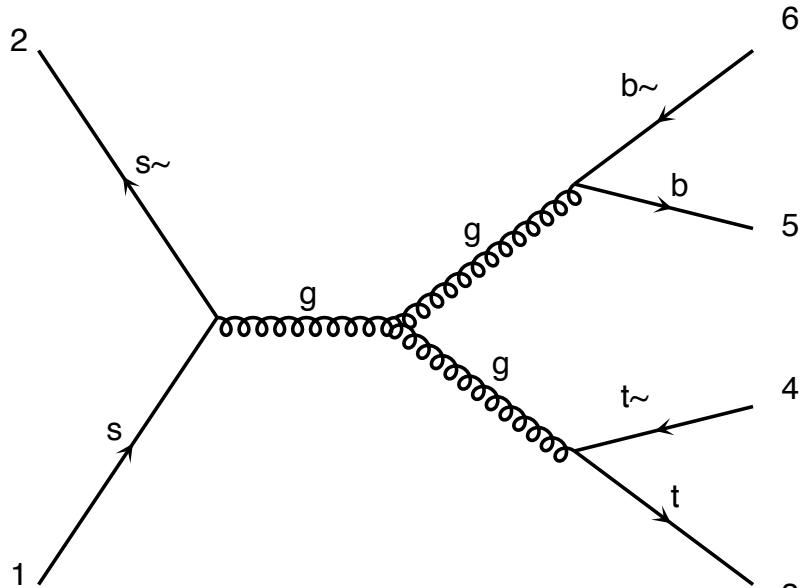
$$\mathcal{M} = fct(v_3, \bar{u}_4, W_a)$$

