# The QCD Phase Diagram 

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Lecture I: QCD at finite temperature and density, continuum and lattice
Lecture II:Towards the QCD phase diagram at finite temperature and density

## Literature

O.P., "Lattice QCD at non-zero temperature and density", Les Houches lecture notes 2009, arxiv: 1009.4089
O.P., "The QCD equation of state from the lattice" Prog. Part. Nucl. Phys. 70 (20|3) 55, arxiv: I 207.5999

Proper references to covered material in those articles

Textbooks:
-Gale, Kapusta, "Finite temperature field theory: principles and applications"

- Montvay, Münster,"Quantum fields on a lattice"
-Gattringer, Lang, "Quantum chromodynamics on the lattice"


## Lecture I: QCD at finite temperature and density

Motivation:Why thermal QCD?
The continuum formulation
The lattice formulation
Phase transitions and phase diagrams

## Why thermal QCD?

asymptotic freedom $\alpha_{s}(p \rightarrow \infty) \rightarrow 0$



Hadrongas
Chiral symmetry: broken


Quark-Gluon-Plasma
(nearly) restored

Order parameters:

$$
\langle\bar{\psi} \psi\rangle,\langle\psi \psi\rangle
$$

chiral condensate, Cooper pairs

## Thermal QCD in nature

Physics of early universe:
non-abelian plasma physics
( $\mu_{B} \approx 0$ )
QCD is prototype
$10^{19} \mathrm{GeV}$
$10^{16} \mathrm{GeV}$
Grand Unified Theories
Supersymmetry
$10^{3} \mathrm{GeV}$
100 MeV

10 MeV $\quad$| Standard Model |
| :--- |
| Electroweak Symmetry Breaking |
| Quark Hadron Transition |

## What are compact stars made of?



Radius $\sim 10-12 \mathrm{~km}$<br>Mass $\sim$ I.2-2.2 $\times$ Solar Mass



## Thermal QCD in experiment


heavy ion collision experiments at RHIC, LHC, GSI....

## QCD phase diagram: theorist's view (science fiction)



Until 2001: no finite density lattice calculations, sign problem!
Expectation based on simplifying models (NJL, linear sigma model, random matrix models, ...)
Check this from first principles QCD!

## Less conservative views....



+ inhomogeneous phases, quarkyonic phases,.... you name it!


## The QCD phase diagram established by experiment:



Nuclear liquid gas transition with critical end point

## Unsolved from QCD: nuclear matter

~100 years old, still no fundamental description, Bethe-Weizsäcker droplet model:


N

QFT descriptions: Fetter-Walecka model, Skyrme model, ...

## Statistical mechanics reminder

System of particles in volume V with conserved number operators, $N_{i}, i=1,2, \ldots$ in thermal contact with heatbath at temperature $T$

Canonical ensemble: exchange of energy with bath, particle number fixed
Grand canonical ensemble: exchange of energy and particles with the bath

Density matrix, Partition function:

$$
\rho=\mathrm{e}^{-\frac{1}{T}\left(H-\mu_{i} N_{i}\right)}, \quad Z=\hat{\operatorname{T}} \rho, \quad \hat{\operatorname{T}}(\ldots)=\sum_{n}\langle n|(\ldots)|n\rangle
$$

Thermodynamics:

$$
\begin{aligned}
F & =-T \ln Z \\
p & =\frac{\partial(T \ln Z)}{\partial V}, \\
S & =\frac{\partial(T \ln Z)}{\partial T}
\end{aligned}
$$

$$
\begin{aligned}
\bar{N}_{i} & =\frac{\partial(T \ln Z)}{\partial \mu_{i}} \\
E & =-p V+T S+\mu_{i} \bar{N}_{i}
\end{aligned}
$$

Densities:

$$
f=\frac{F}{V}, \quad p=-f, \quad s=\frac{S}{V}, \quad n_{i}=\frac{\bar{N}_{i}}{V}, \quad \epsilon=\frac{E}{V}
$$