Comparison

	M diag	N particle
Analytical	M^2	$(N!)^2$
Helicity	M	$(N!) 2^N$

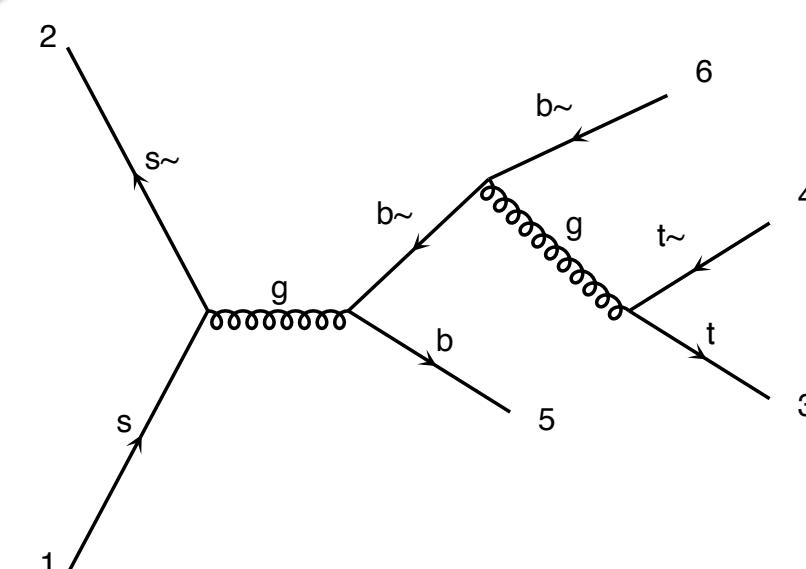
Real case

Known



M1

Number of routines: 0



M2

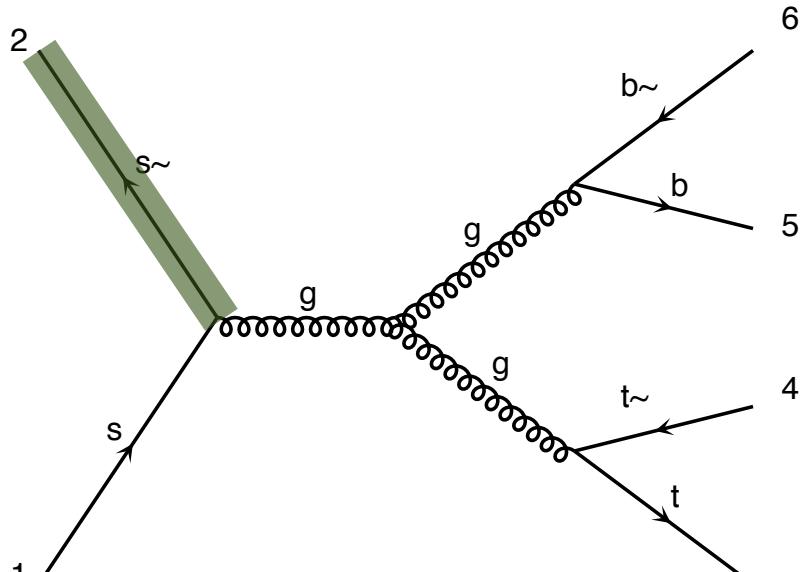
Number of routines: 0

Number of routines for both: 0

$$|M|^2 = |M_1 + M_2|^2$$

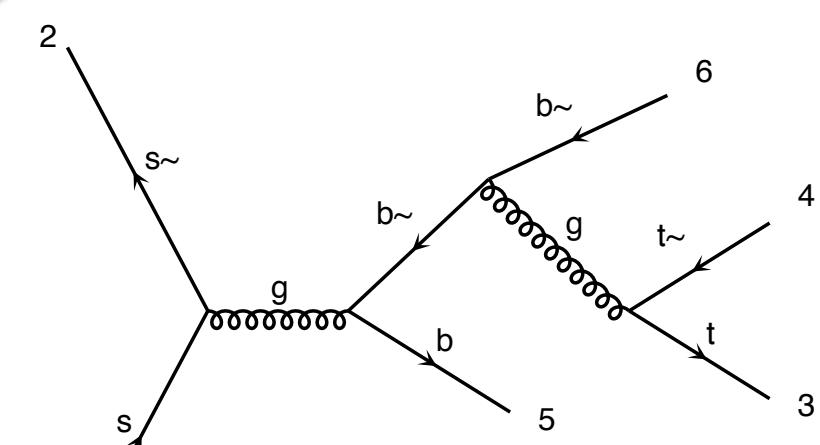
Real case

Known



M1

Number of routines: 1



M2

Number of routines: 0

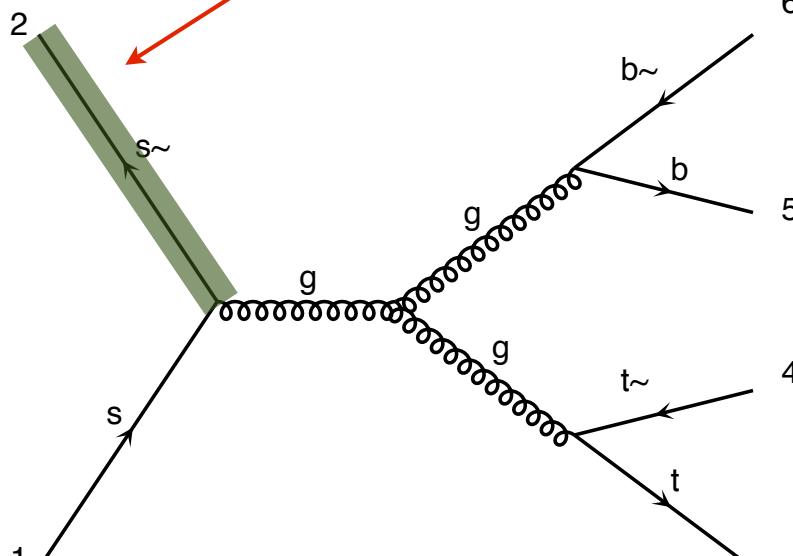
Number of routines for both: 1

$$|M|^2 = |M_1 + M_2|^2$$

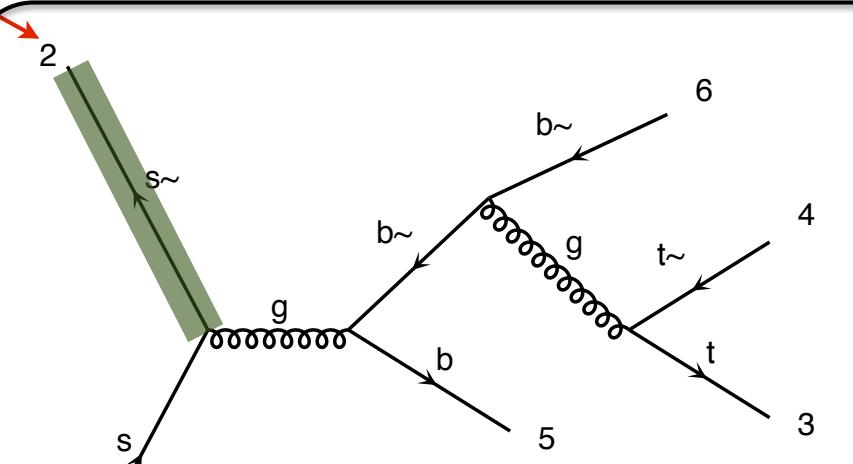
Real case

Identical

Known



Number of routines: I



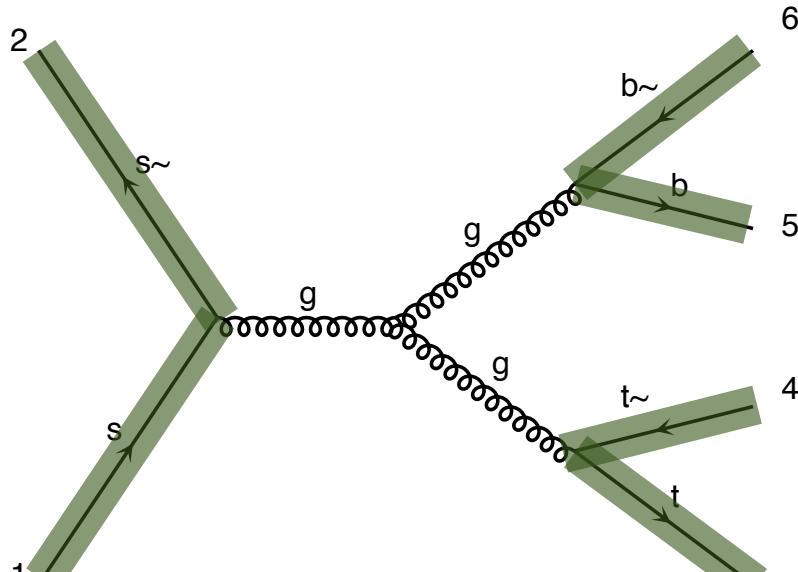
Number of routines: I

Number of routines for both: I

$$|M|^2 = |M_1 + M_2|^2$$

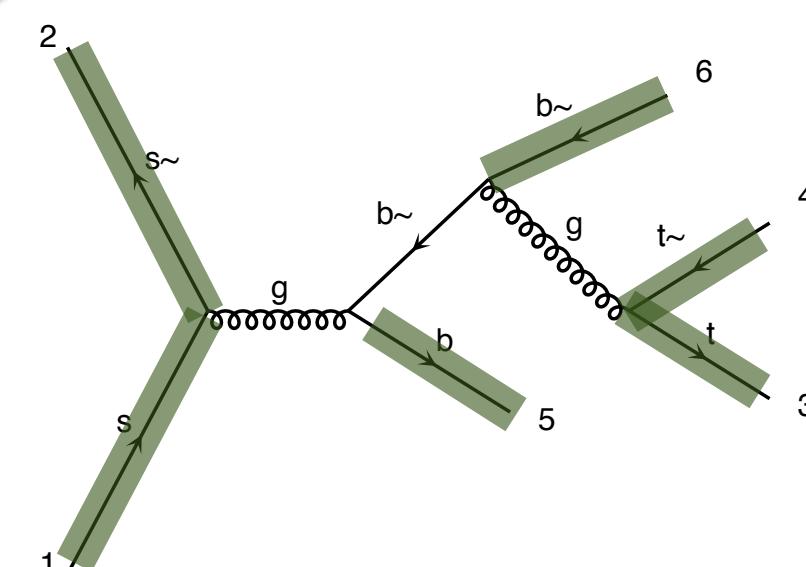
Real case

Known



M1

Number of routines: 6



M2

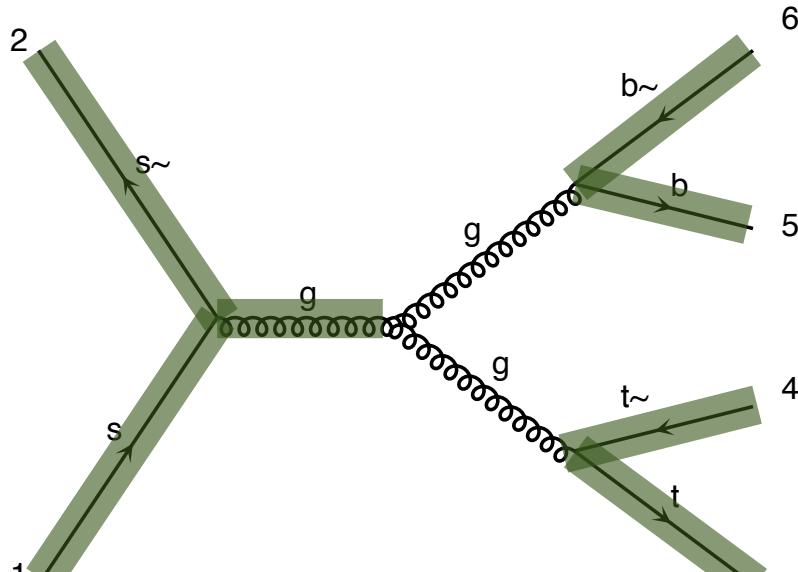
Number of routines: 6

Number of routines for both: 6

$$|M|^2 = |M_1 + M_2|^2$$

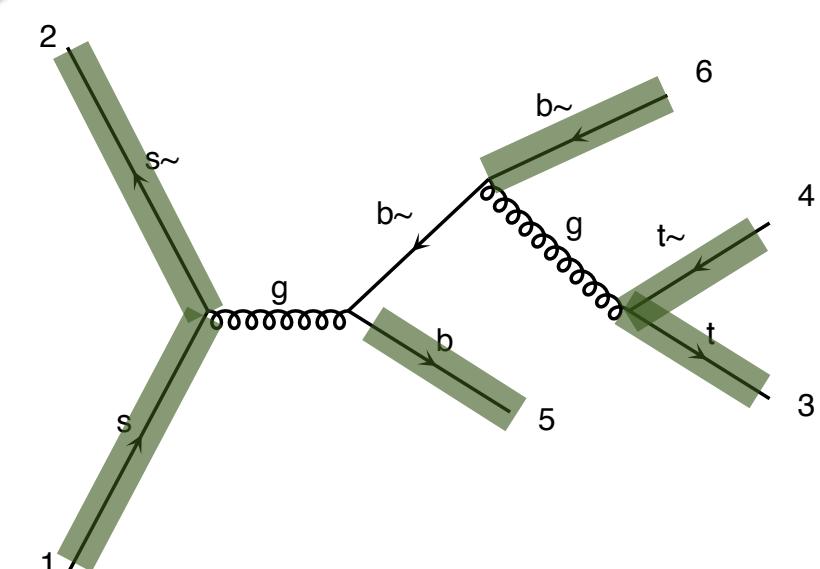
Real case

Known



M1

Number of routines: 7



M2

Number of routines: 6

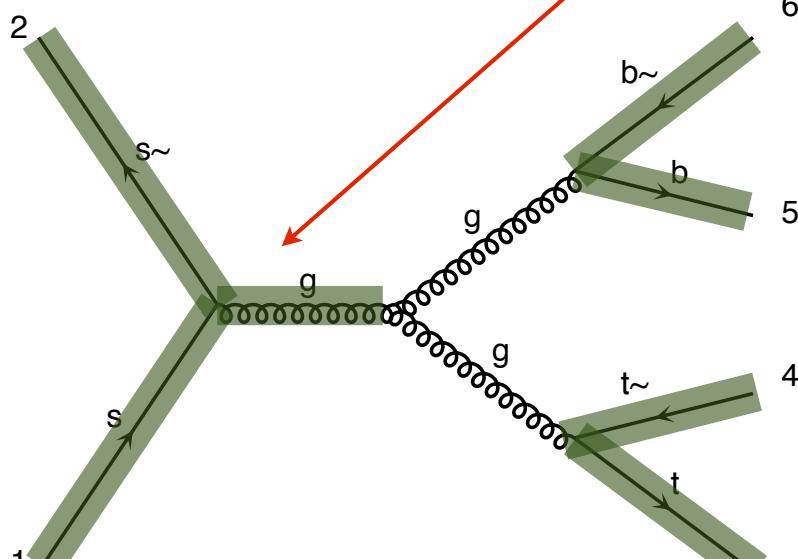
Number of routines for both: 7

$$|M|^2 = |M_1 + M_2|^2$$

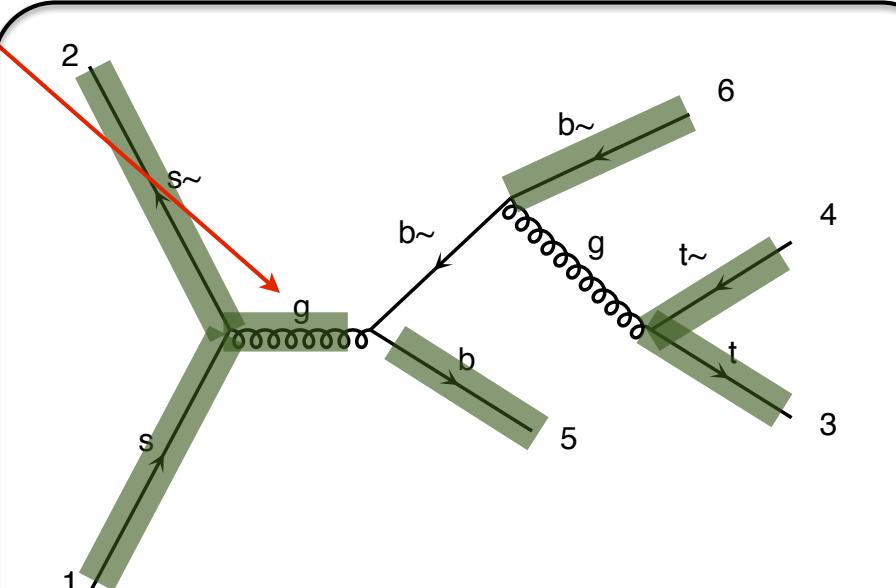
Real case

Known

Identical



Number of routines: 7

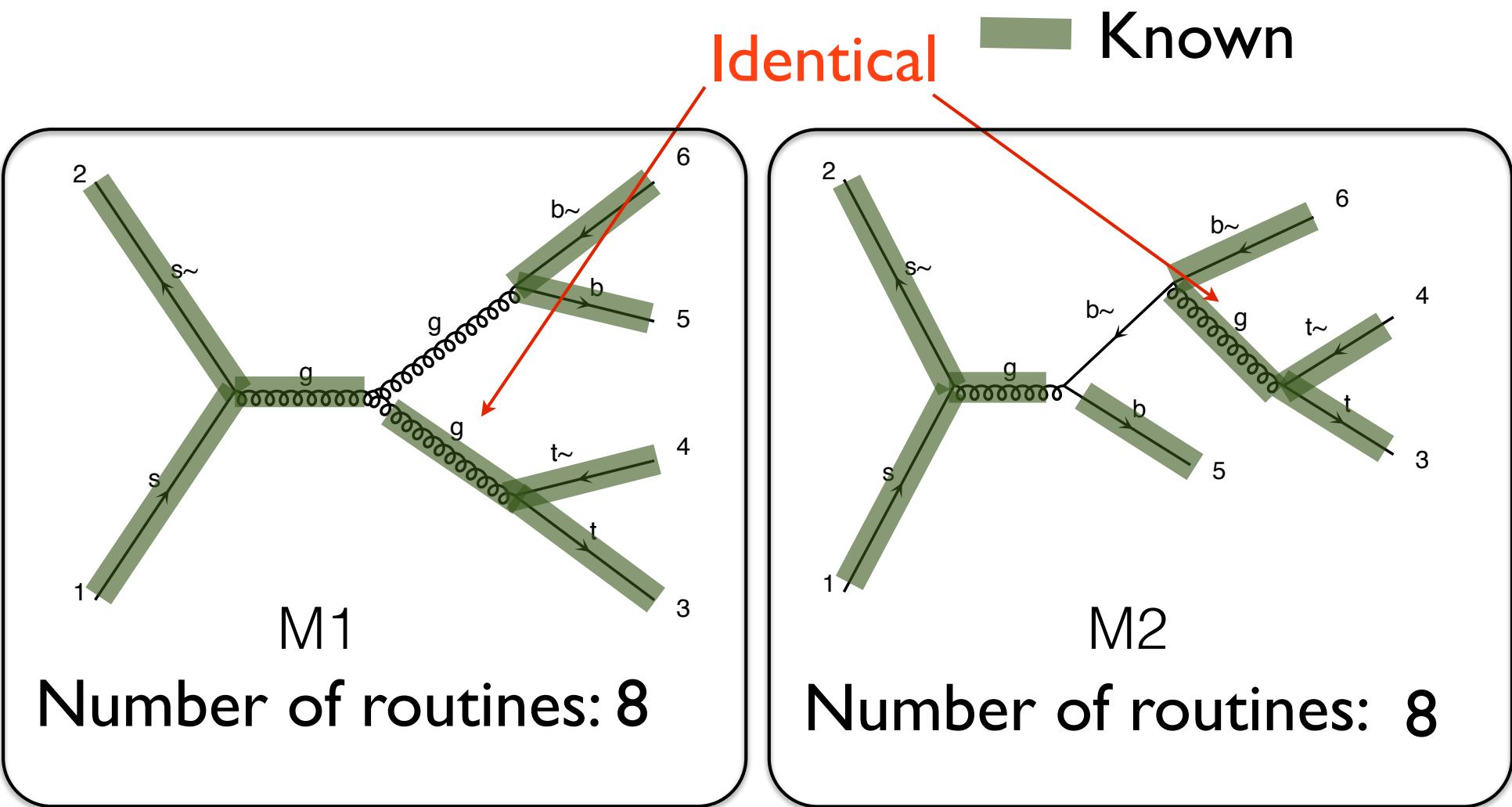


Number of routines: 7

Number of routines for both: 7

$$|M|^2 = |M_1 + M_2|^2$$

Real case

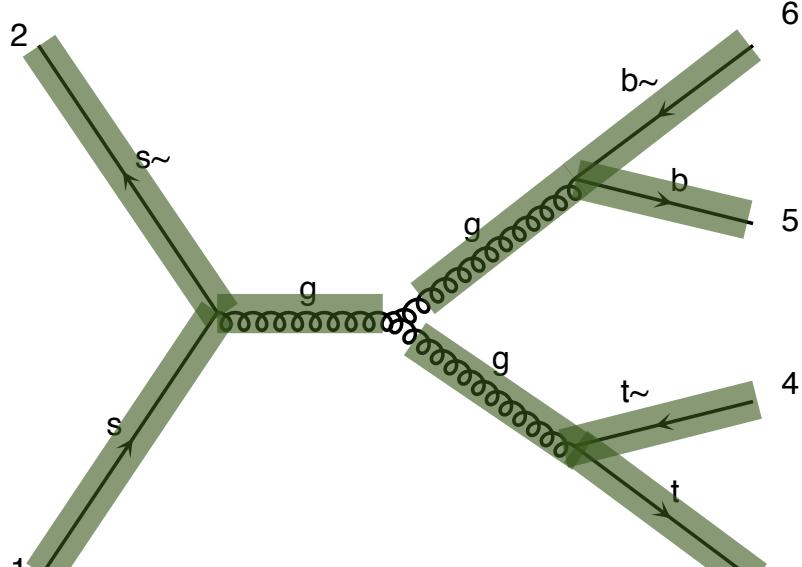


Number of routines for both: 8

$$|M|^2 = |M_1 + M_2|^2$$

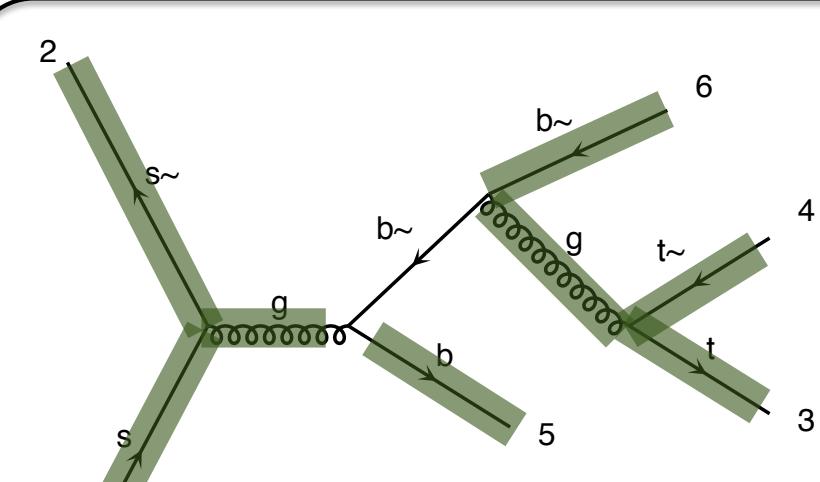
Real case

Known



M1

Number of routines: 9



M2

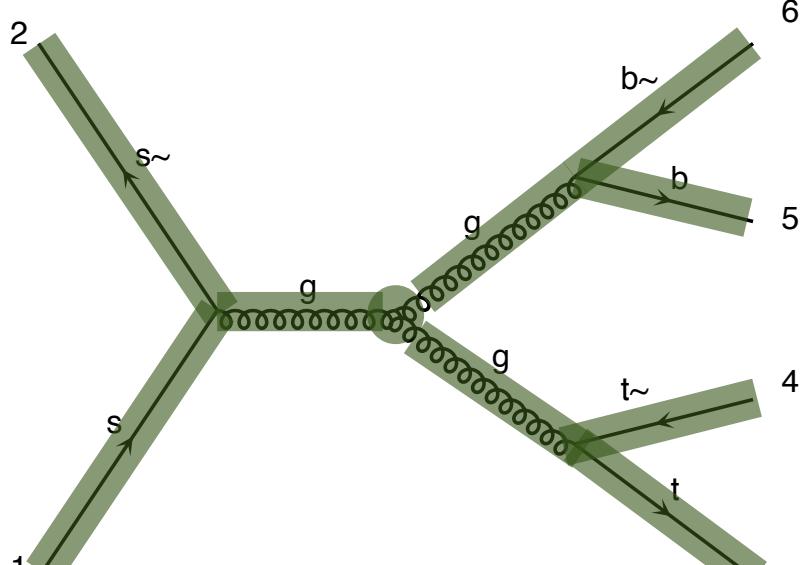
Number of routines: 8

Number of routines for both: 9

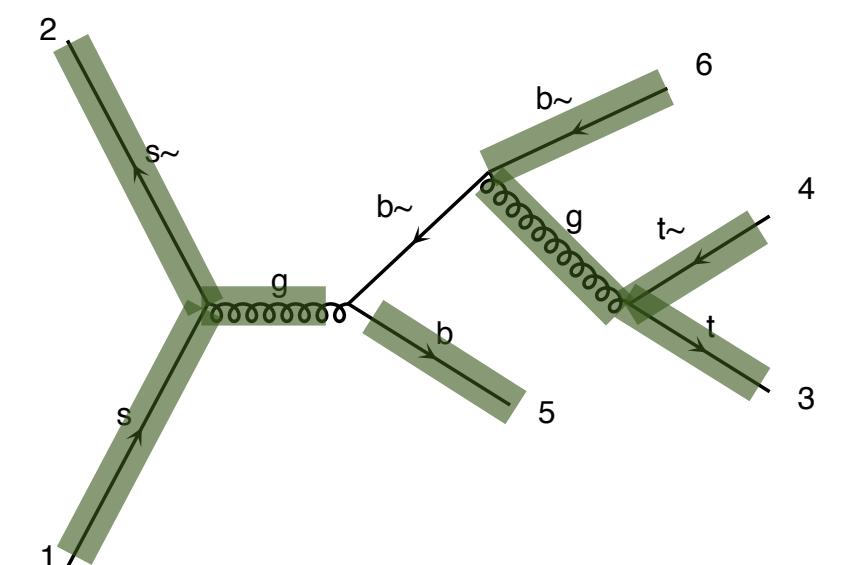
$$|M|^2 = |M_1 + M_2|^2$$

Real case

Known



Number of routines: 10



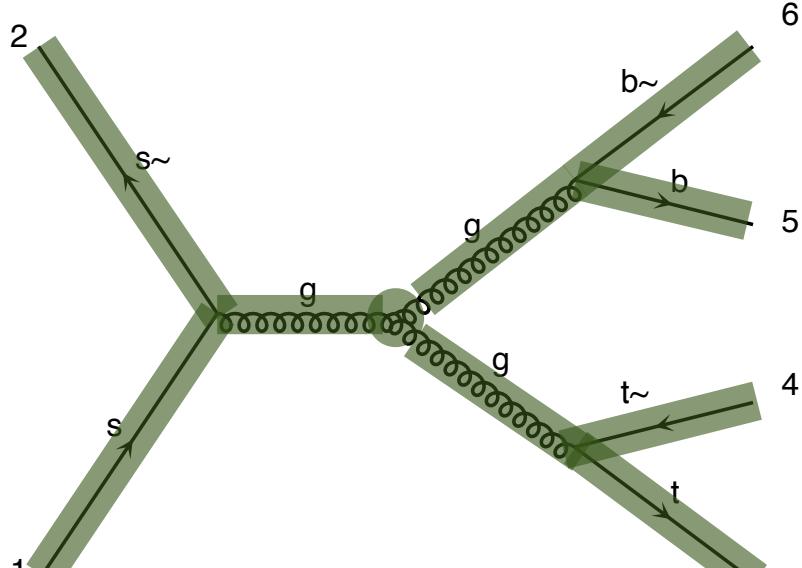
Number of routines: 8

Number of routines for both: 10

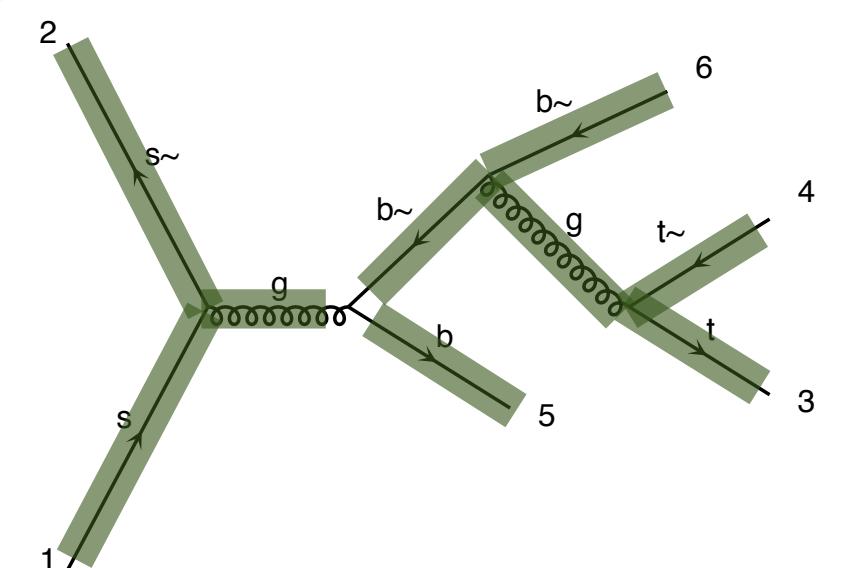
$$|M|^2 = |M_1 + M_2|^2$$

Real case

Known



Number of routines: 10



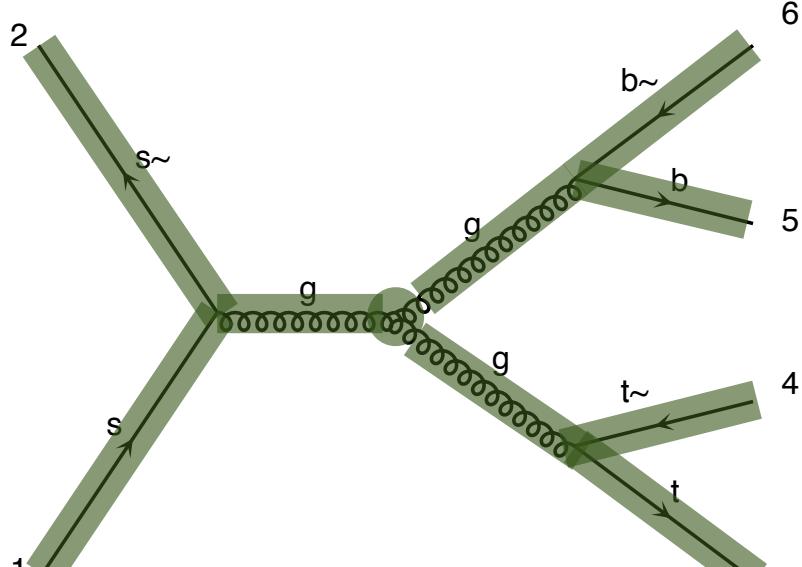
Number of routines: 9

Number of routines for both: 11

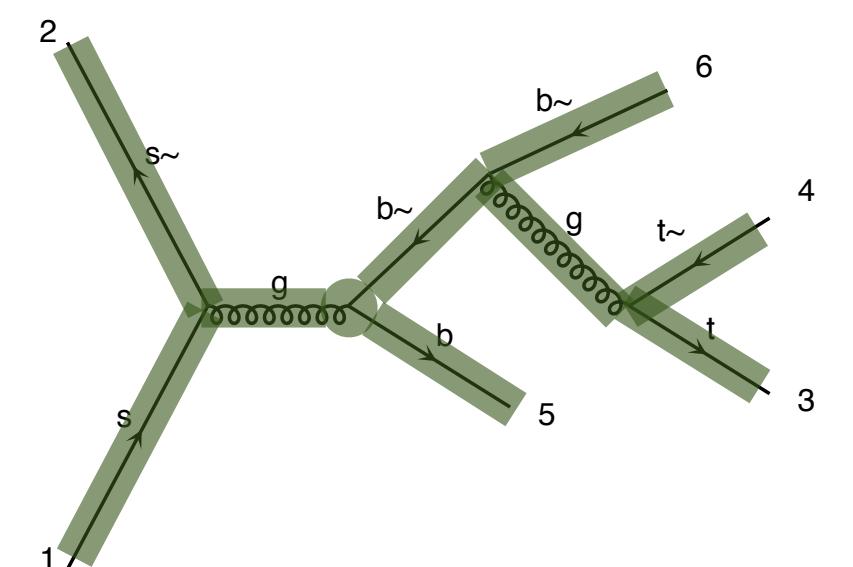
$$|M|^2 = |M_1 + M_2|^2$$

Real case

Known



Number of routines: 10



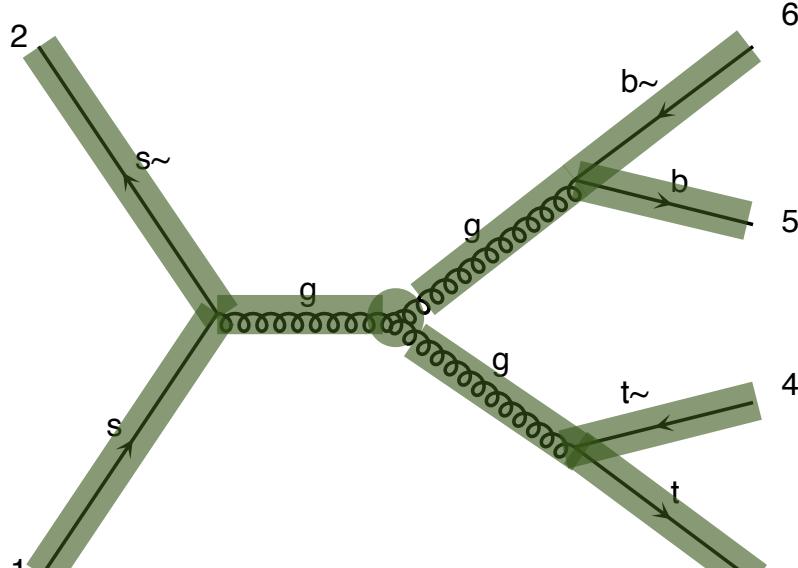
Number of routines: 10

Number of routines for both: 12

$$|M|^2 = |M_1 + M_2|^2$$

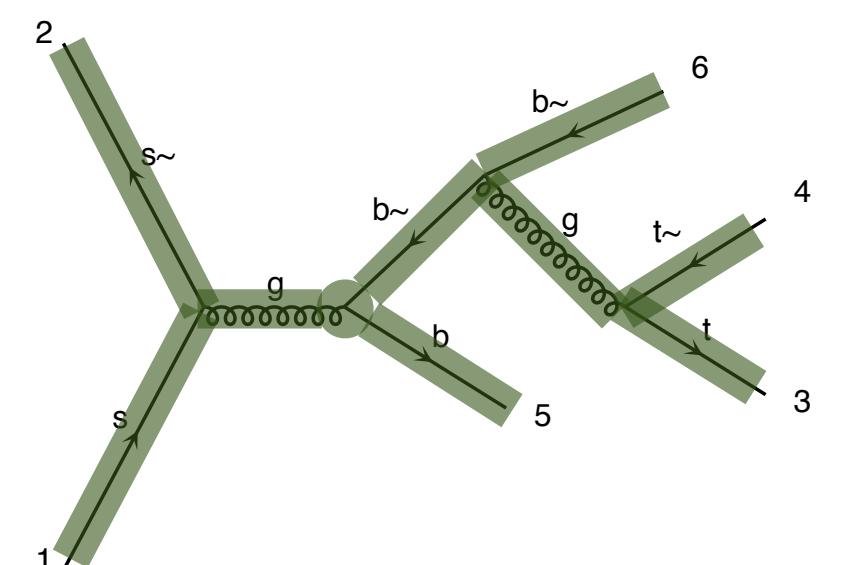
Real case

Known



M1

Number of routines: 10
 $2(N+1)$



M2

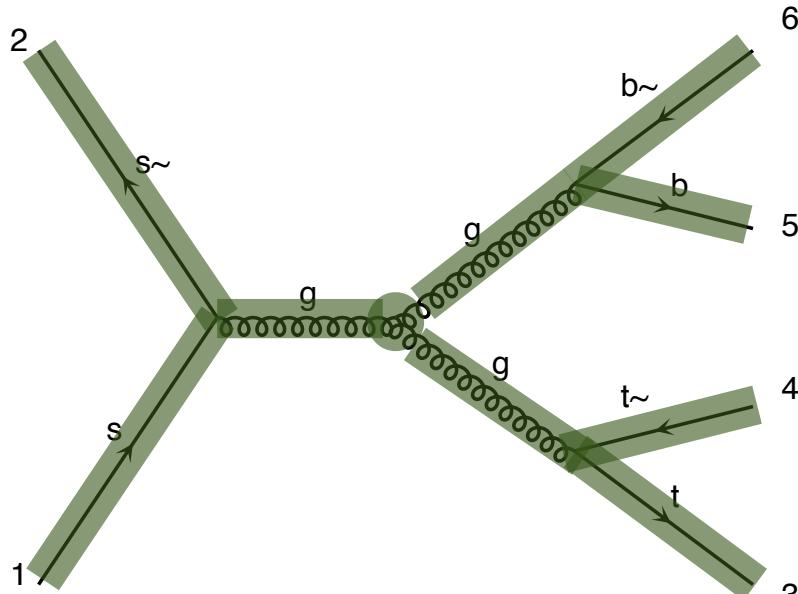
Number of routines: 10
 $2(N+1)$

Number of routines for both: 12

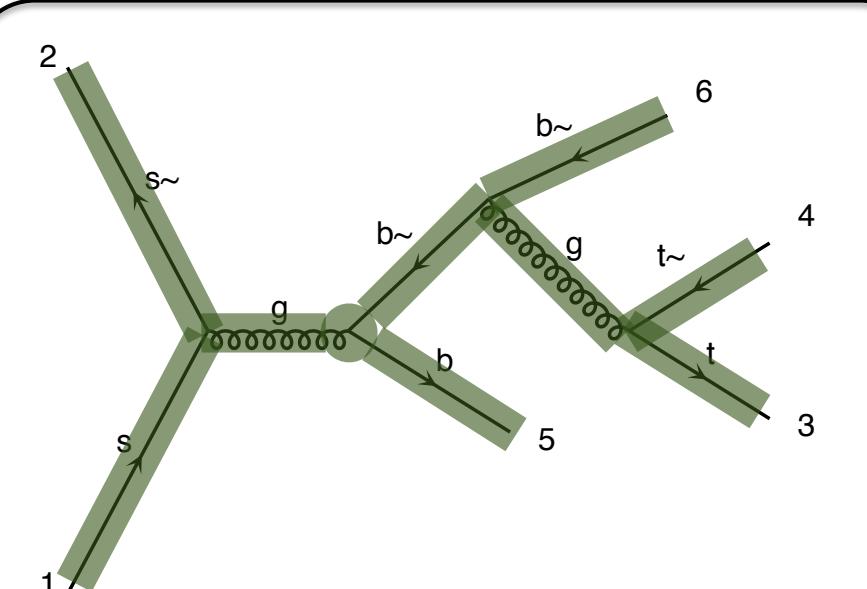
$$|M|^2 = |M_1 + M_2|^2$$

Real case

Known



Number of routines: 10
 $2(N+1)$



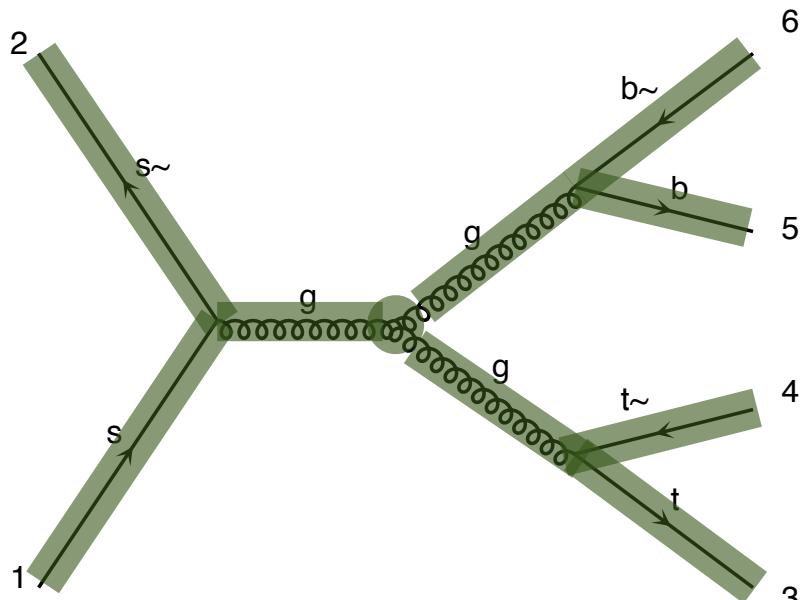
Number of routines: 10
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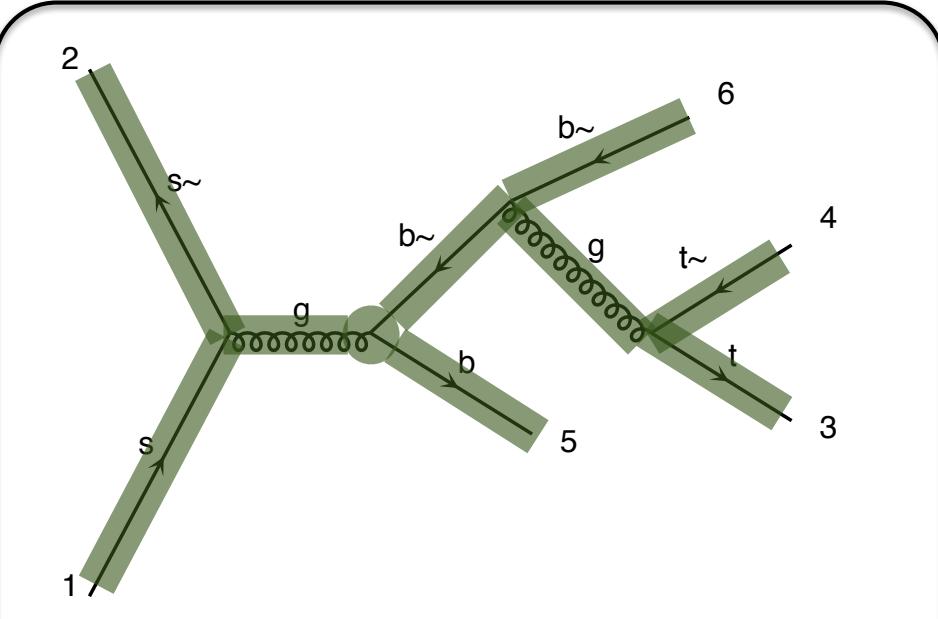
$$N! * 2(N+1) \longrightarrow N!$$

Real case

Known



Number of routines: 10
 $2(N+1)$



Number of routines: 10
 $2(N+1)$

Number of routines for both: 12

$$N! * 2(N+1) \longrightarrow N! \xrightarrow{\text{recursion}} 2^N$$

Comparison

	M diag	N particle
Analytical	M^2	$(N!)^2$
Helicity	M	$(N!) 2^N$
Recycling	M	$(N - 1)! 2^{(N-1)}$

Comparison

	M diag	N particle	2 > 6
Analytical	M^2	$(N!)^2$	1.6e9
Helicity	M	$(N!) 2^N$	1.0e7
Recycling	M	$(N - 1)! 2^{(N-1)}$	6.5e5
Recursion Relation	$\log(M)$	$2^N 2^{(N-1)}$	3.2e4

Helicity amplitudes

- Thanks to new diagram generation algorithm, wf recycling much more efficient in MG5 than MG4