## QCD at finite temperature and density

Grand canonical partition function

$$
Z\left(V, T, \mu ; g, N_{f}, m_{f}\right)=\operatorname{Tr}\left(\mathrm{e}^{-(\mathrm{H}-\mu \mathrm{Q}) / \mathrm{T}}\right)=\int \mathrm{DA} \mathrm{D} \bar{\psi} \mathrm{D} \psi \mathrm{e}^{-\mathrm{S}_{\mathrm{g}}\left[\mathrm{~A}_{\mu}\right]} \mathrm{e}^{-\mathrm{S}_{\mathrm{f}}\left[\bar{\psi}, \psi \cdot \mathrm{~A}_{\mu}\right]}
$$

Action

$$
\begin{aligned}
S_{g}\left[A_{\mu}\right] & =\int_{0}^{1 / T} d \tau \int_{V} d^{3} x \frac{1}{2} \operatorname{Tr} F_{\mu \nu}(x) F_{\mu \nu}(x), \\
S_{f}\left[\bar{\psi}, \psi, A_{\mu}\right] & =\int_{0}^{1 / T} d \tau \int_{V} d^{3} x \sum_{f=1}^{N_{f}} \bar{\psi}_{f}(x)\left(\gamma_{\mu} D_{\mu}+m_{f}-\mu_{f} \gamma_{0}\right) \psi_{f}(x)
\end{aligned}
$$

$A_{\mu}(\tau, \mathrm{x})=A_{\mu}\left(\tau+\frac{1}{T}, \mathrm{x}\right), \quad \psi_{f}(\tau, \mathrm{x})=-\psi_{f}\left(\tau+\frac{1}{T}, \mathrm{x}\right) \quad$ quark number $\quad N_{q}^{f}=\bar{\psi}_{f} \gamma_{0} \psi_{f}$

Parameters

$$
\begin{aligned}
& g^{2}, m_{u} \sim 3 \mathrm{MeV}, m_{d} \sim 6 \mathrm{MeV}, m_{s} \sim 120 \mathrm{MeV}, V, T, \mu=\mu_{B} / 3 \\
& N_{f}=2+1 \quad \text { sufficient up to T } \sim 300-400 \mathrm{MeV}
\end{aligned}
$$

## Symmetries of the QCD Lagrangian

Local $S U(3)_{c}$ transformations

$$
\begin{aligned}
\psi_{c}^{\prime}(x)= & \left(e^{i \theta^{a}(x) T^{a}}\right)_{c c^{\prime}} \psi_{c^{\prime}}(x) \\
& a=1, \ldots N_{c}^{2}-1 \\
\psi_{f}^{\prime}(x)= & \left(e^{i \theta^{a} T^{a}}\right)_{f f^{\prime}} \psi_{f^{\prime}}(x) \\
& a=1, \ldots n_{f}^{2}-1
\end{aligned}
$$

For degenerate quarks, $m_{f_{1}}=\ldots=m_{f_{n_{f}}}$ global $S U\left(n_{f}\right)$ transformations

Global $U(1)$ transformations:

$$
\psi^{\prime}(x)=e^{i \theta} \psi(x)
$$

For massless quarks, $m_{f_{1}}=\ldots=m_{f_{n_{f}}}=0$ :
Global axial $S U\left(n_{f}\right)$ transformations

Global axial $U(1)$ transformations, anomalous, broken by quantum effects

$$
\begin{gathered}
\psi_{f}^{\prime}(x)=\left(e^{i \theta^{a} T^{a} \gamma_{5}}\right)_{f f^{\prime}} \psi_{f^{\prime}}(x) \\
a=1, \ldots n_{f}^{2}-1
\end{gathered}
$$

$$
\psi^{\prime}(x)=e^{i \theta \gamma_{5}} \psi(x)
$$

## Symmetries for parameter values realised by nature

$$
\begin{array}{ll}
S U(3)_{c} & \text { gauge symmetry, exact, only colour singlets observable } \\
U(1)_{B} & \text { baryon number, exact } \\
S U(2)_{\text {isospin }} & \text { approximate, O(few \%), } \quad m_{u} \approx m_{d} \\
S U(3)_{\text {flavour }} & \text { approximate, O(few } 10 \%), \quad m_{u} \approx m_{d} \sim m_{s} \quad \text { (quark model!) } \\
S U(2)_{\text {axial }} & \text { approximate } \\
S U(2)_{L} \times S U(2)_{R} & \begin{array}{l}
\text { approximate chiral symmetry } \quad m_{u} \approx m_{d} \approx 0 \\
\text { =isospin+axial flavour symmetry combined }
\end{array}
\end{array}
$$