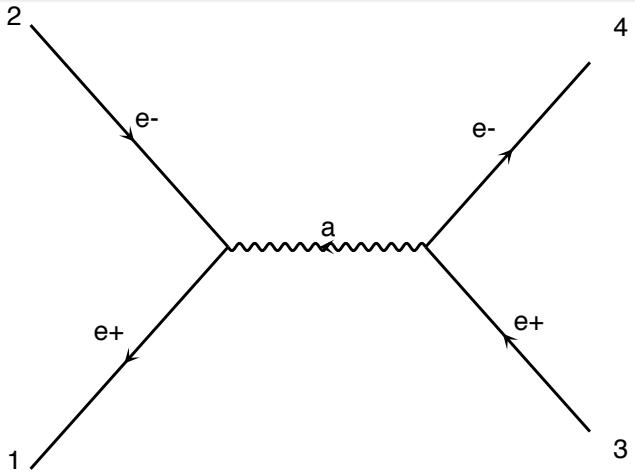
Process	Amplitudes	Wavefunctions		Run time	
		MG 4	MG 5	MG 4	MG 5
$u\bar{u} \rightarrow e^+e^-$	2	6	6	$< 6\mu s$	$< 6\mu s$
$u\bar{u} \rightarrow e^+e^-e^+e^-$	48	62	32	0.22 ms	0.14 ms
$u\bar{u} \rightarrow e^+e^-e^+e^-e^+e^-$	3474	3194	301	46.5 ms	19.0 ms
$u\bar{u} \rightarrow d\bar{d}$	1	5	5	$< 4\mu s$	$< 4\mu s$
$u\bar{u} \rightarrow d\bar{d}g$	5	11	11	27 μs	27 μs
$u\bar{u} \rightarrow d\bar{d}gg$	38	47	29	0.42 ms	0.31 ms
$u\bar{u} \rightarrow d\bar{d}ggg$	393	355	122	10.8 ms	6.75 ms
$u\bar{u} \rightarrow u\bar{u}gg$	76	84	40	1.24 ms	0.80 ms
$u\bar{u} \rightarrow u\bar{u}ggg$	786	682	174	35.7 ms	17.2 ms
$u\bar{u} \rightarrow d\bar{d}dd$	14	28	19	84 μs	83 μs
$u\bar{u} \rightarrow d\bar{d}ddg$	132	178	65	1.88 ms	1.15 ms
$u\bar{u} \rightarrow d\bar{d}dd\bar{g}g$	1590	1782	286	141 ms	34.4 ms
$u\bar{u} \rightarrow d\bar{d}dd\bar{d}\bar{d}$	612	758	141	42.5 ms	6.6 ms

no recycling

300,000

5500

Time for matrix element evaluation on a Sony Vaio TZ laptop



$$\mathcal{M} = \bar{u}\gamma^\mu v P_{\mu\nu} \bar{u}\gamma^\nu v$$

$$\bar{u}_1 = fct(\vec{p}_1, m)$$

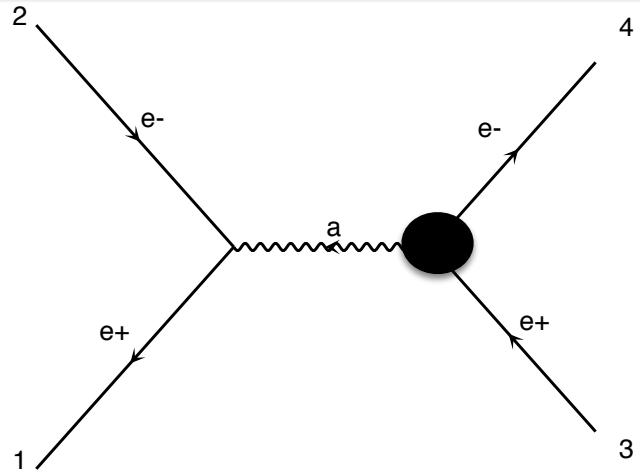
$$v_2 = fct(\vec{p}_2, m)$$

$$\bar{u}_3 = fct(\vec{p}_3, m)$$

$$v_4 = fct(\vec{p}_4, m)$$

$$W_a = fct(\bar{u}_1, v_2, M_a, \Gamma_a)$$

$$\mathcal{M} = fct(\bar{u}_3, v_4, W_a)$$



$$\mathcal{M} = \bar{u}\gamma^\mu v P_{\mu\nu} \bar{u}\Gamma^\mu v$$

$$\bar{u}_1 = fct(\vec{p}_1, m)$$

$$v_2 = fct(\vec{p}_2, m)$$

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SLIH	Chiral Perturbation	BNV Model
	Effective Field Theory	NMSSM
Full HEFT	Chromo-magnetic operator	Black Holes

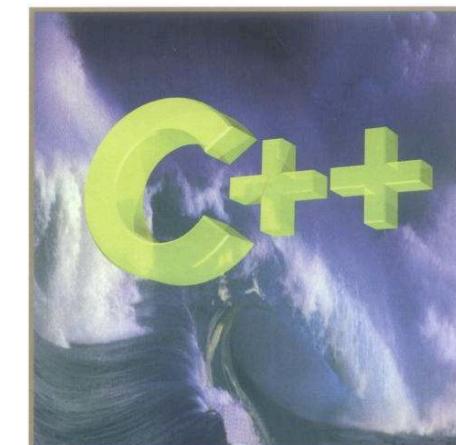
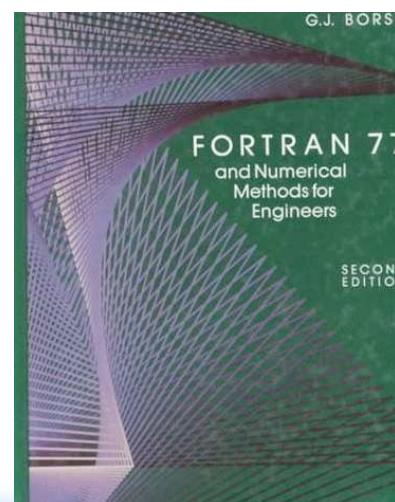


ALOHA

ALOHA
~~Google~~ translate

From: [UFO] To: Helicity

Type text or a website address or translate a document.





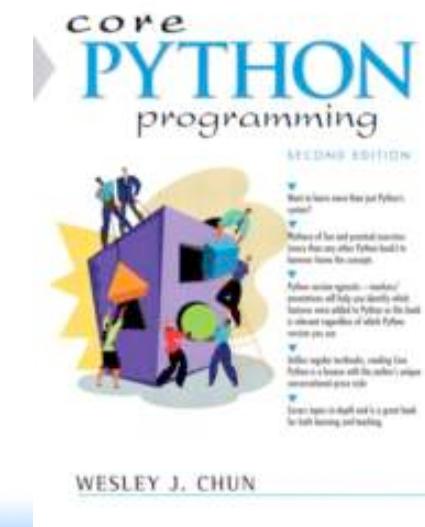
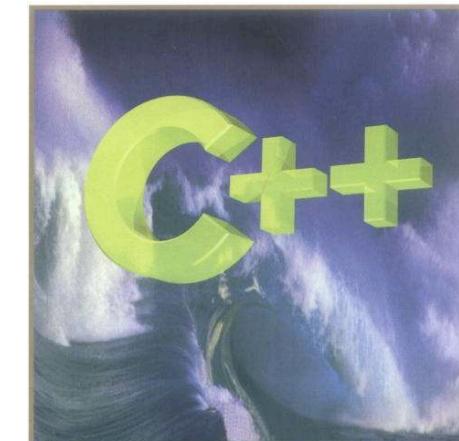
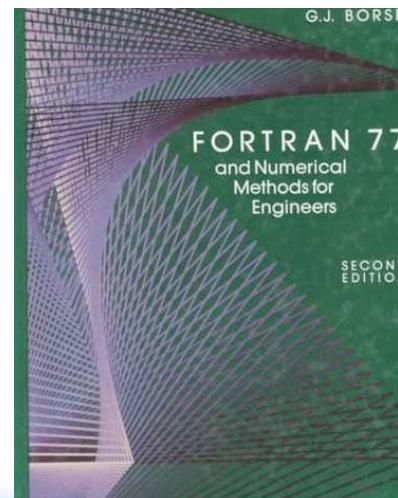
ALOHA

ALOHA
~~Google translate~~

From: [UFO] To: Helicity

Basically, any new operator can be handle by
MG5/Pythia8 out of the box!

Type text or a website address or translate a document.



ALOHA DETAIL

Input

```
FFV1 = Lorentz(name = 'FFV1',
                spins = [ 2, 2, 3 ],
                structure = 'Gamma(3,2,1)')
```

Output

```
C This File is Automatically generated by ALOHA
C The process calculated in this file is:
C Gamma(3,2,1)
C
SUBROUTINE FFV1_0(F1,F2,V3,C,VERTEX)
IMPLICIT NONE
DOUBLE COMPLEX F1(6)
DOUBLE COMPLEX F2(6)
DOUBLE COMPLEX V3(6)
DOUBLE COMPLEX C
DOUBLE COMPLEX VERTEX

VERTEX = C*( (F2(1)*( (F1(3)*((0, -1)*V3(1)+(0, 1)*V3(4)))
$ +(F1(4)*((0, 1)*V3(2)+V3(3))))) + ( (F2(2)*( (F1(3)*((0, 1)
$ *V3(2)-V3(3)))+(F1(4)*((0, -1)*V3(1)+(0, -1)*V3(4)))) )
$ +( (F2(3)*( (F1(1)*((0, -1)*V3(1)+(0, -1)*V3(4)))+(F1(2)
$ *((0, -1)*V3(2)-V3(3)))))+(F2(4)*( (F1(1)*((0, -1)*V3(2)
$ +V3(3)))+(F1(2)*((0, -1)*V3(1)+(0, 1)*V3(4)))))))
```

END

ALOHA

- Compute those Function Analytically
- Code in Python
- Can handle
 - all spin up to 2
 - custom propagator
 - majorana (but in 4 fermion operator)
 - Any dimensional operator
- Only use in MadGraph5_aMC@NLO
- Plan to have similar tools for the other generator

To Remember

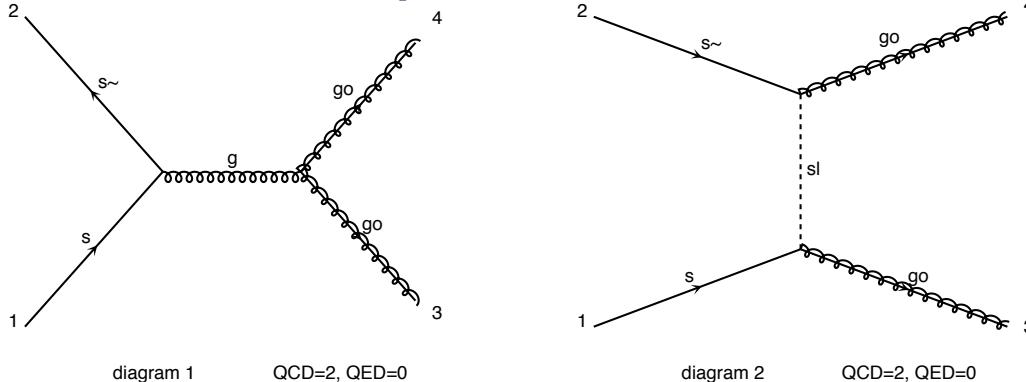
- Numerical computation faster than analytical computation
- We are able to compute matrix-element
 - for large number of final state
 - for any BSM theory
 - actually also for loop

Monte Carlo Integration and Generation

Matrix-Element

Calculate a given process (e.g. gluino pair)

- Determine the production mechanism



- Evaluate the matrix-element

$$|\mathcal{M}|^2 \quad \rightarrow \text{Need Feynman Rules!}$$

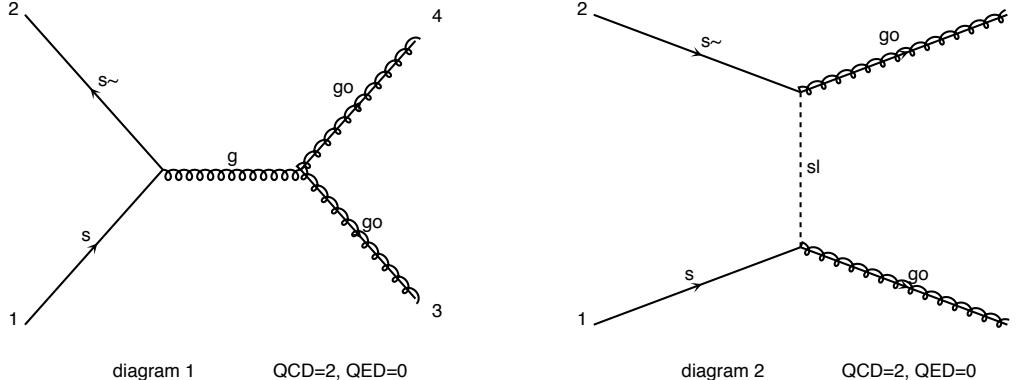
- Phase-Space Integration

$$\sigma = \frac{1}{2s} \int |\mathcal{M}|^2 d\Phi(n)$$

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Easy enough

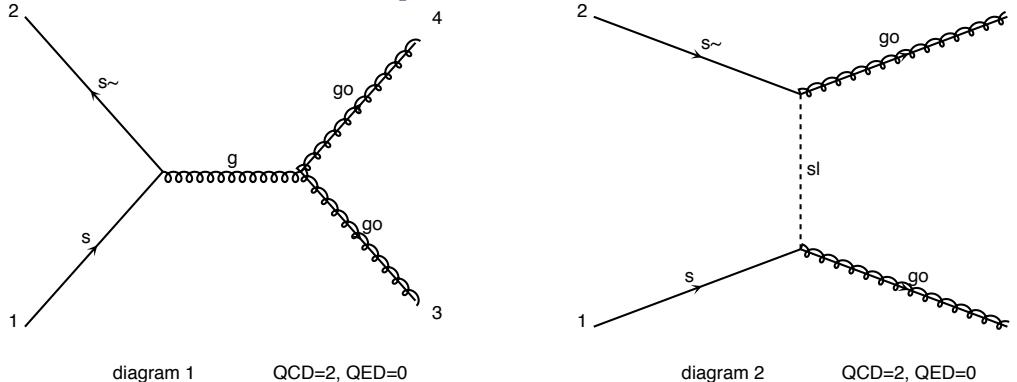
Hard

Very Hard
(in general)

Matrix-Element

Calculate a given process (e.g. gluino pair)

- Determine the production mechanism



- Evaluate the matrix-element

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Easy enough

Hard

Very Hard
(in general)
Now

Monte Carlo Integration

Calculations of cross section or decay widths involve integrations over high-dimension phase space of very peaked functions:

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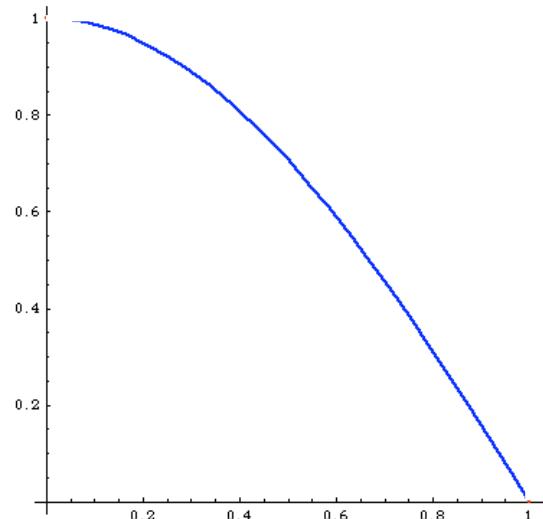
$\xrightarrow{\text{Dim}[\Phi(n)] \sim 3n}$

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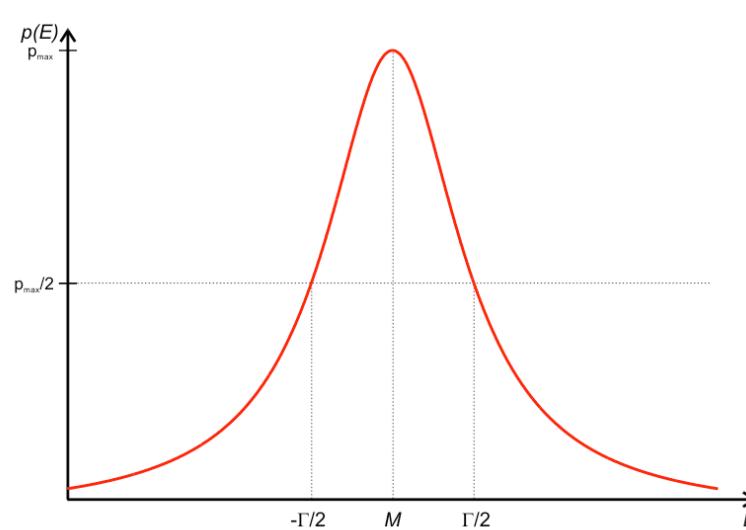
Not only integrating but also **generates events**

Integration

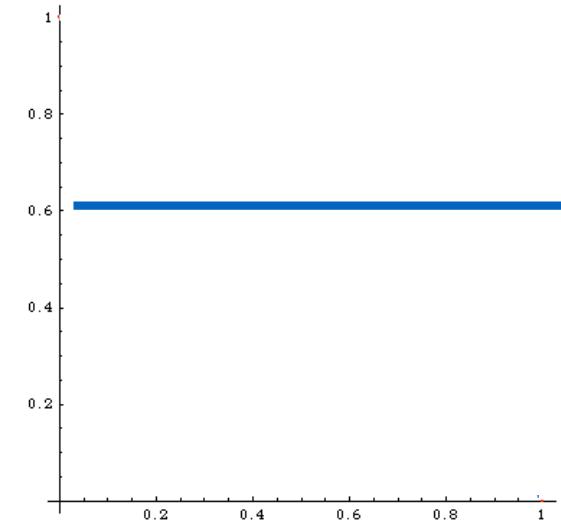
$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$



$$\int \frac{dq^2}{(q^2 - M^2 + iM\Gamma)^2}$$

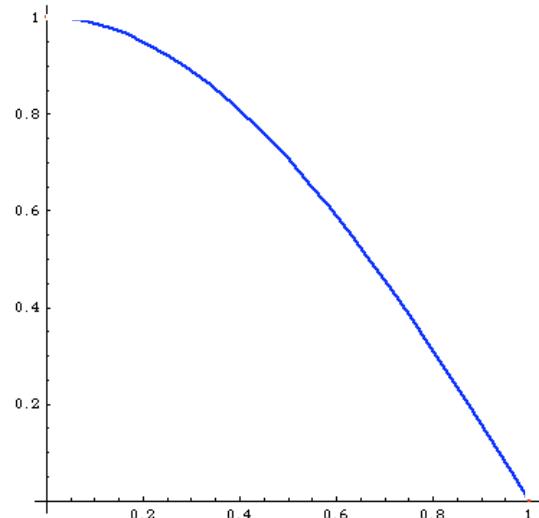


$$\int dx C$$

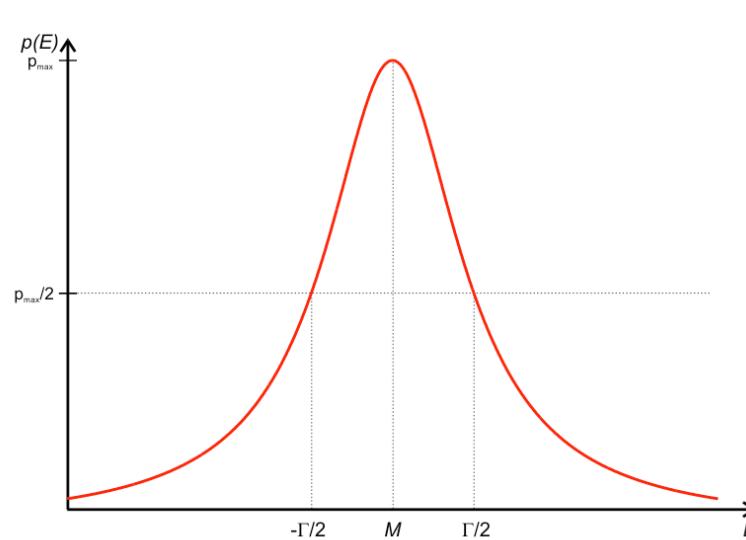


Integration

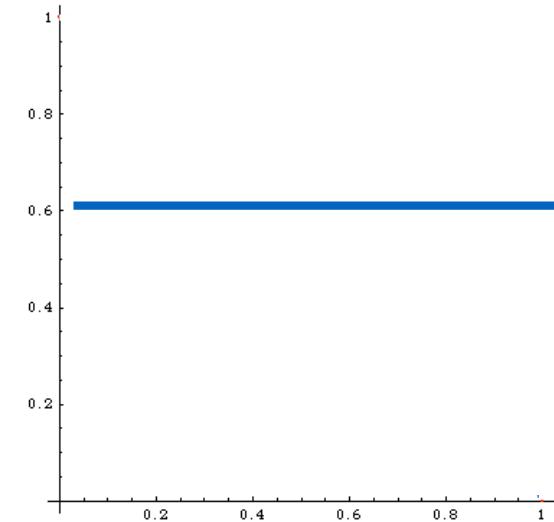
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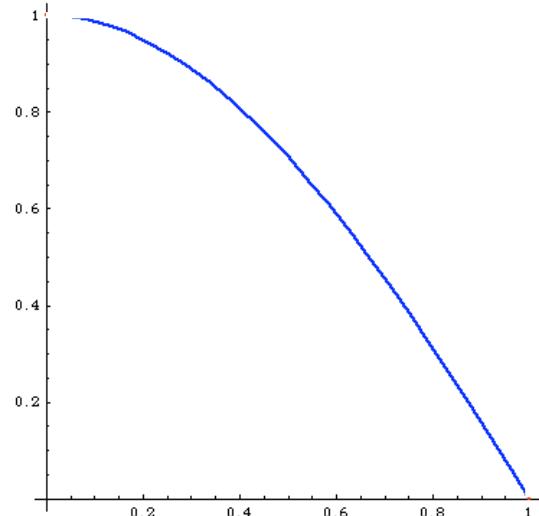


Method of evaluation

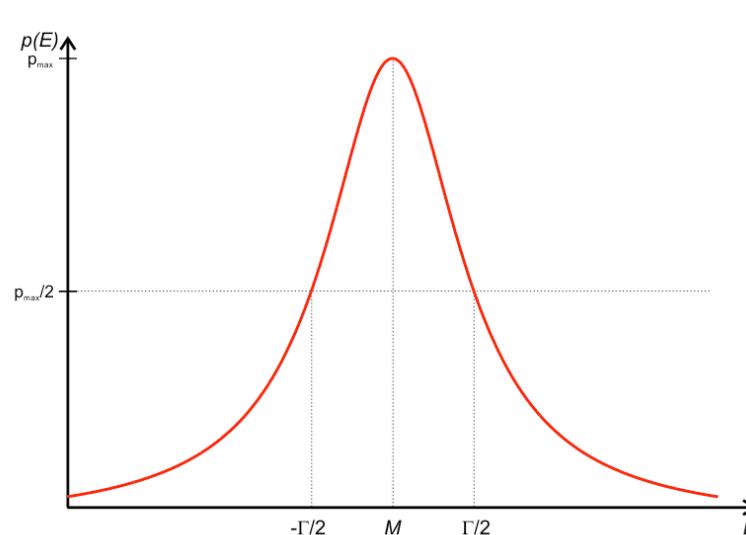
- MonteCarlo $1/\sqrt{N}$
- Trapezium $1/N^2$
- Simpson $1/N^4$

Integration

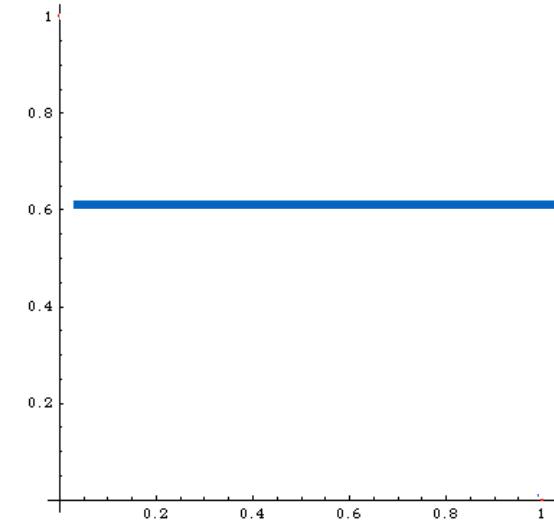
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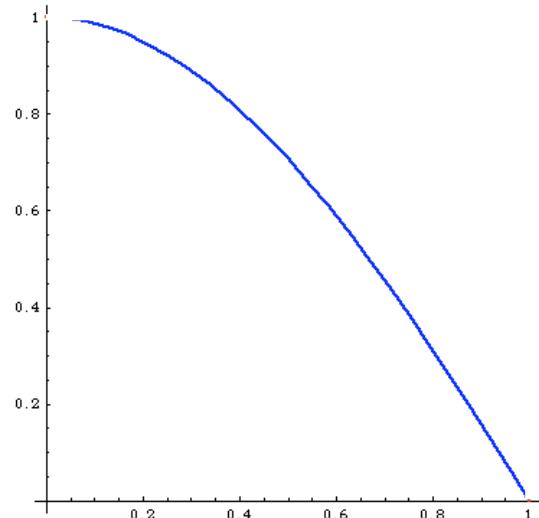
	simpson	MC
3	0,638	0,3
5	0,6367	0,8
20	0,63662	0,6
100	0,636619	0,65
1000	0,636619	0,636

Method of evaluation

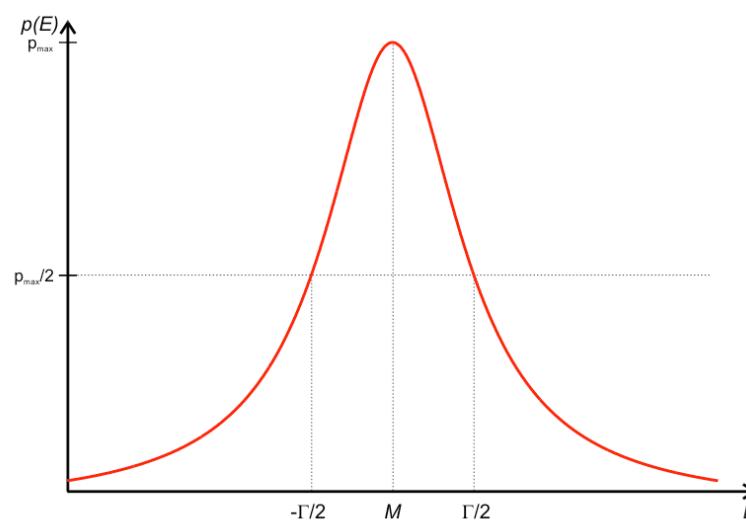
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Integration

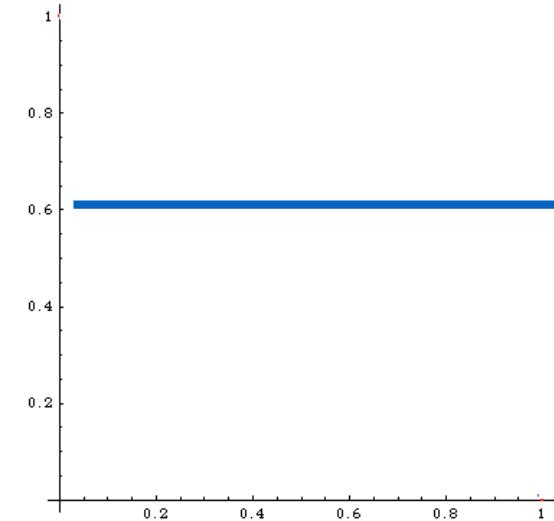
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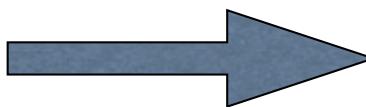
$$\int dx C$$



Method of evaluation

- MonteCarlo $1/\sqrt{N}$
- Trapezium $1/N^2$
- Simpson $1/N^4$

More Dimension



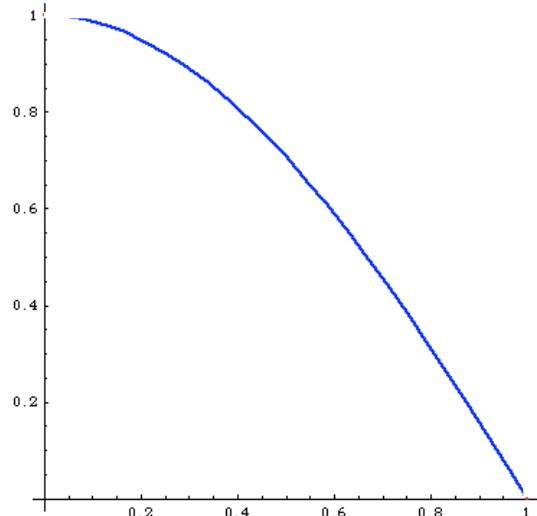
$$1/\sqrt{N}$$

$$1/N^{2/d}$$

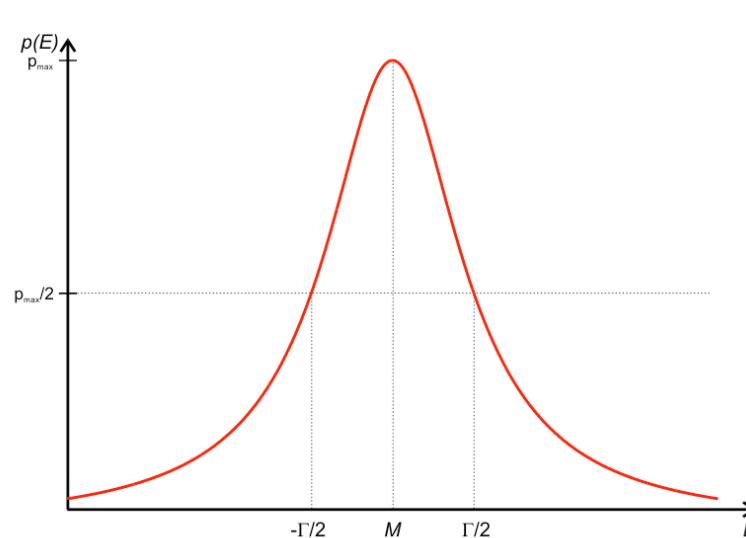
$$1/N^{4/d}$$

Integration

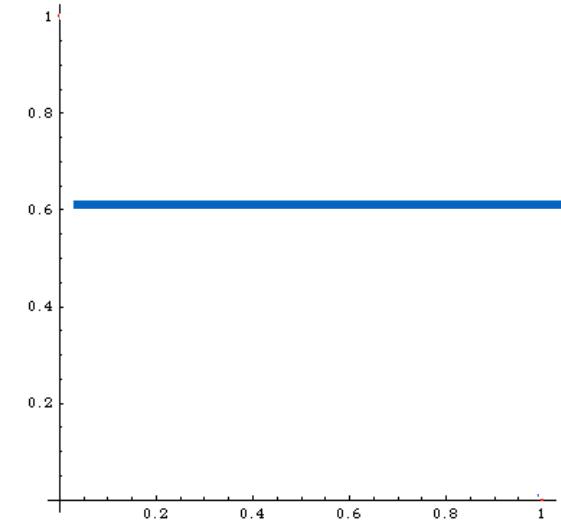
$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$



$$\int \frac{dq^2}{(q^2 - M^2 + iM\Gamma)^2}$$



$$\int dx C$$

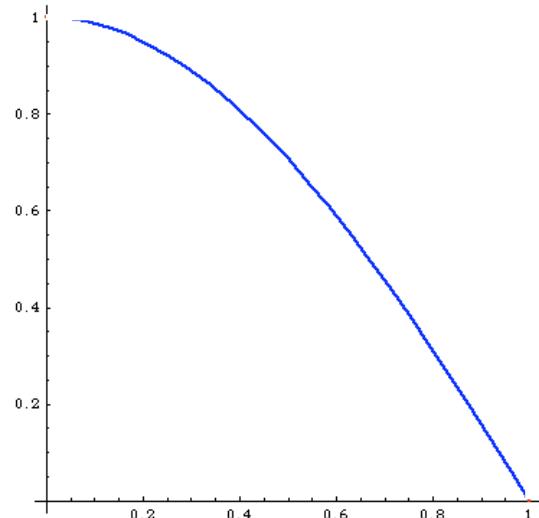


$$I = \int_{x_1}^{x_2} f(x)dx \quad \rightarrow \quad I_N = (x_2 - x_1) \frac{1}{N} \sum_{i=1}^N f(x)$$

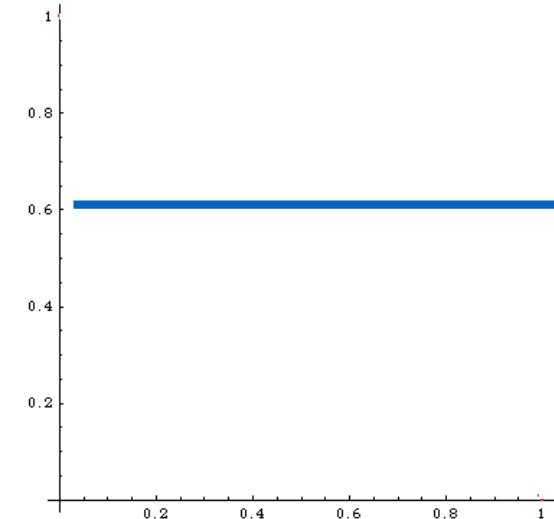
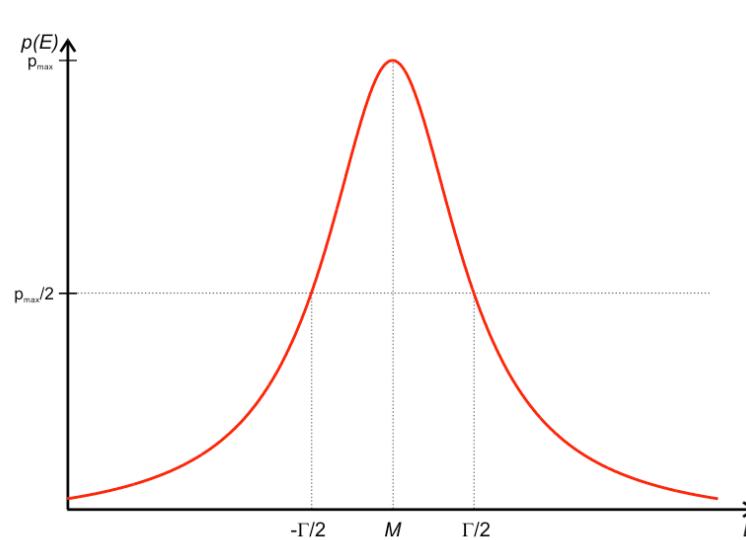
$$V = (x_2 - x_1) \int_{x_1}^{x_2} [f(x)]^2 dx - I^2 \quad \rightarrow \quad V_N = (x_2 - x_1)^2 \frac{1}{N} \sum_{i=1}^N [f(x)]^2 - I_N^2$$

Integration

$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$



$$\int \frac{dq^2}{(q^2 - M^2 + iM\Gamma)^2}$$



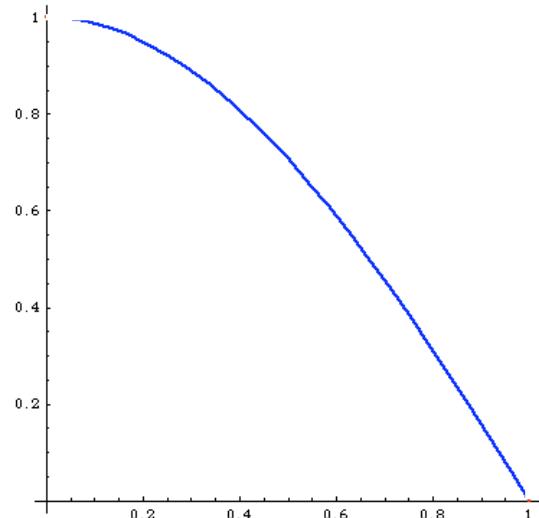
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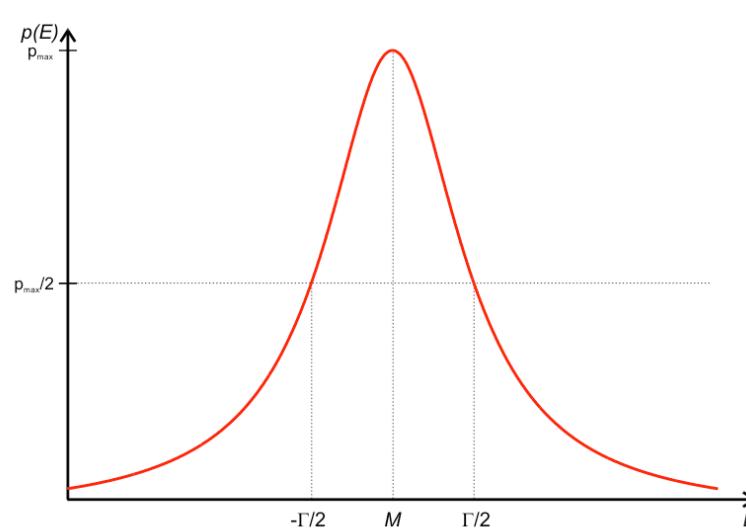
$$I = I_N \pm \sqrt{V_N/N}$$

Integration

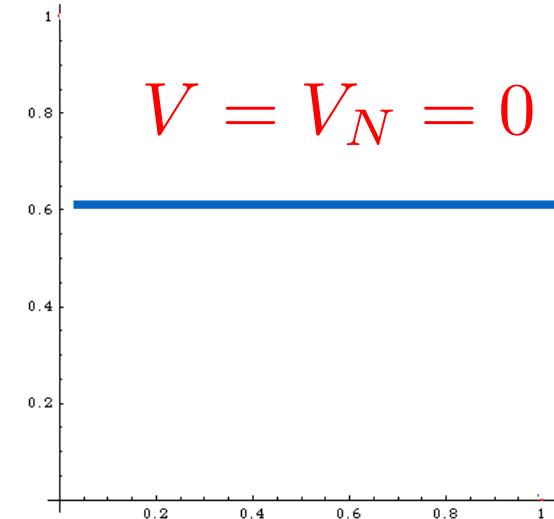
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$$\int dx C$$



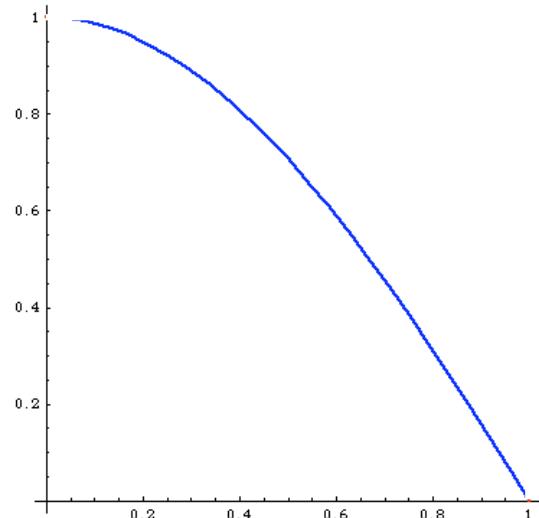
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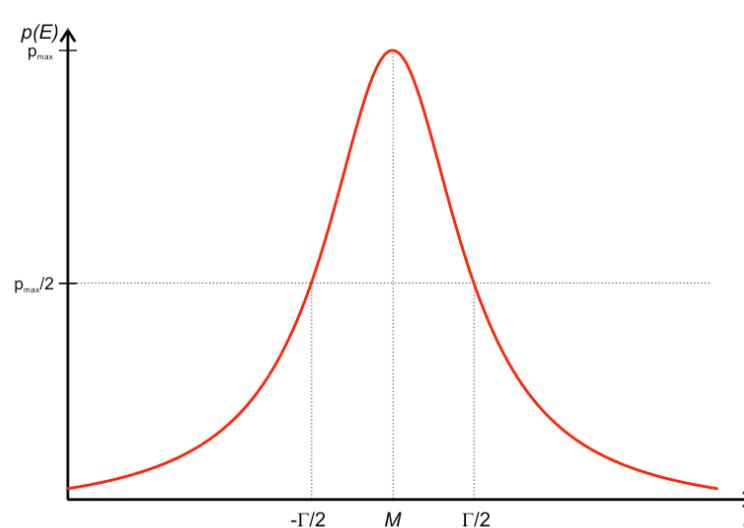
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Integration

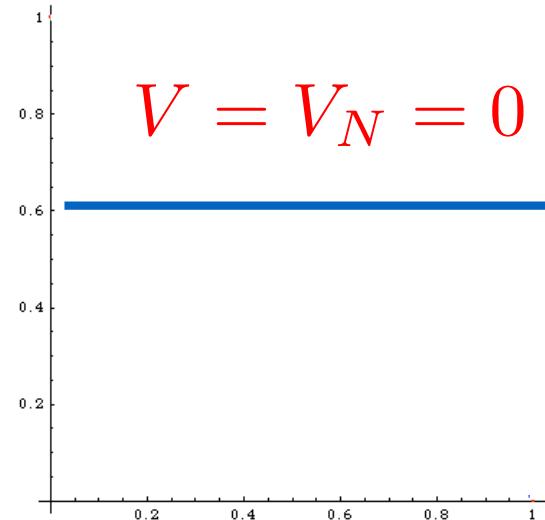
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$$\int dx C$$

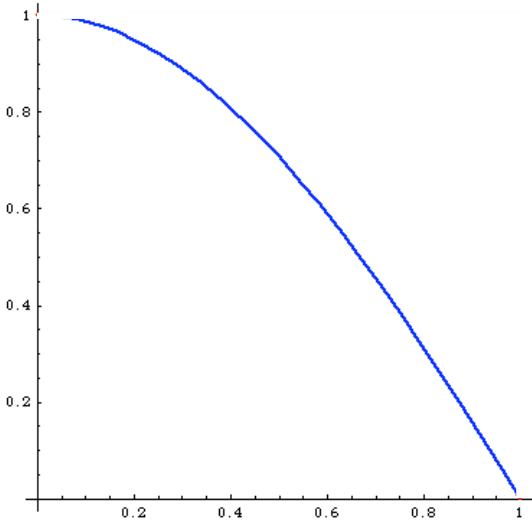


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$$I = I_N \pm \sqrt{V_N/N} \quad \text{Can be minimized!}$$

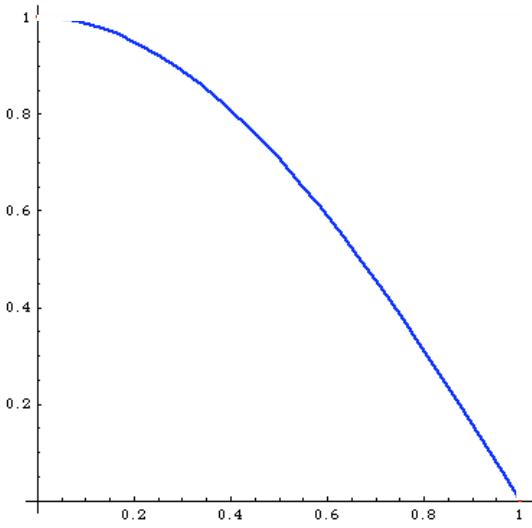
Importance Sampling



$$I = \int_0^1 dx \cos \frac{\pi}{2}x$$

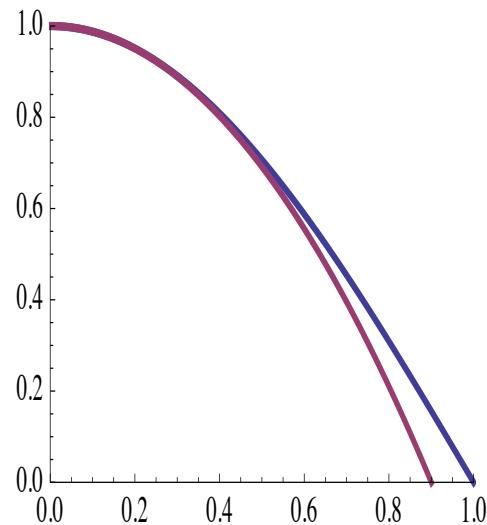
$$I_N = 0.637 \pm 0.307/\sqrt{N}$$

Importance Sampling



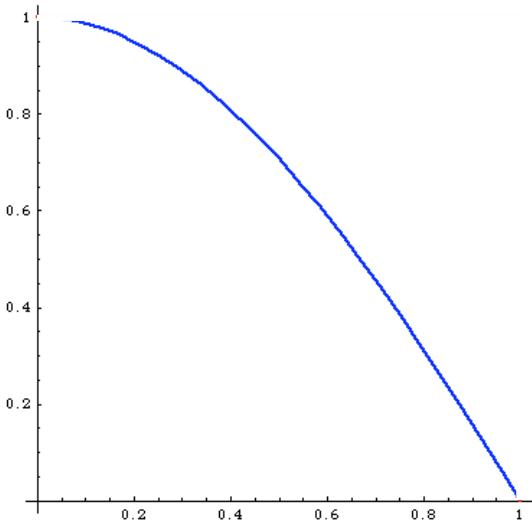
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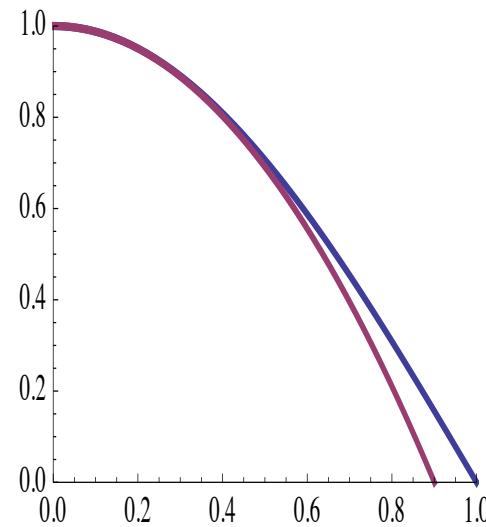
$$I = \int_0^1 dx (1 - cx^2) \frac{\cos\left(\frac{\pi}{2}x\right)}{(1 - cx^2)^{1/2}}$$

Importance Sampling



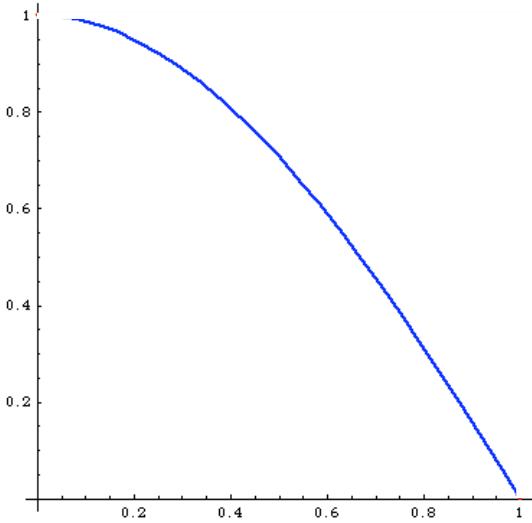
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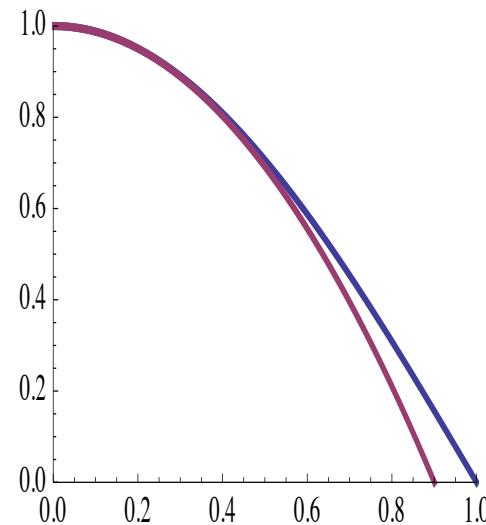
$$I = \int_0^1 dx (1 - cx^2) \frac{\cos\left(\frac{\pi}{2}x\right)}{(1 - cx^2)} = \int_{\xi_1}^{\xi_2} d\xi \frac{\cos \frac{\pi}{2} x[\xi]}{1 - x[\xi]^2 c}$$