## Perturbation theory at finite $T$

Split action into free (Gaussian) and interacting part, expand in interactions

$$
\begin{gathered}
Z=N \int D \phi \mathrm{e}^{-\left(S_{0}+S_{i}\right)}=N \int D \phi \mathrm{e}^{-S_{0}} \sum_{l=0}^{\infty} \frac{(-1)^{l}}{l!} S_{i}^{l} \\
\ln Z=\ln Z_{0}+\ln Z_{i}=\ln \left(N \int D \phi \mathrm{e}^{-S_{0}}\right)+\ln \left(1+\sum_{l=1}^{\infty} \frac{(-1)^{l}}{l!} \frac{\int D \phi \mathrm{e}^{-S_{0}} S_{i}^{l}}{\int D \phi \mathrm{e}^{-S_{0}}}\right)
\end{gathered}
$$

Renormalisation: Whatever renormalisation is necessary and sufficient at $\mathrm{T}=0$ is also necessary and sufficient at finite temperature and density

UV behaviour: microscopic physics, depends on details of interactions
$T, \mu$ : macroscopic parameters, affect IR behaviour of the theory

Difference to $\mathrm{T}=0$ : compact, periodic time direction!
Fourier expansion of the fields: discrete Matsubara frequencies

$$
\begin{aligned}
A_{\mu}(\tau, \mathbf{x}) & =\frac{1}{\sqrt{V T}} \sum_{n=-\infty}^{\infty} \sum_{\mathbf{p}} \mathrm{e}^{i\left(\omega_{n} \tau+\mathbf{p} \cdot \mathbf{x}\right)} A_{\mu, n}(p), \quad \omega_{n}=2 n \pi T, \quad p_{i}=\left(2 \pi n_{i}\right) / L \\
\psi(\tau, \mathbf{x}) & =\frac{1}{\sqrt{V}} \sum_{n=-\infty}^{\infty} \sum_{\mathbf{p}} \mathrm{e}^{i\left(\omega_{n} \tau+\mathbf{p} \cdot \mathbf{x}\right)} \psi_{n}(p), \quad \omega_{n}=(2 n+1) \pi T
\end{aligned}
$$

Thermodynamic limit: $\quad \frac{1}{V} \sum_{n_{1}, n_{2}, n_{3}} \xrightarrow{V \rightarrow \infty} \int \frac{d^{3} p}{(2 \pi)^{3}}$

Modified Feynman rules:

Inverse (bosonic) free propagator:

$$
\Delta^{-1}=p^{2}+m^{2}=\omega_{n}^{2}+\mathbf{p}^{2}+m^{2}=(2 n \pi T)^{2}+\mathbf{p}^{2}+m^{2}
$$

Loop integration:

$$
\sum_{n=-\infty}^{\infty} \int \frac{d^{3} p}{(2 \pi)^{3}}
$$

## IR-structure: divergences and mass scales

Inverse (bosonic) free propagator:
$p^{2}+m^{2}=\omega_{n}^{2}+\mathbf{p}^{2}+m^{2}=(2 n \pi T)^{2}+\mathbf{p}^{2}+m^{2}$
$\uparrow$
effective thermal mass $\sim T$

Corrections:
$m_{E}^{L O}=\left(\frac{N}{3}+\frac{N_{f}}{6}\right)^{1 / 2} g T$
$m_{M}^{L O}=0, m_{M} \sim g^{2} T \quad$ from 2-loop
$\mathrm{n}=0$ mode: propagator of a 3d theory, divergent for $m=0$ !

electric or Debye screening $\quad\left\langle A_{0}(\mathbf{x}) A_{0}(\mathbf{y})\right\rangle$ mass
magnetic screening
$\left\langle A_{i}(\mathbf{x}) A_{i}(\mathbf{y})\right\rangle$ mass

0-mode sector of 4d QCD at finite T contains 3d Yang-Mills theory with $g_{3}^{2} \sim g^{2} T$ Confining! Doom for perturbation theory....