Importance Sampling



$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$

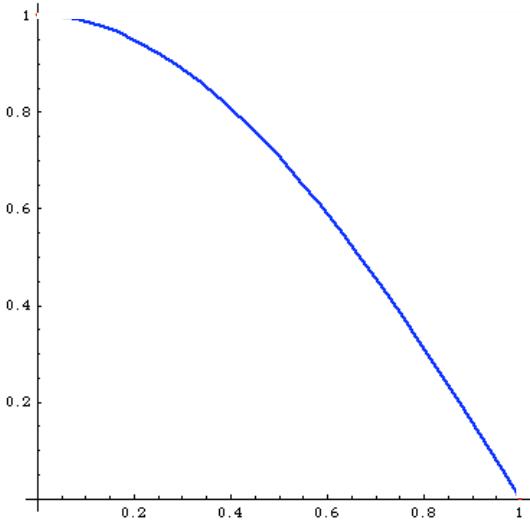
$$I_N = 0.637 \pm 0.307/\sqrt{N}$$



$$I = \int_0^1 dx (1 - cx^2) \frac{\cos\left(\frac{\pi}{2}x\right)}{(1 - cx^2)} = \int_{\xi_1}^{\xi_2} d\xi \frac{\cos \frac{\pi}{2} x[\xi]}{1 - x[\xi]^2 c}$$

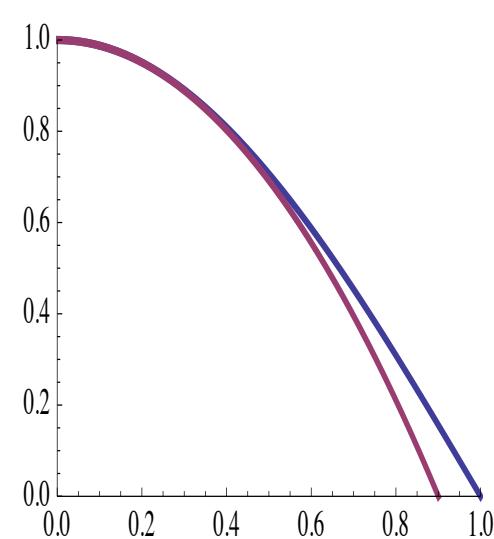
→ $\simeq 1$

Importance Sampling



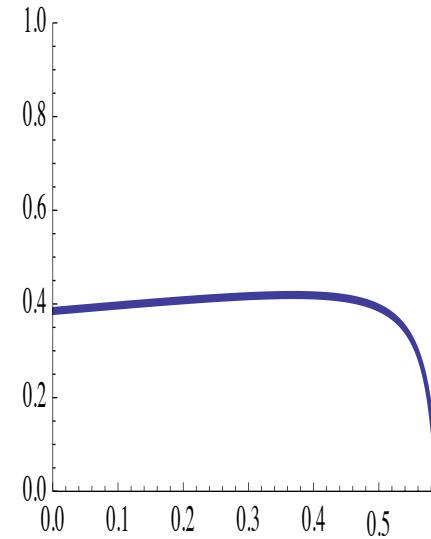
$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$

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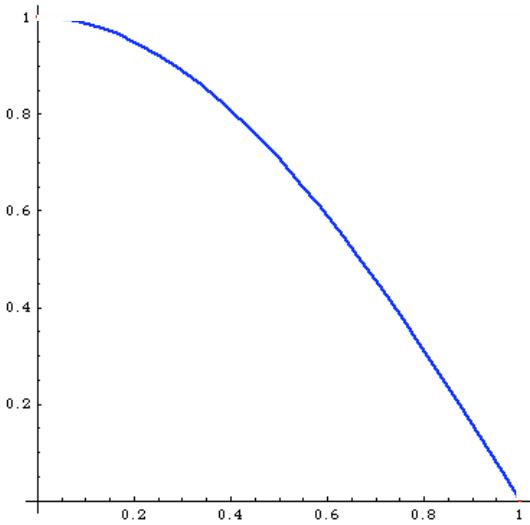


$$I = \int_0^1 dx(1 - cx^2) \frac{\cos\left(\frac{\pi}{2}x\right)}{(1 - cx^2)} = \int_{\xi_1}^{\xi_2} d\xi \frac{\cos \frac{\pi}{2} x[\xi]}{1-x[\xi]^2 c}$$

$\Rightarrow \simeq 1$

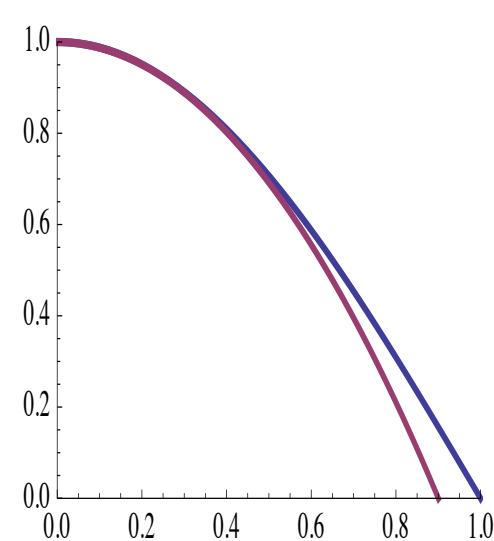


Importance Sampling



$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$

$$I_N = 0.637 \pm 0.307/\sqrt{N}$$

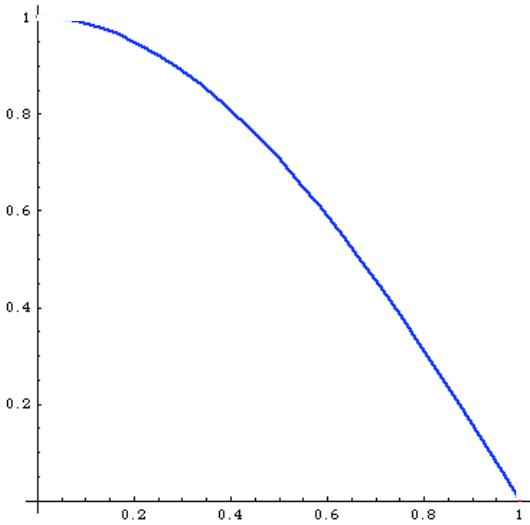


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→ $\simeq 1$

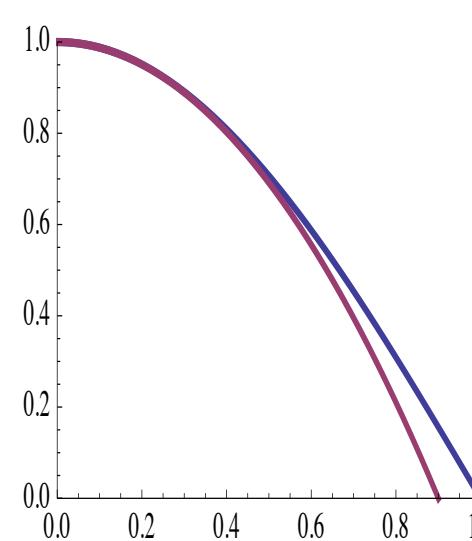
$$I_N = 0.637 \pm 0.031/\sqrt{N}$$

Importance Sampling



$$I = \int_0^1 dx \cos \frac{\pi}{2} x$$

$$I_N = 0.637 \pm 0.307/\sqrt{N}$$



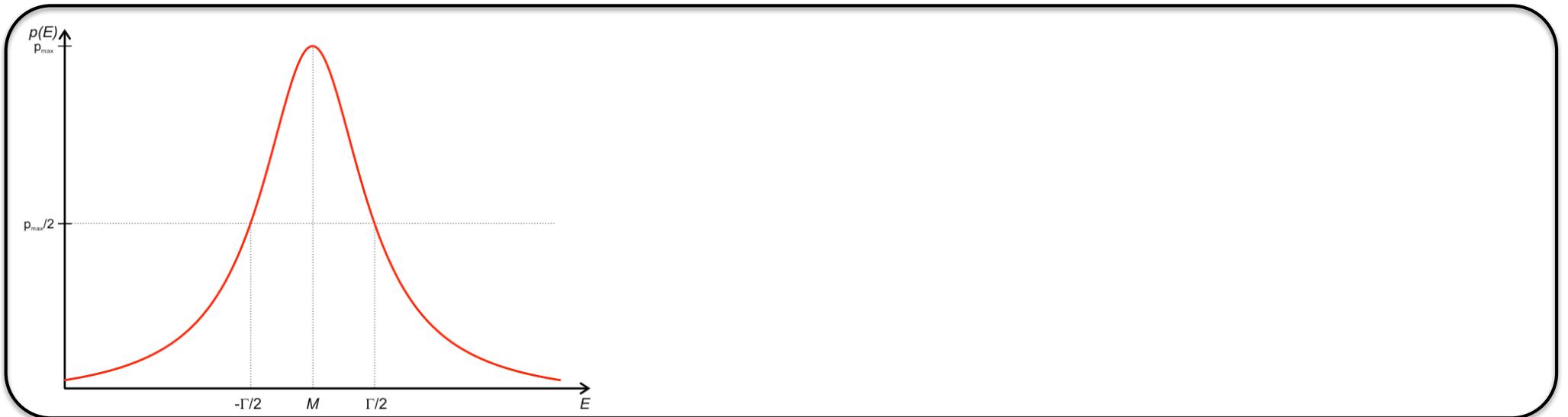
$$I = \int_0^1 dx (1 - cx^2) \frac{\cos(\frac{\pi}{2}x)}{(1 - cx^2)} = \int_{\xi_1}^{\xi_2} d\xi \frac{\cos \frac{\pi}{2} x[\xi]}{1 - x[\xi]^2 c}$$

$$\rightarrow \simeq 1$$

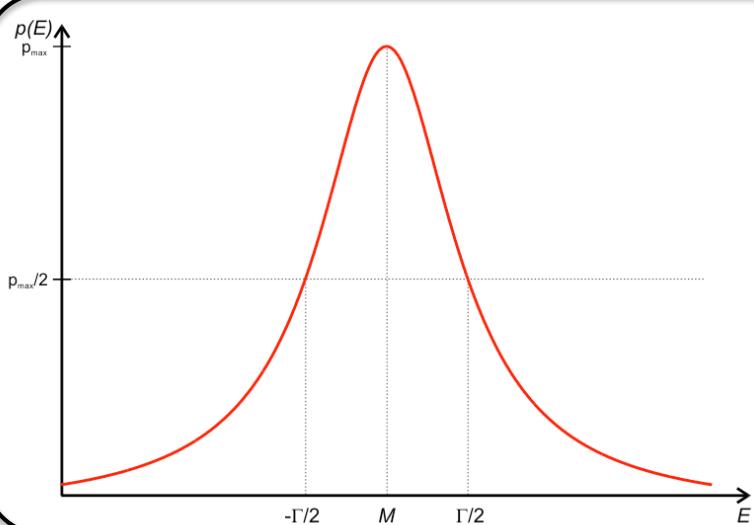
$$I_N = 0.637 \pm 0.031/\sqrt{N}$$

The Phase-Space parametrization is important to have an efficient computation!

Importance Sampling



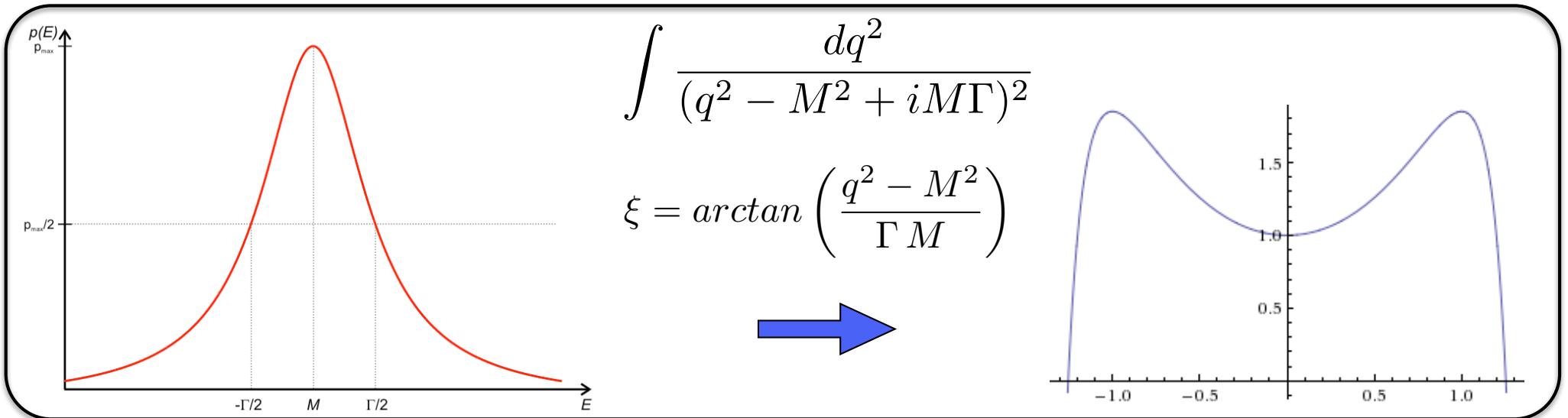
Importance Sampling



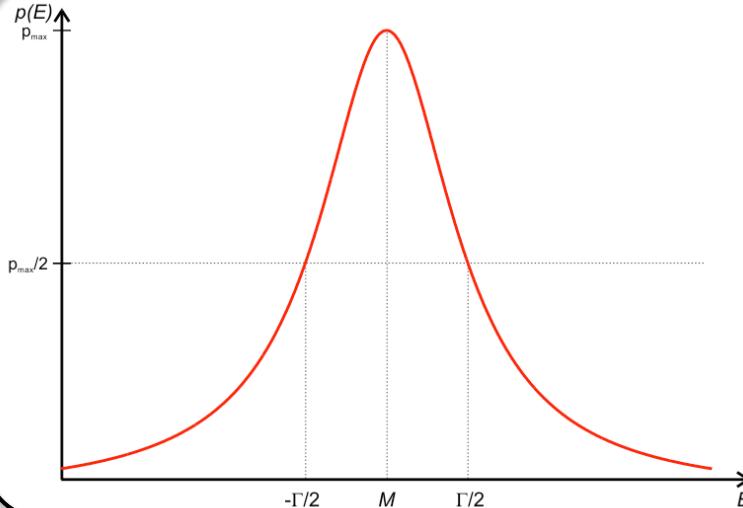
$$\int \frac{dq^2}{(q^2 - M^2 + iM\Gamma)^2}$$

$$\xi = \arctan \left(\frac{q^2 - M^2}{\Gamma M} \right)$$

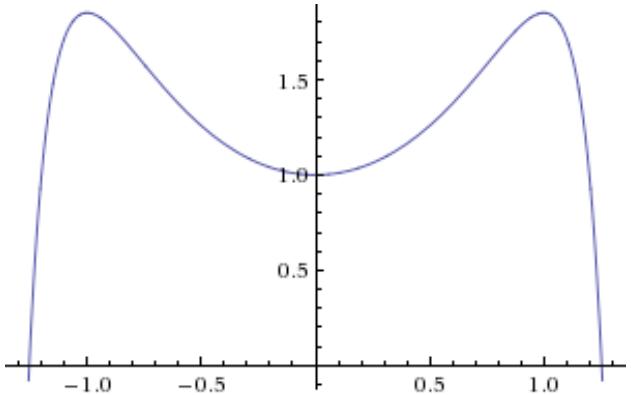
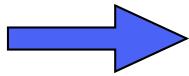
Importance Sampling



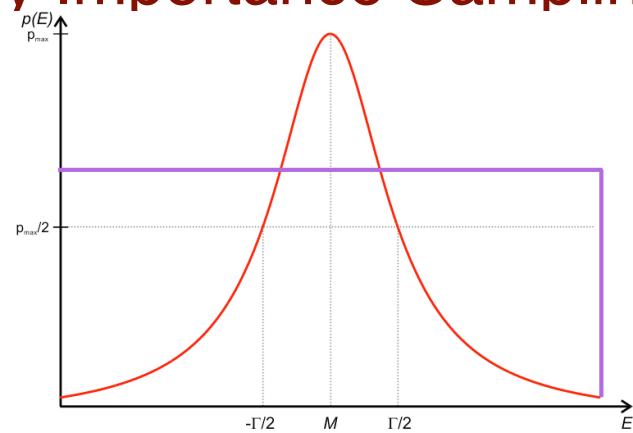
Importance Sampling



$$\int \frac{dq^2}{(q^2 - M^2 + iM\Gamma)^2}$$
$$\xi = \arctan \left(\frac{q^2 - M^2}{\Gamma M} \right)$$

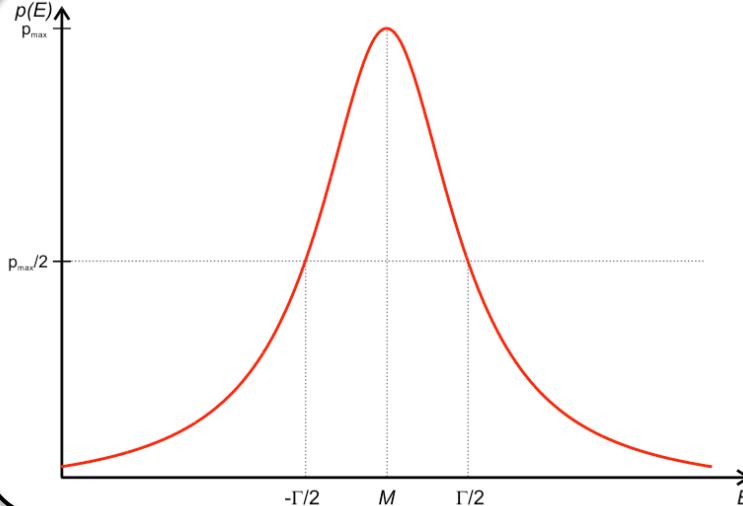


Why Importance Sampling?

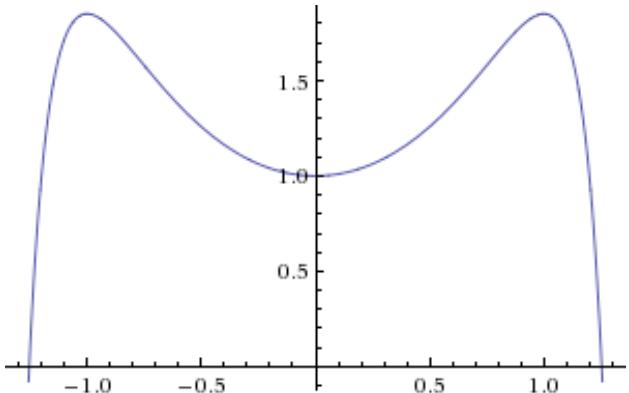
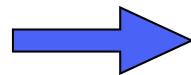


Probability of using
that point $p(x)$

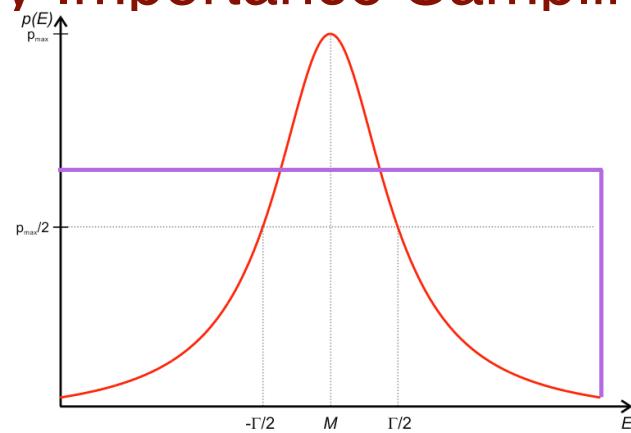
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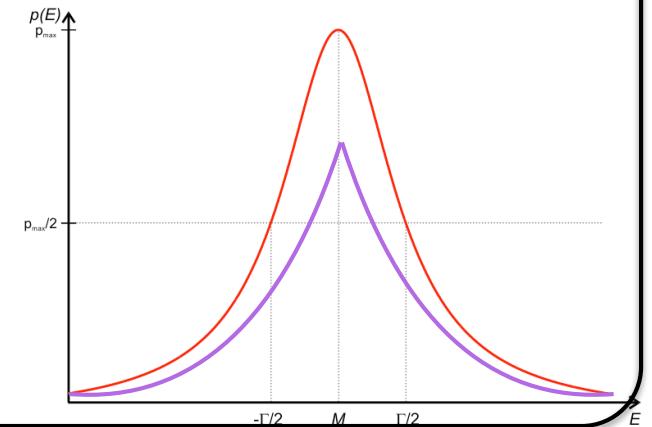
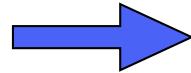
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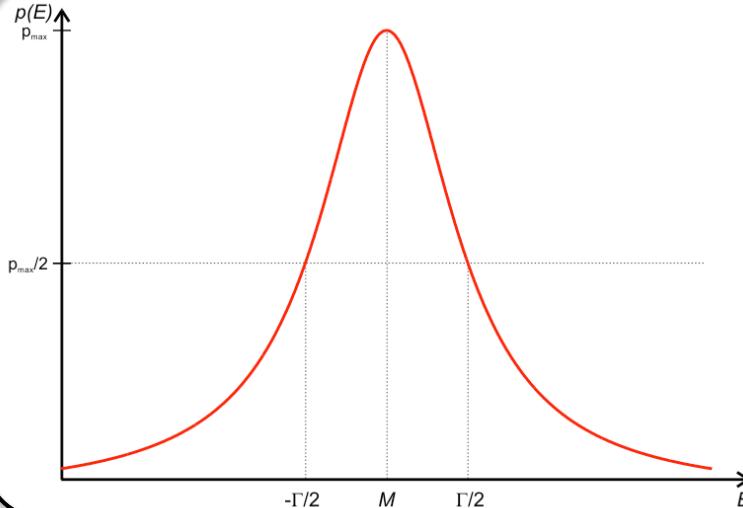
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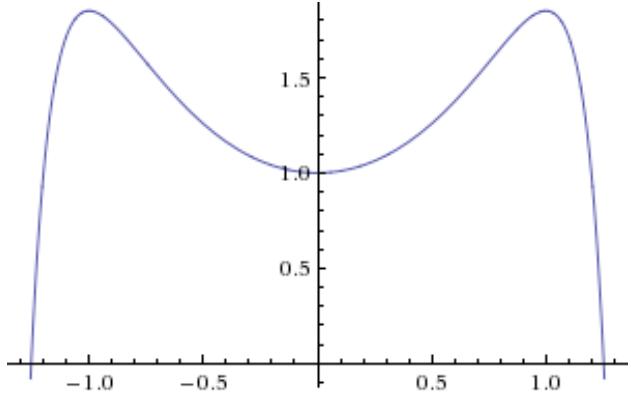
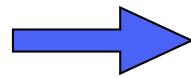
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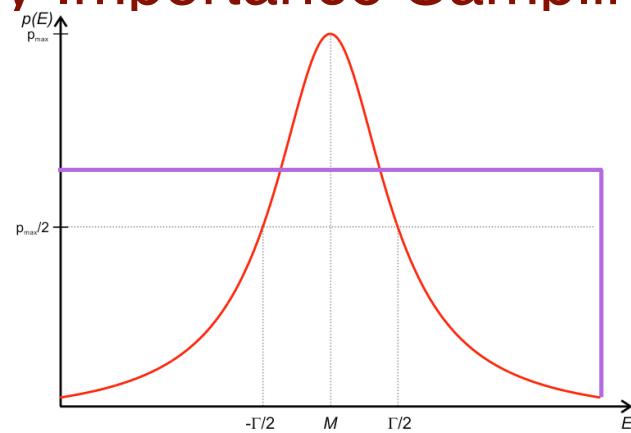
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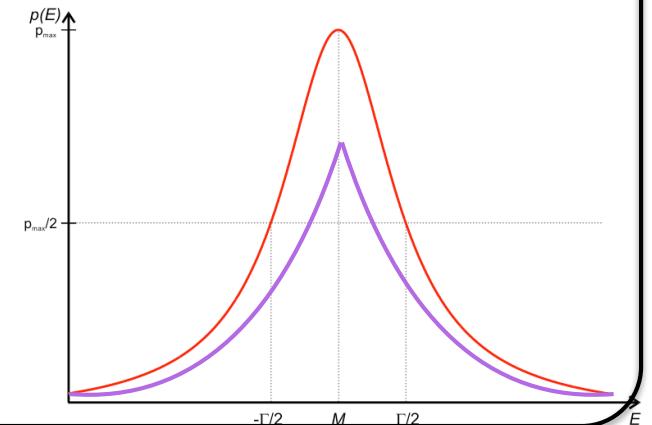
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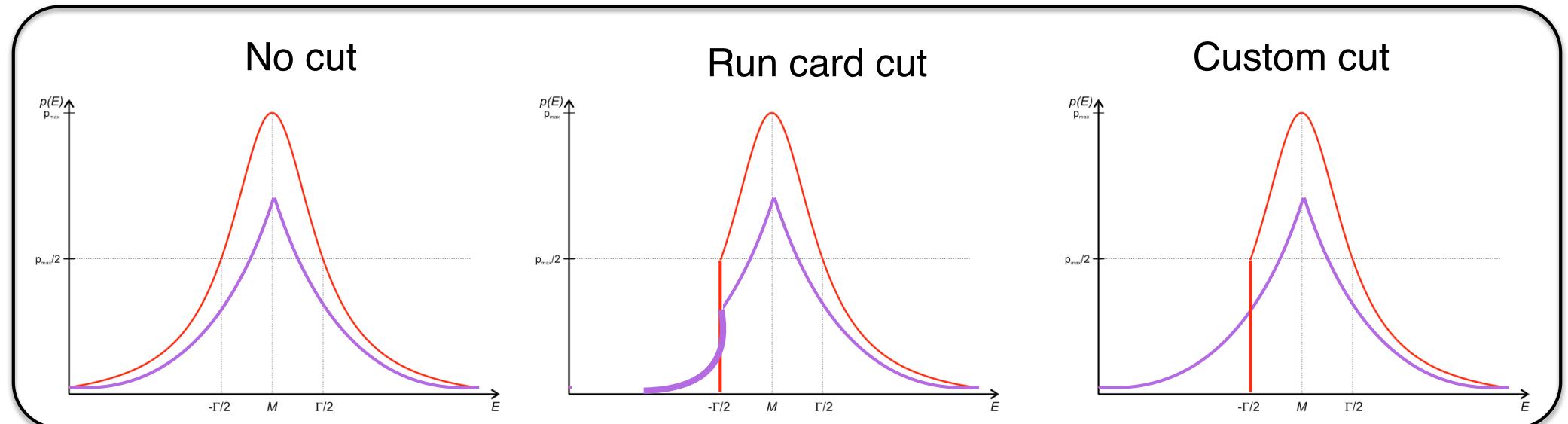
Probability of using
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The change of variable ensure that the evaluation of the function is done where the function is the largest!

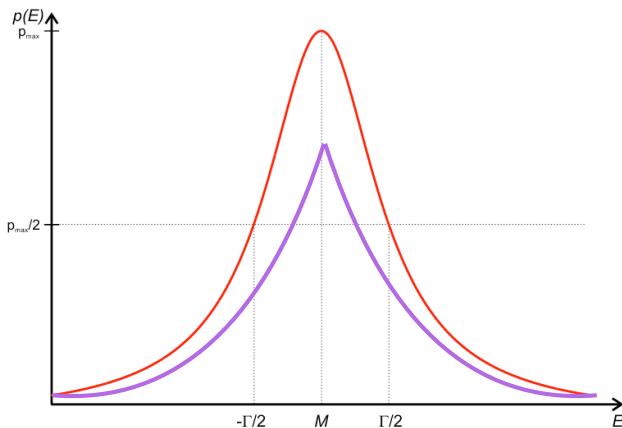
Cut Impact

- Events are generated according to our best knowledge of the function
 - Basic cut include in this “best knowledge”
 - Custom cut are ignored

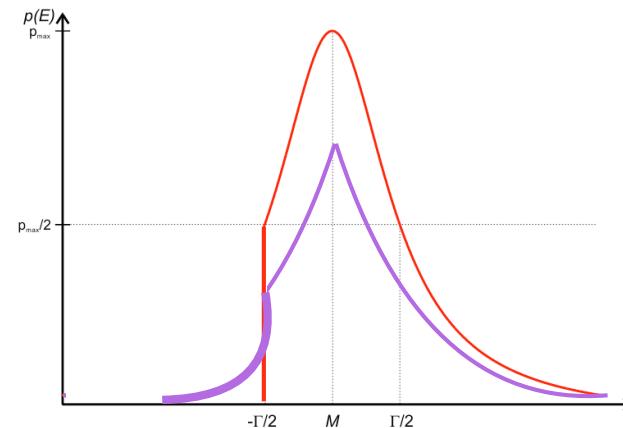


Cut Impact

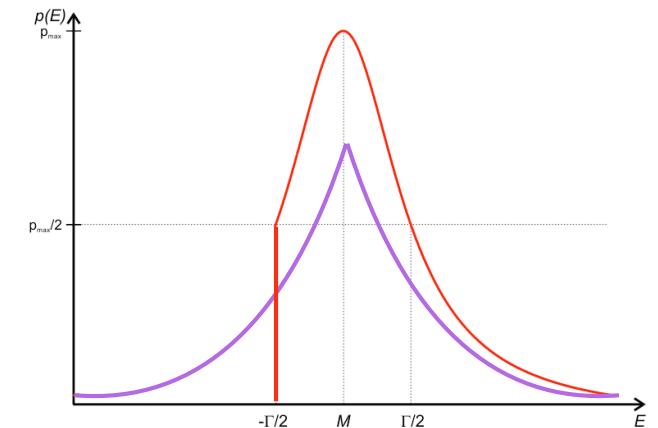
No cut



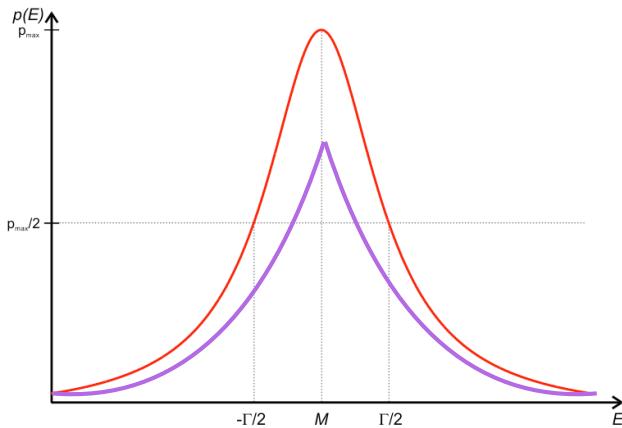
Run card cut



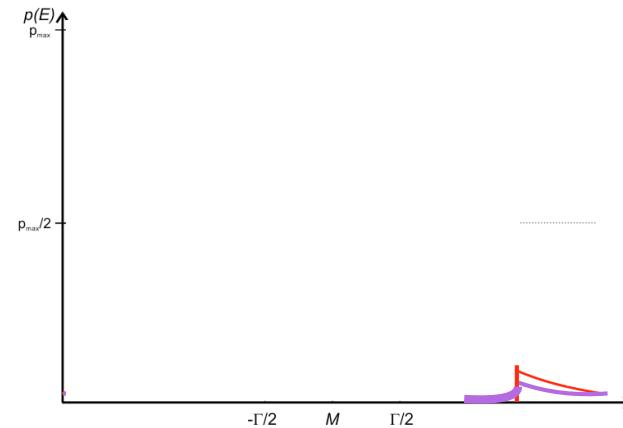
Custom cut



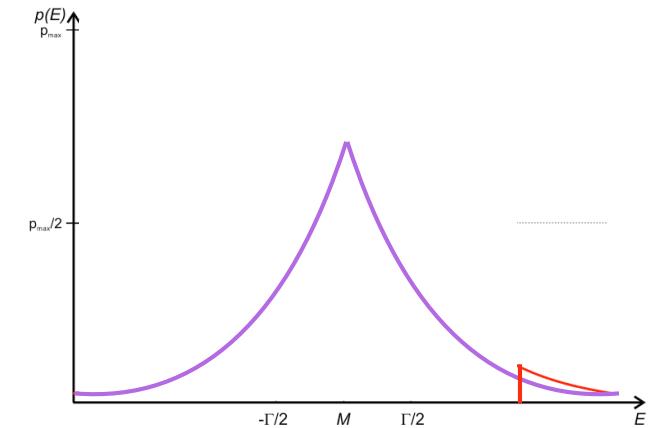
No cut



Run card cut



Custom cut



Might miss the contribution and think it is just zero.

Importance Sampling

Key Point

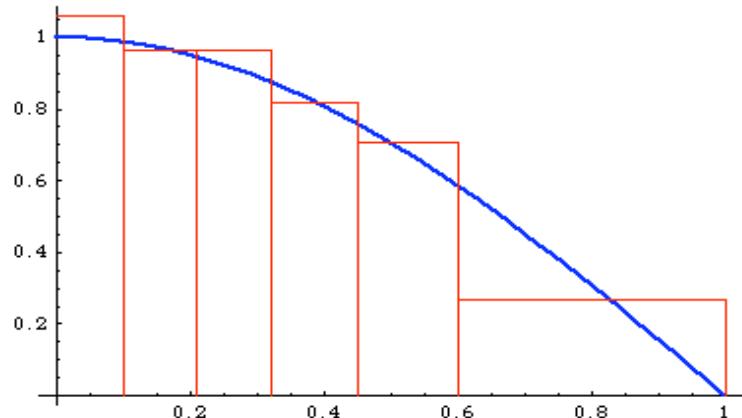
- Generate the **random point** in a distribution which is close to the function to integrate.
- This is a change of variable, such that the function is **flatter** in this new variable.
- Needs to know an **approximate function**.

Adaptative Monte-Carlo

- Create an approximation of the function on the flight!

Adaptative Monte-Carlo

- Create an approximation of the function on the flight!



Algorithm

1. Creates bin such that each of them have the same contribution.
 - Many bins where the function is large
2. Use the approximate for the importance sampling method.

VEGAS

More than one Dimension

- VEGAS works only with 1(few) dimension
→ memory problem

VEGAS

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Solution

- Use projection on the axis

$$\vec{p}(x) = p(x) \cdot p(y) \cdot p(z) \dots$$

VEGAS

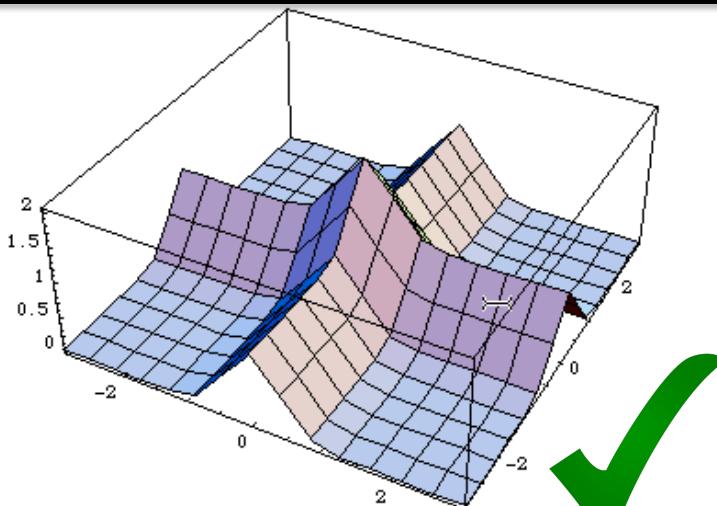
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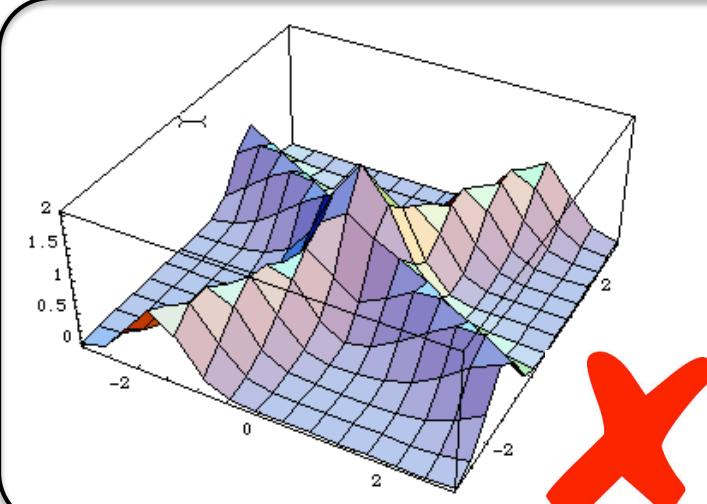
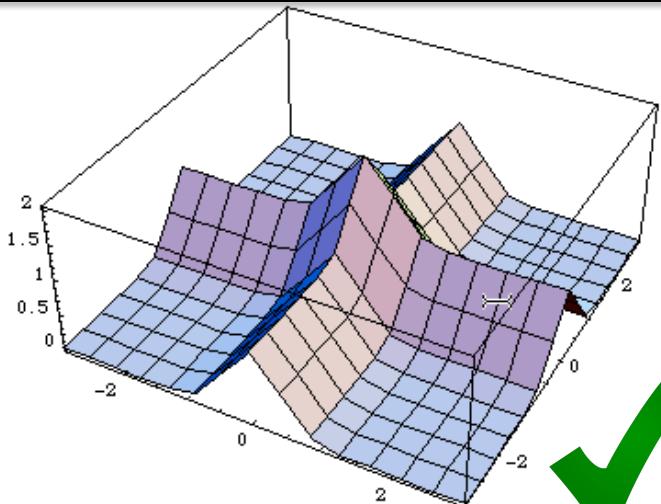
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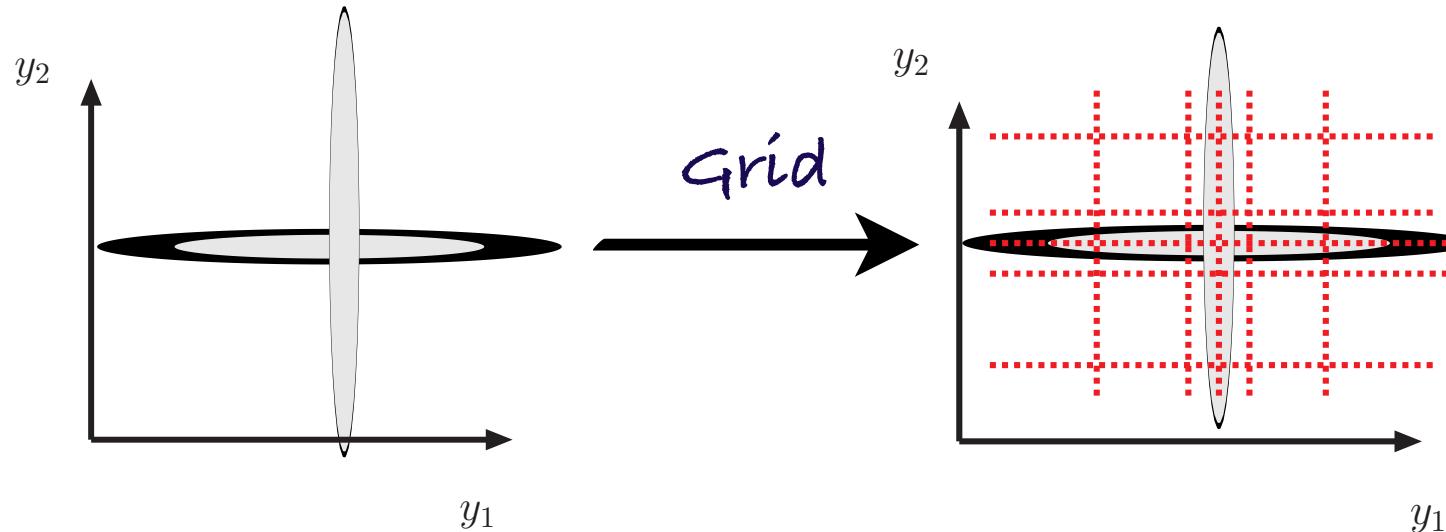
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Monte-Carlo Integration

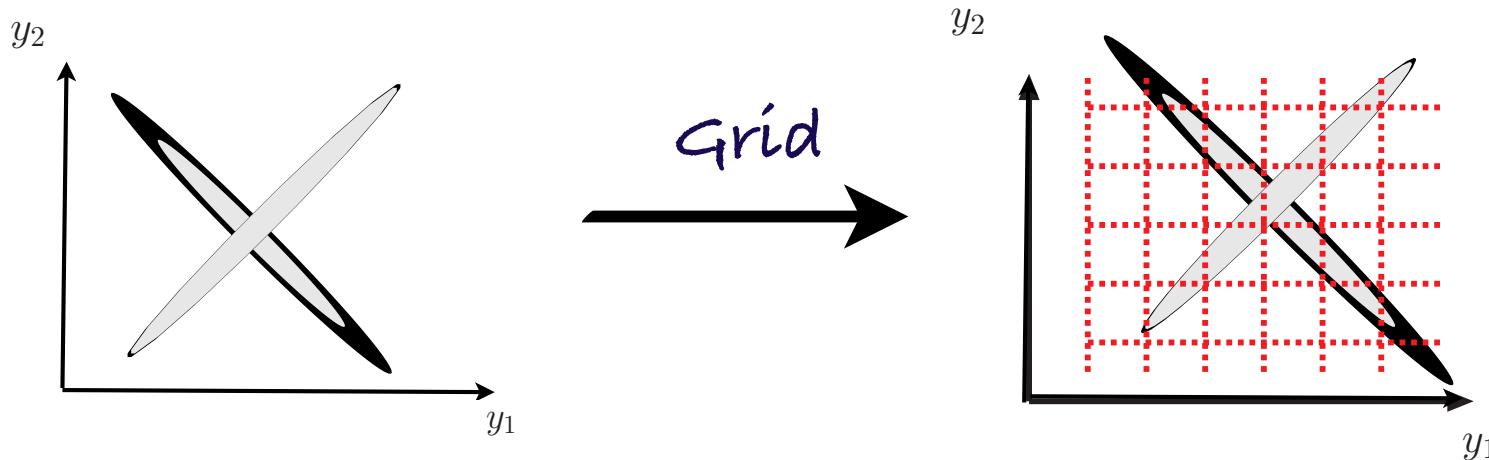
- The choice of the parameterisation has a strong impact on the efficiency



- The adaptive Monte-Carlo Technique picks point in interesting areas
→ The technique is efficient

Monte-Carlo Integration

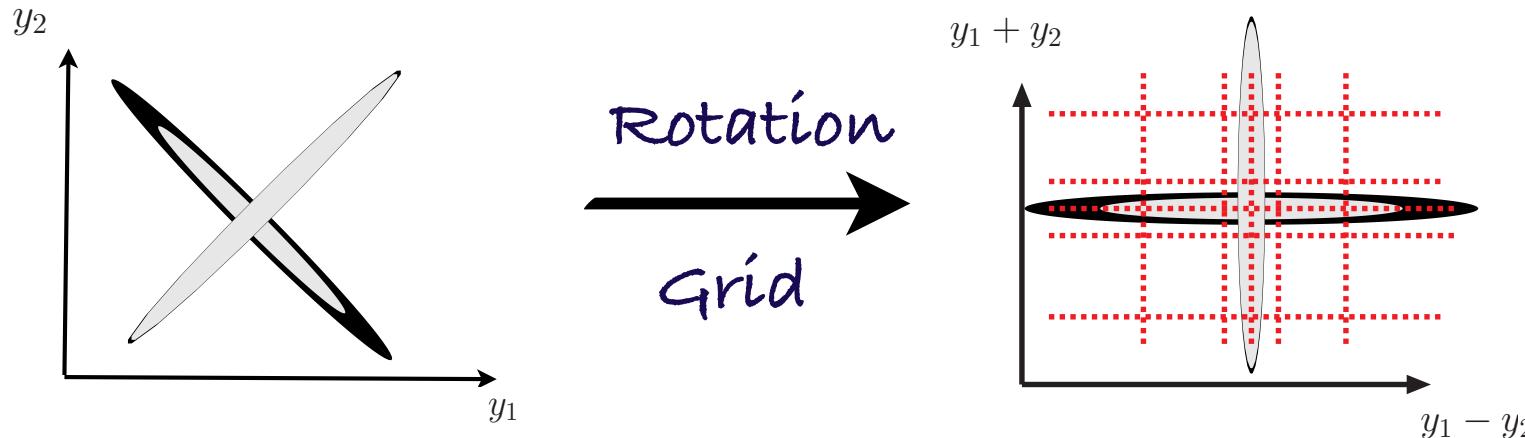
- The choice of the parametrization has a strong impact on the efficiency



- The adaptive Monte-Carlo Techniques picks points everywhere
→ The integral converges slowly

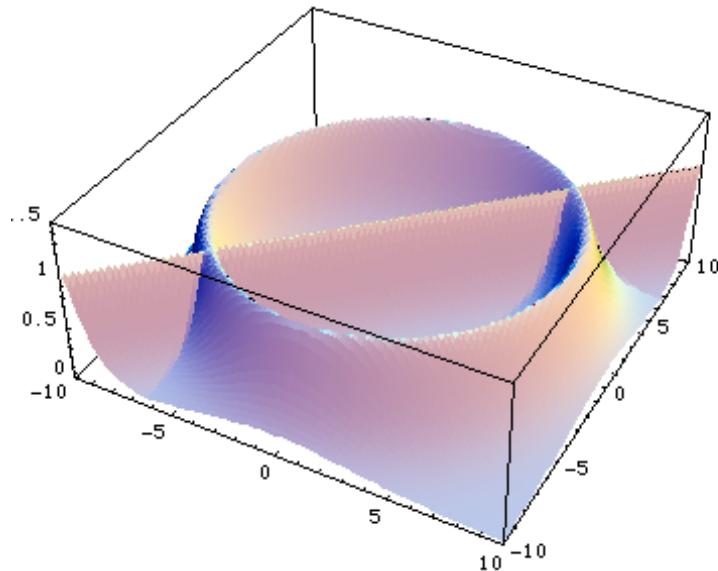
Monte-Carlo Integration

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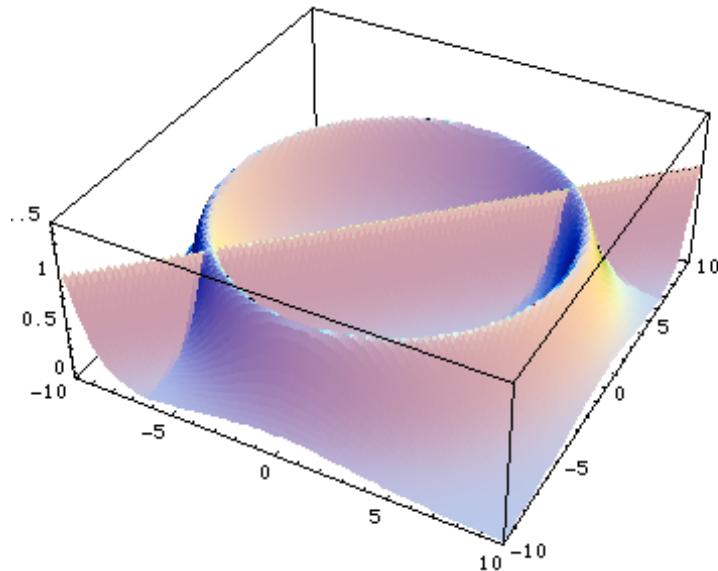
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Multi-channel



What do we do if there is no transformation that aligns all integrand peaks to the chosen axes?
Vegas is bound to fail!