## Salvation comes as a lattice...



## Lattice formulation of Euclidean QFT's

$$
\mathbb{R}^{4} \rightarrow \quad x=\left\{x_{\mu} \mid \mu=1, \ldots, 4\right\} \in a \mathbb{Z}^{4} \quad a: \quad \text { lattice spacing (or constant) }
$$



- $\phi(x)$ : living on the lattice sites only
- partial derivatives $\rightarrow$ finite differences:

$$
\partial_{\mu} \phi \quad \rightarrow \quad \triangle_{\mu}^{(*)} \phi(x)=\frac{ \pm \phi(x \pm a \hat{\mu}) \mp \phi(x)}{a}
$$

$\Rightarrow$ forward \& backward lattice derivatives

Rotation symmetry: $S O(4) \longrightarrow D_{h}^{4}$

$$
\int \mathrm{d}^{4} x \quad \rightarrow \quad \sum_{x} a^{4}
$$

$$
\mathcal{D} \phi \rightarrow \prod_{x} \mathrm{~d} \phi(x) \equiv \mathcal{D}[\phi]
$$

(infinite-dimensional) integration measure well defined on discrete system!

$\rightarrow$finite numbers on finite lattice!

## $\mathrm{SU}(\mathrm{N})$ gauge theory on a lattice

Gauge fields:
cf. continuum parallel transport
$\psi(y)=\mathcal{P} \exp \left[\mathrm{i} g \int_{x}^{y} d z_{\mu} A_{\mu}(z)\right] \psi(x)$


Links=parallel transp. by a: $\quad U_{\mu}(x)=\mathrm{e}^{-\mathrm{i} a g A_{\mu}(x)}$


Gauge trafo: $\psi^{g}(x)=g(x) \psi(x), U_{\mu}^{g}(x)=g(x) U_{\mu}(x) g^{\dagger}(x+\hat{\mu})$

Covariant derivative:

$$
D_{\mu} \psi(x) \rightarrow a^{-1}\left(U_{\mu}(x) \psi(x+\hat{\mu})-\psi(x)\right)+O(a)
$$

## Two kinds of gauge invariant objects $\longrightarrow$ observables


(a)

(b)
transforms adjoint: $U_{C}^{g}(x)=g(x) U_{C}(x) g^{-1}(x)$
$\Rightarrow \quad \operatorname{Tr} U_{C}^{g}=\operatorname{Tr} U_{C}(x)$

Discretisation respects gauge invariance, independent of a!
smallest loop: "plaquette" $U_{\mathrm{p}}(x) \equiv U^{\dagger}(x, v) U^{\dagger}(x+a \hat{\mathbf{v}}, \mu) U(x+a \hat{\mu}, v) U(x, \mu)$

$$
\begin{aligned}
& \boxed{\square} \rightarrow 1+i a^{2} g F_{\mu \nu}-\frac{a^{4} g^{2}}{2} F_{\mu \nu} F^{\mu \nu}+O\left(a^{6}\right)+\ldots \\
& U_{\mu}(x)=\mathrm{e}^{-\mathrm{i} a g A_{\mu}(x)}
\end{aligned}
$$

$$
\square \rightarrow 1+i a^{2} g F_{\mu \nu}-\frac{a^{4} g^{2}}{2} F_{\mu \nu} F^{\mu \nu}+O\left(a^{6}\right)+\ldots
$$

Wilson action:

$$
\begin{gathered}
S_{\mathrm{g}}[U]=\beta \sum_{p}\left\{1-\frac{1}{N} \operatorname{Re}[\operatorname{Tr} U(p)]\right\} \quad \sum_{p}=\sum_{x} \sum_{1 \leq \mu<v \leq 4} \\
\beta=\frac{2 N}{g^{2}} \quad \text { lattice gauge coupling }
\end{gathered}
$$

reproduces $\mathrm{SU}(\mathrm{N})$ Yang-Mills in continuum limit; for finite a not unique!