Multi-channel



What do we do if there is no transformation that aligns all integrand peaks to the chosen axes?
Vegas is bound to fail!

Solution: use different transformations = channels

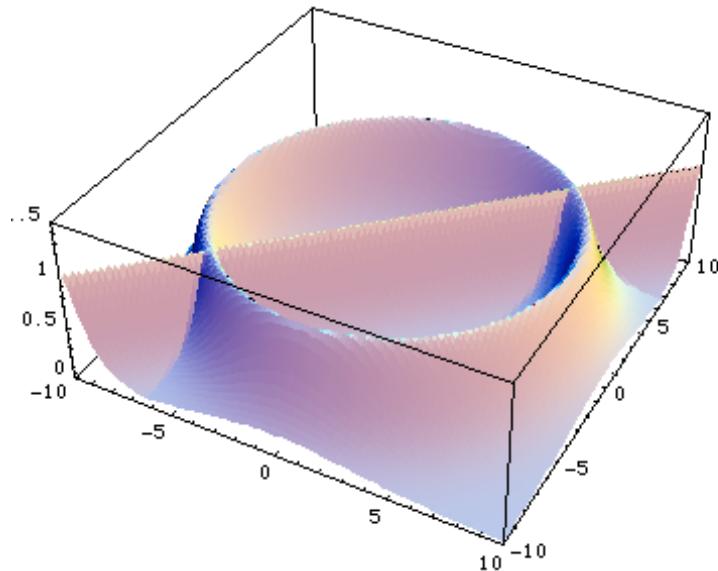
$$p(x) = \sum_{i=1}^n \alpha_i p_i(x)$$

with

$$\sum_{i=1}^n \alpha_i = 1$$

with each $p_i(x)$ taking care of one “peak” at the time

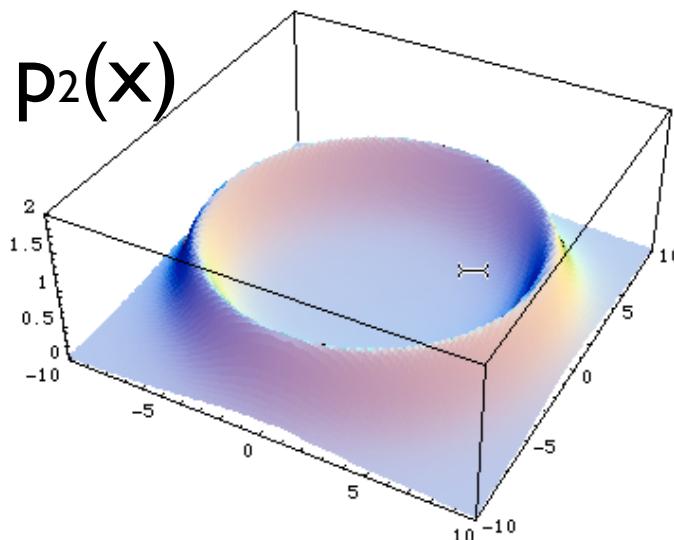
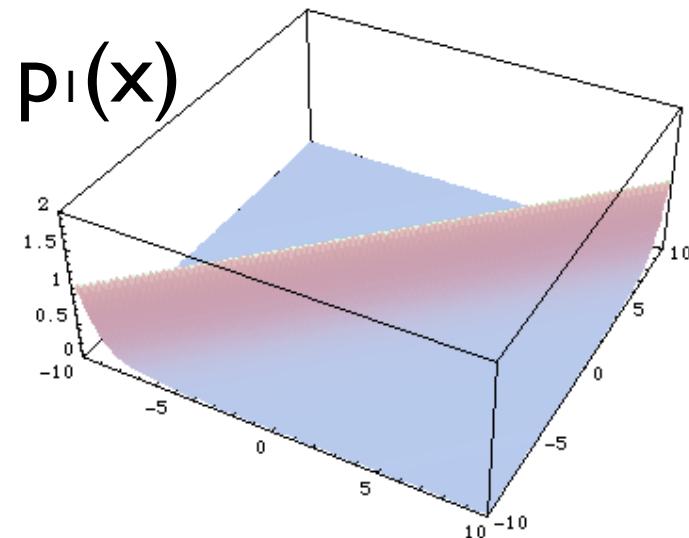
Multi-channel



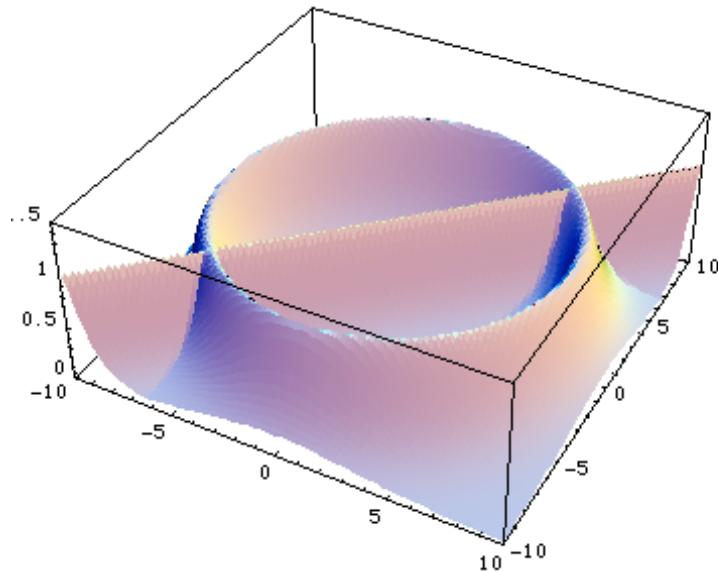
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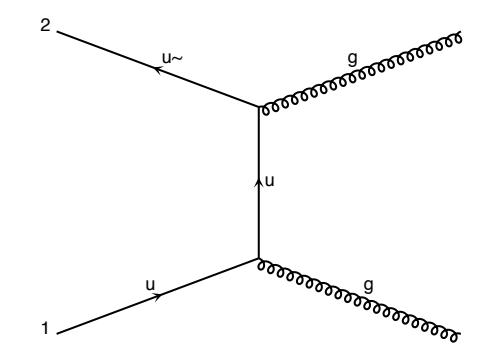
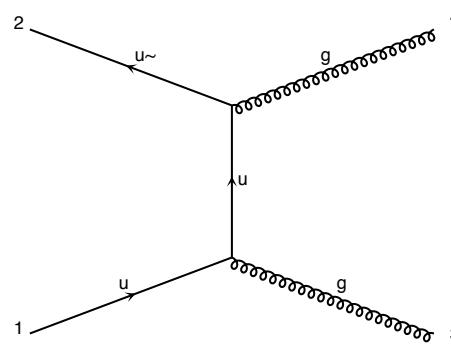
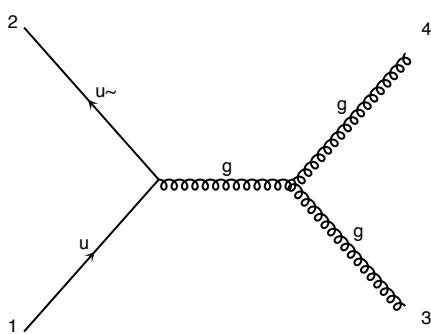
$$\sum_{i=1}^n \alpha_i = 1$$

Then,

$$I = \int f(x)dx = \sum_{i=1}^n \alpha_i \int \frac{f(x)}{p(x)} p_i(x)dx$$

≈ 1

Example: QCD $2 \rightarrow 2$



$$\propto \frac{1}{\hat{s}} = \frac{1}{(p_1 + p_2)^2}$$

$$\propto \frac{1}{\hat{t}} = \frac{1}{(p_1 - p_3)^2}$$

$$\propto \frac{1}{\hat{u}} = \frac{1}{(p_1 - p_4)^2}$$

Three very different pole structures contributing to the same matrix element.

Multi-channel

Consider the integration of an amplitude $|M|^2$ at tree level which many contributing diagrams. We would like to have a basis of functions,

$$f = \sum_{i=1}^n f_i \quad \text{with} \quad f_i \geq 0, \quad \forall i,$$

such that:

1. we know how to integrate each one of them,
2. they describe all possible peaks,

giving us the combined integral

$$I = \int d\vec{\Phi} f(\vec{\Phi}) = \sum_{i=1}^n \int d\vec{\Phi} g_i(\vec{\Phi}) \frac{f_i(\vec{\Phi})}{g_i(\vec{\Phi})} = \sum_{i=1}^n I_i,$$

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Does such a basis exist?

Multi-channel based on single diagrams*

*Method used in MadGraph

Trick in MadEvent: Split the complexity

$$\int |M_{tot}|^2 = \int \frac{\sum_i |M_i|^2}{\sum_j |M_j|^2} |M_{tot}|^2 = \sum_i \int \frac{|M_i|^2}{\sum_j |M_j|^2} |M_{tot}|^2$$

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Key Idea

- Any single diagram is “easy” to integrate (pole structures/ suitable integration variables known from the propagators)
- Divide integration into pieces, based on diagrams
- All other peaks taken care of by denominator sum

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N Integral

- Errors add in quadrature so no extra cost
- “Weight” functions already calculated during $|M|^2$ calculation
- Parallel in nature

$$\int |M_{tot}|^2 = \int \frac{\sum_i |M_i|^2}{\sum_j |M_j|^2} |M_{tot}|^2 = \sum_i \int \frac{|M_i|^2}{\sum_j |M_j|^2} |M_{tot}|^2$$

P1_qq_wpwm

s= 725.73 ± 2.07 (pb)

Graph	Cross-Section ↓	Error	Events (K)	Unwgt	Luminosity
G2.2	377.6	1.67	142.285	7941.0	21
G3	239	1.16	220.04	10856.0	45.5
G1	109.1	0.378	70.88	3793.0	34.8

term of the above sum.

each term might not be gauge invariant

P1_gg_wpwm

s= 20.714 ± 0.332 (pb)

Graph	Cross-Section ↓	Error	Events (K)	Unwgt	Luminosity
G1.2	20.71	0.332	7.01	373.0	18

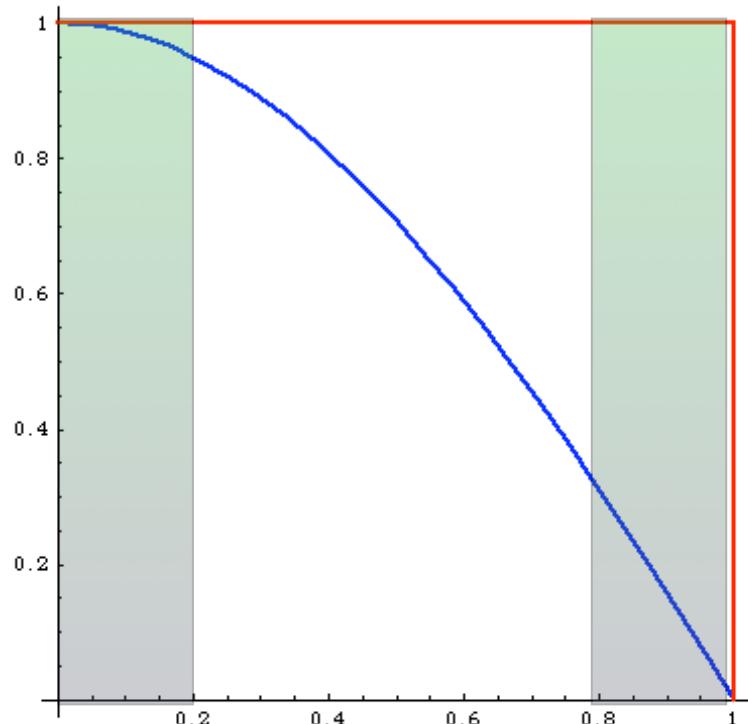
To Remember

- Phase-Space integration are difficult
- We need to know the function
 - Be careful with cuts
- MadGraph split the integral in different contribution linked to the Feynman Diagram
 - Those are not the contribution of a given diagram

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Event generation

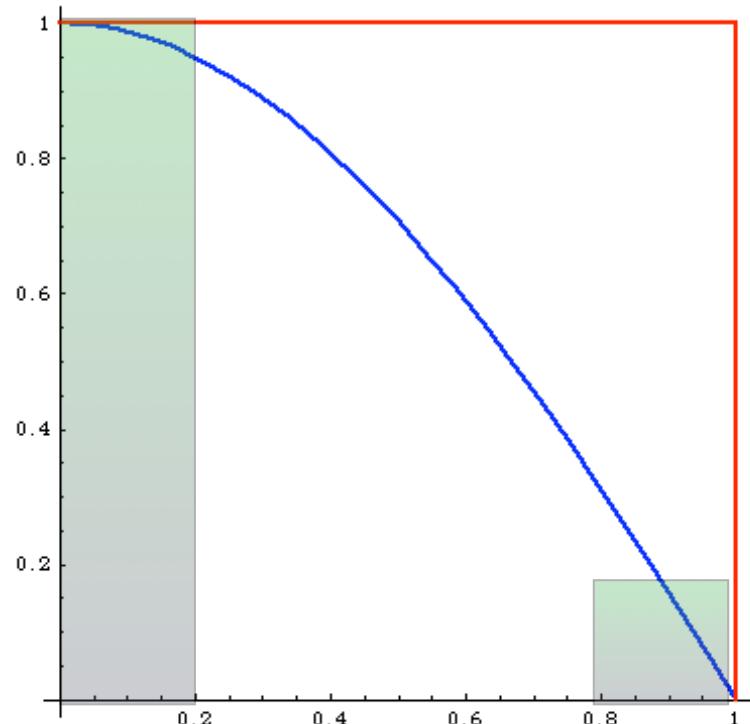


What's the difference between weighted and unweighted?

Weighted:

Same # of events in areas of phase space with very different probabilities:
events must have different weights

Event generation



What's the difference between weighted and unweighted?

Unweighted:

events is proportional to the probability of areas of phase space:
events have all the same weight ("unweighted")

Events distributed as in nature

Event generation

$$\int f(x)dx = \frac{1}{N} \sum_{i=1}^N f(x_i)$$

Event generation

$$\int f(x)dx = \frac{1}{N} \sum_{i=1}^N f(x_i) = \frac{1}{N} \sum_{i=1}^N \frac{f(x_i)}{\max(f)} \max(f)$$

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Number between 0 and 1 (assuming positive function)
-> re-interpret as the probability to keep the events

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Event generation

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Let's reduce the sample size by playing the lottery.
For each events throw the dice and see if we keep or reject the events

Event generation

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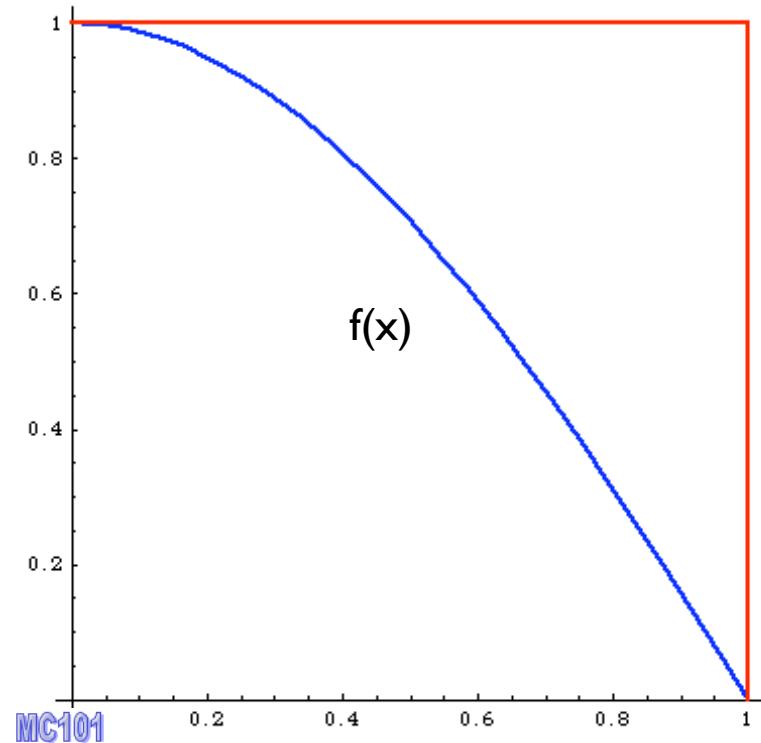
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$$\int f(x)dx = \frac{1}{N} \sum_{i=1}^N f(x_i) = \frac{1}{N} \sum_{i=1}^N P(x_i) \max(f) \simeq \frac{\max(f)}{N} \sum_{i=1}^n 1$$

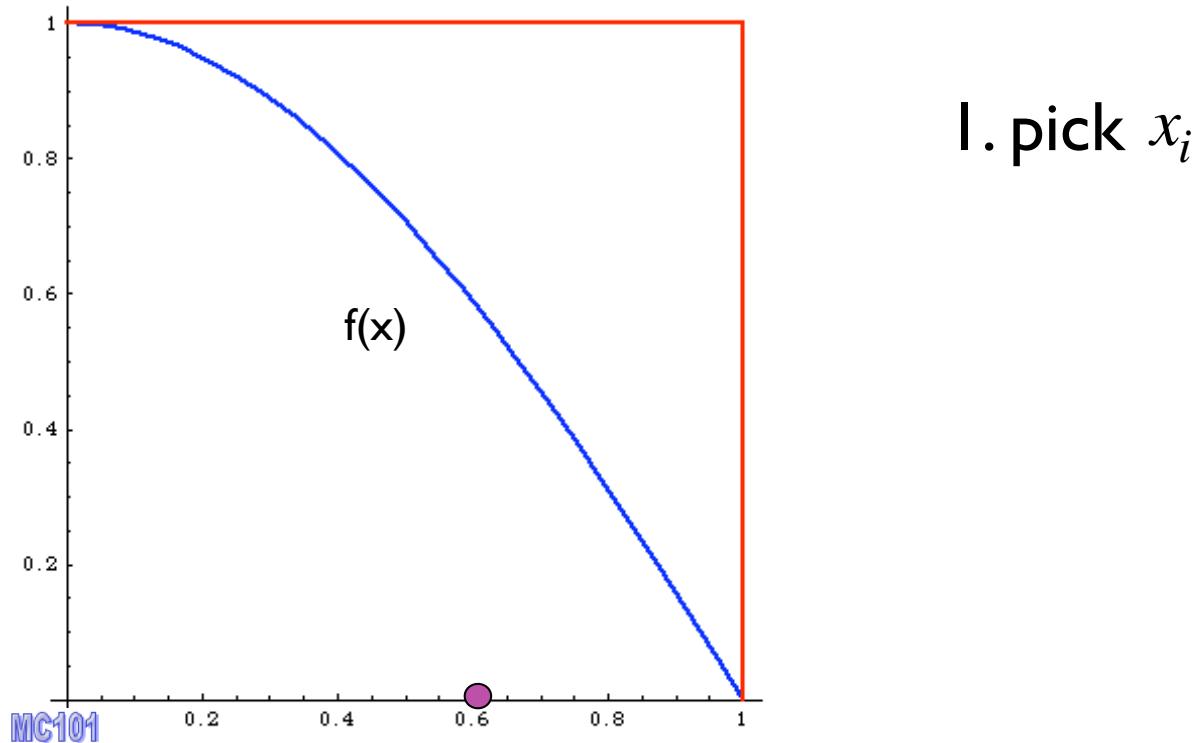
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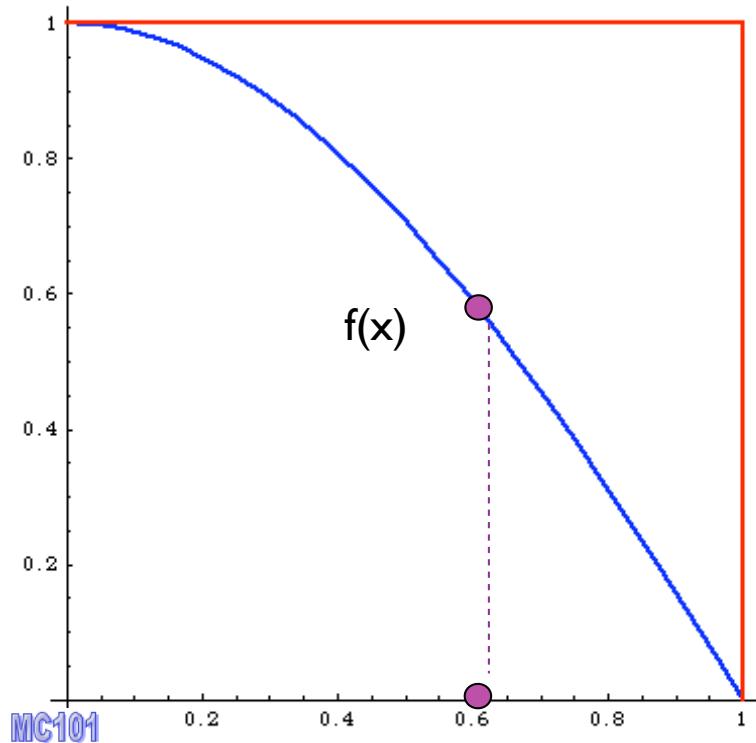
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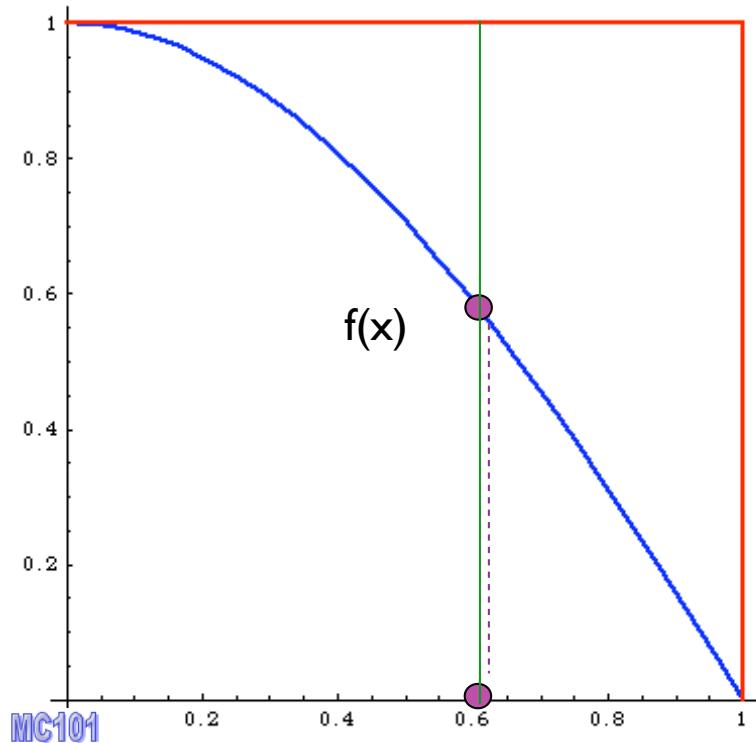


1. pick x_i

2. calculate $f(x_i)$

Event generation

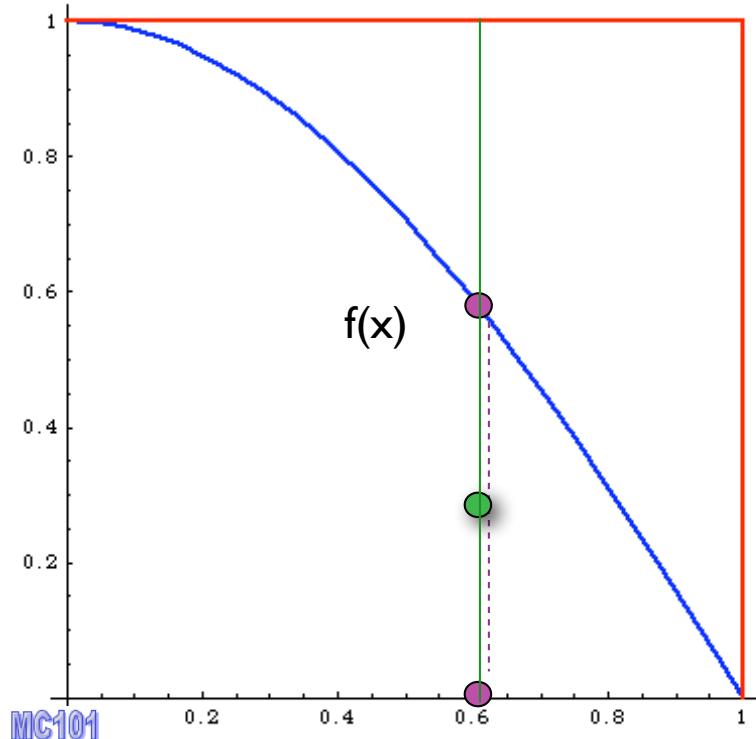
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1. pick x_i
2. calculate $f(x_i)$
3. pick $y \in [0, \max(f)]$

Event generation

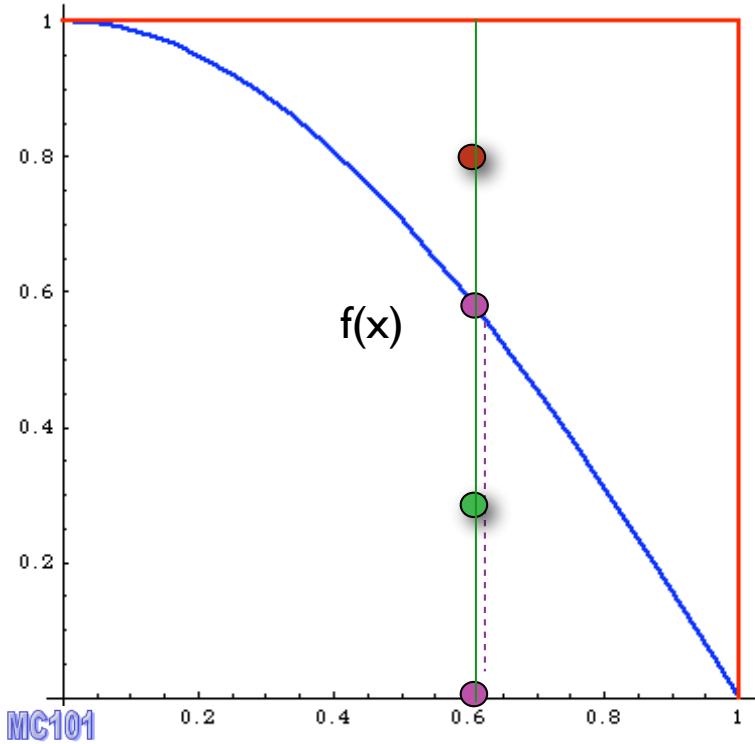
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4. Compare:
if $y < f(x_i)$ accept event,

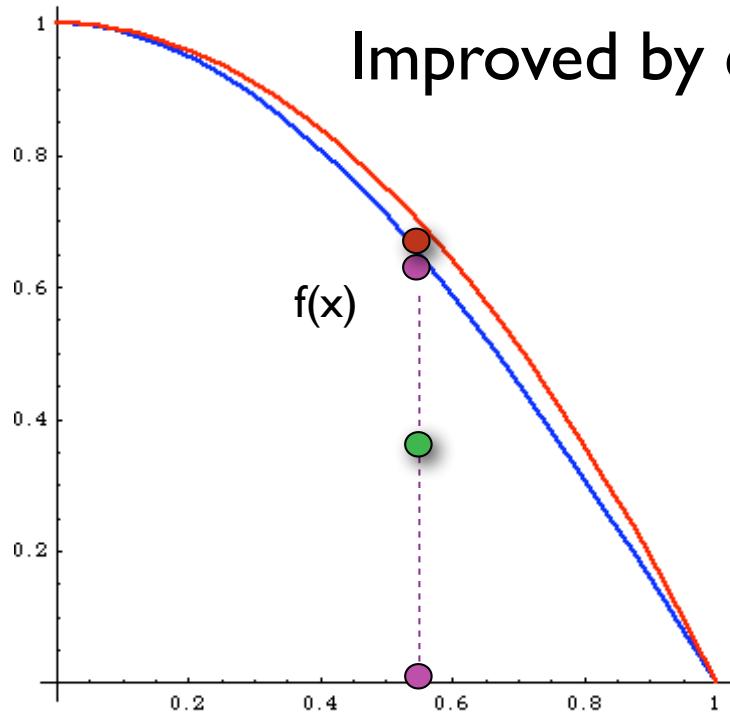
Event generation

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2. calculate $f(x_i)$
3. pick $y \in [0, \max(f)]$
4. Compare:
if $y < f(x_i)$ accept event,
else reject it.

Event generation



1. pick x distributed as $p(x)$
2. calculate $f(x)$ and $p(x)$
3. pick $0 < y < 1$
4. Compare:
if $f(x) > y$ $p(x)$ accept event,
else reject it.

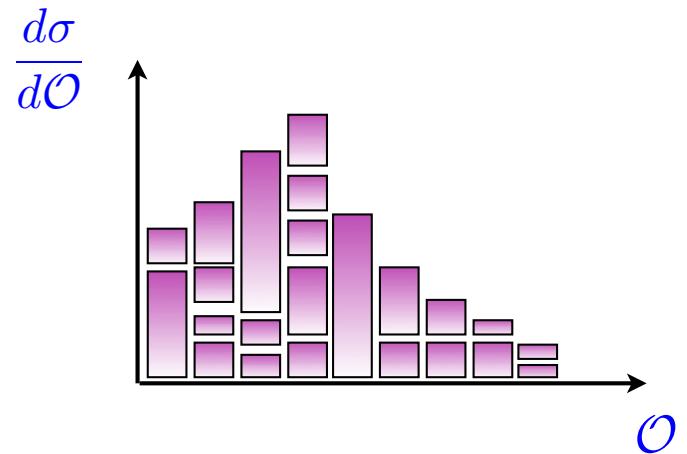
much better efficiency!!!

Event generation

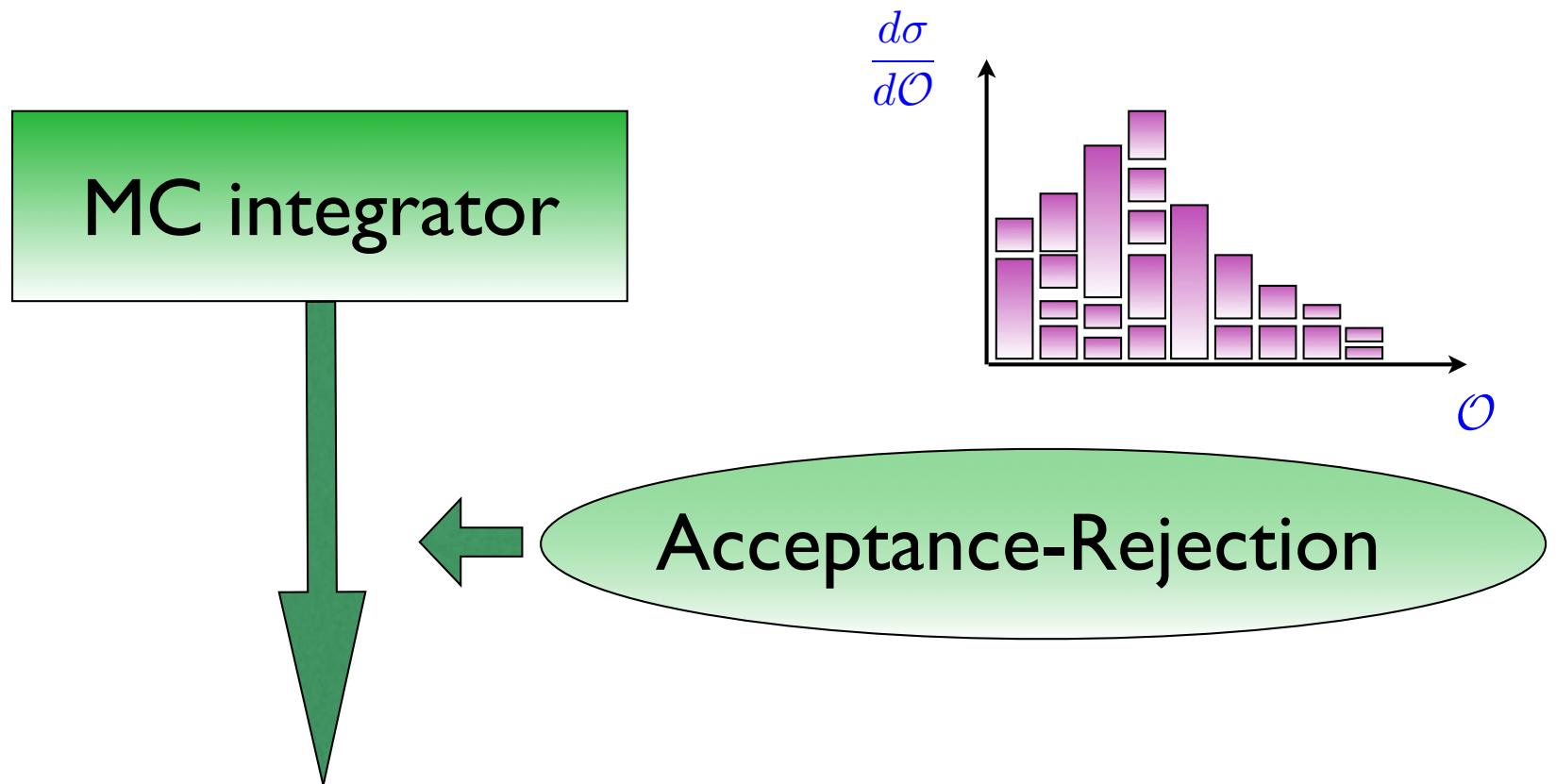
MC integrator

Event generation

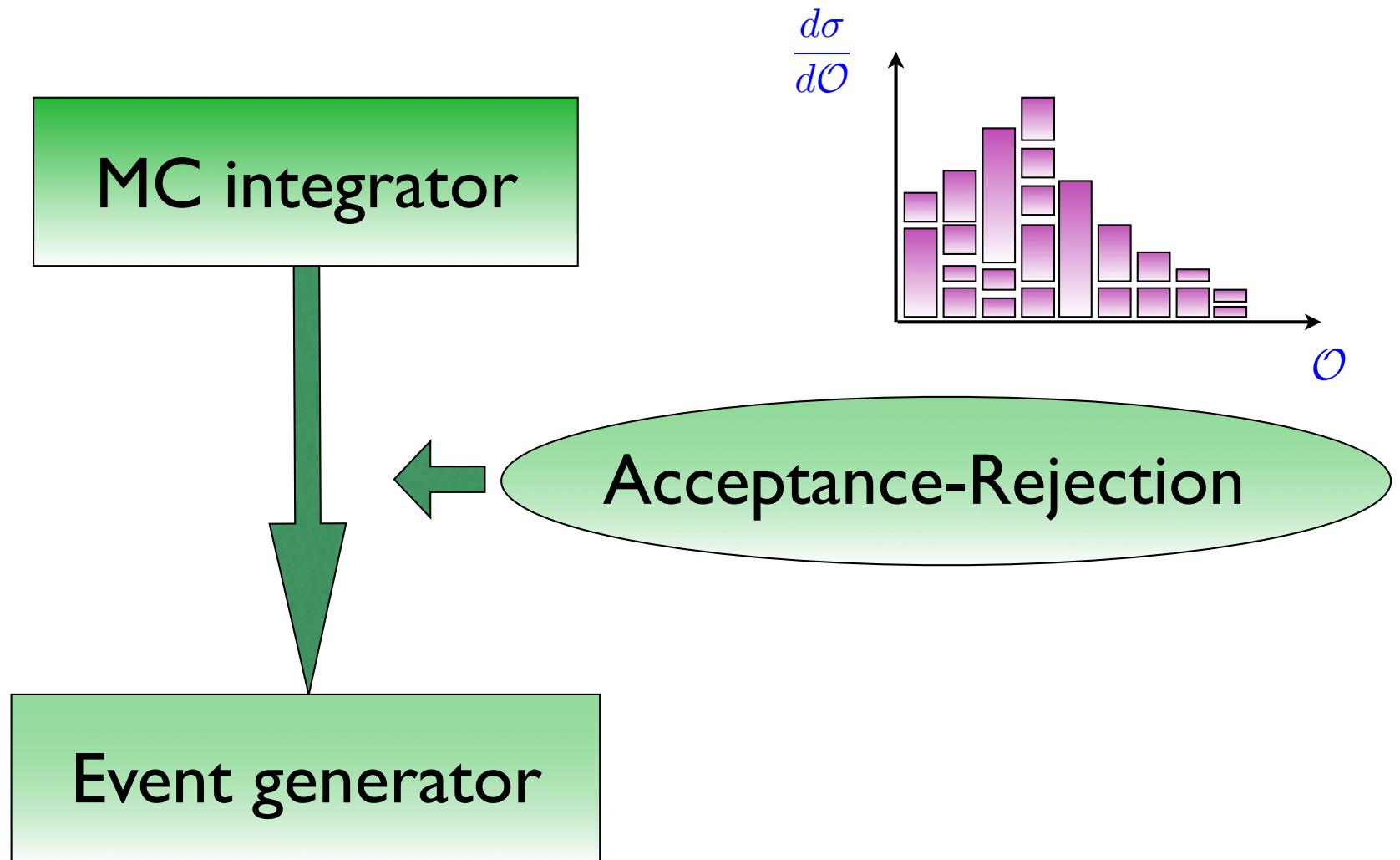
MC integrator



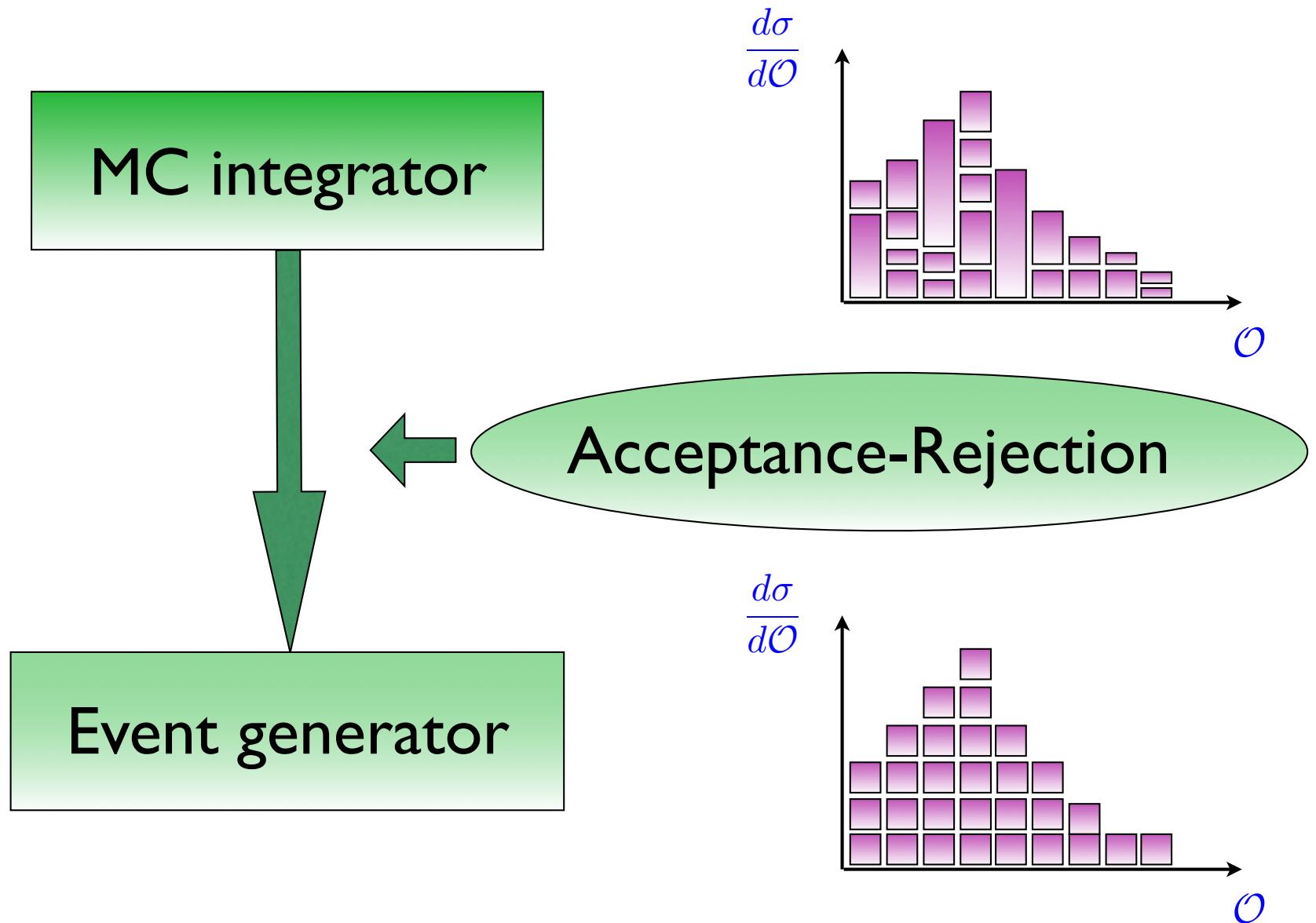
Event generation



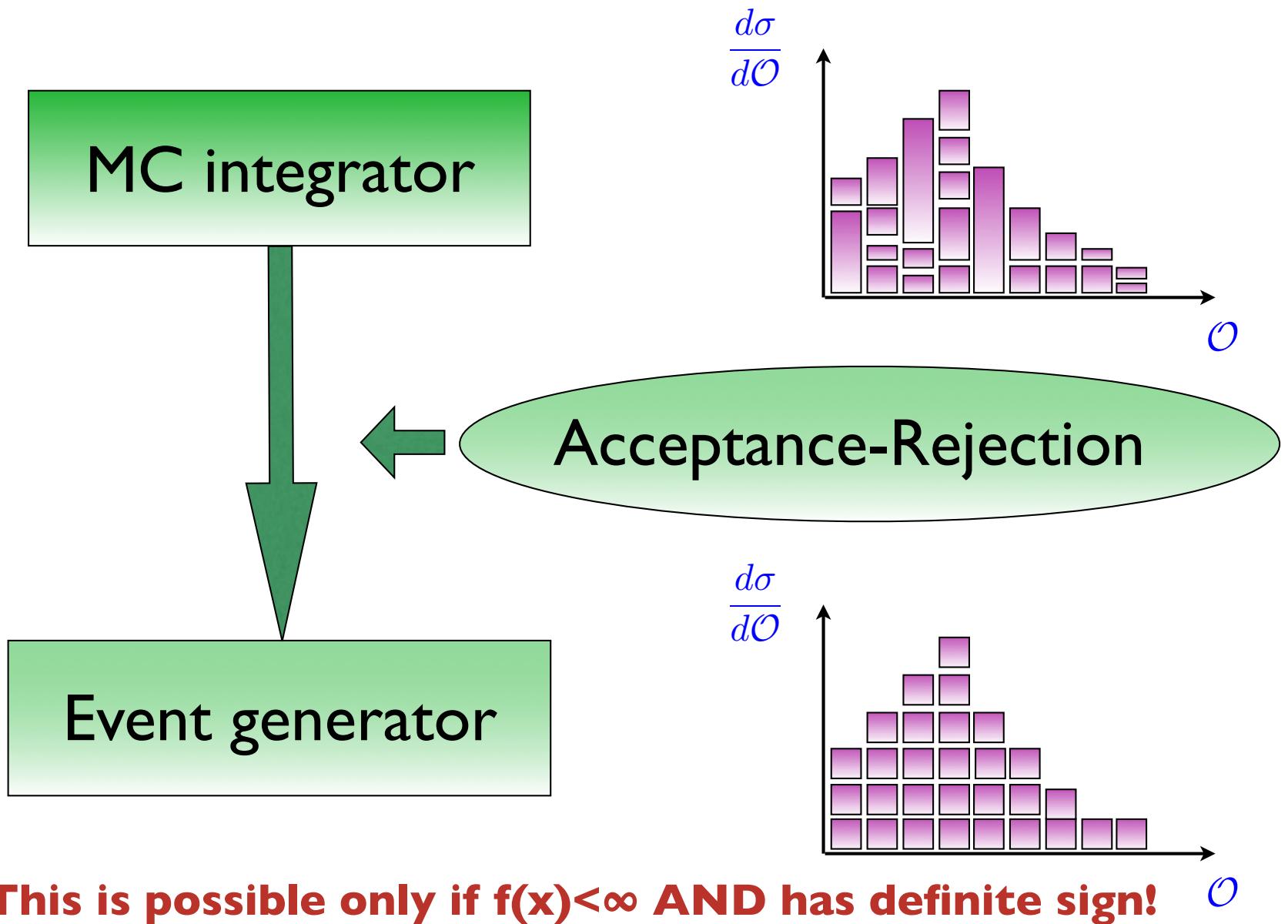
Event generation



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Monte-Carlo Summary

Bad Point

- Slow Convergence (especially in low number of Dimension)
- Need to know the function
 - Impact on cut

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Good Point

- Complex area of Integration
- Easy error estimate
- quick estimation of the integral
- Possibility to have unweighted events

What have we learned!

$$\sum_{a,b} \int dx_1 dx_2 d\Phi_{\text{FS}} f_a(x_1, \mu_F) f_b(x_2, \mu_F) \hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu_F, \mu_R)$$

Phase-space
integralParton density
functionsParton-level cross
section

- The Importance of PDF
 - Defines the physics
- Evaluation of Matrix Element
 - Numerical method faster than analytical formula
 - cross-section prediction needs NLO
- Phase Space Integration
 - Need to know in advance what we integrate. Be careful with strong cuts!