- action gauge-invariant for any lattice spacing
- real, positive


## Adding fermions

Pick a suitable fermion action:

$$
S_{f}=\sum_{x, y} \bar{\psi}(x) M_{x y}\left(m_{f}\right) \psi(y)
$$

Full QCD partition function:

$$
\begin{aligned}
Z\left(N_{s}, N_{\tau} ; \beta, m_{f}\right) & =\int D U \prod_{f} \operatorname{det} M\left(m_{f}\right) \mathrm{e}^{-S_{g}[U]} \\
U_{\mu}(\tau, \mathrm{x}) & =U_{\mu}\left(\tau+N_{\tau}, \mathrm{x}\right) \\
\psi(\tau, \mathbf{x}) & =-\psi\left(\tau+N_{\tau}, \mathbf{x}\right)
\end{aligned}
$$

Wilson fermions:

$$
\begin{aligned}
& S_{f}^{W}=\frac{1}{2 a} \sum_{x, \mu, f} a^{4} \bar{\psi}_{f}(x)\left[\left(\gamma_{\mu}-r\right) U_{\mu}(x) \psi_{f}(x+\hat{\mu})-\left(\gamma_{\mu}+r\right) U_{\mu}^{\dagger}(x-\hat{\mu}) \psi_{f}(x-\hat{\mu})\right] \\
&+\left(m+4 \frac{r}{a}\right) \sum_{x, f} a^{4} \bar{\psi}_{f}(x) \psi_{f}(x)
\end{aligned}
$$

## pick your poison

- Wilson fermions
add irrelevant ops. (going away in CL) to make doublers very massive breaks chiral symmetry for non-zero a
- staggered (Kogut-Susskind) fermions distribute spinor components on different sites, reduces to 4 flavours take 4th root of determinant to get to one flavour, keeps reduced chiral symm. non-local operation, have to take CL before chiral limit, mixing of spin, flavour
- domain wall fermions
introduce 5th dimension, fermions massive in that dim. and chiral in the other expensive
- overlap fermions
non-local formulation with modified chiral symmetry even for finite a order of magnitude more expensive than Wilson


## Monte Carlo evaluation

Euclidean partition function:

$$
Z=\int D \bar{\psi} D \psi D U \mathrm{e}^{-S_{g}[U]-S_{f}[U, \bar{\psi}, \psi]}=\int D U \prod_{f}(\operatorname{det} M) \mathrm{e}^{-S_{g}[U]}
$$

Systematics: finite $\mathrm{V}, \mathrm{a}$ effects for hadron with $m_{H}, \xi \sim m_{H}^{-1}$

$$
a \ll \xi \ll a L!
$$


$\Rightarrow$ e.g. $30^{4} \sim 10^{6}$ lattice points
every point $\Rightarrow 4 U$ 's, every $U \in \mathrm{SU}(3) \Rightarrow 8$ independent components $\Rightarrow 10^{8}$-dimensional integral!
Directly calculable: particle masses, decay constants, equilibrium thermodynamics
$\Rightarrow$ Monte Carlo integration, importance sampling

Markov process: ensemble $\left\{U_{1}\right\} \rightarrow\left\{U_{2}\right\} \rightarrow\left\{U_{3}\right\} \ldots\left\{U_{N}\right\}$
$" \rightarrow$ ": updating algorithm with associated probability, ergodic


U

$$
\begin{aligned}
\langle\mathcal{O}\rangle= & Z^{-1} \int D U \operatorname{det} M \mathcal{O} \mathrm{e}^{-S_{g}[U]} \approx \frac{1}{N} \sum_{n=1}^{N}(\operatorname{det} M \mathcal{O})[U] \\
& \Rightarrow N \text { "measurements" of } \mathcal{O} \Rightarrow \text { statistical error } \sim 1 / \sqrt{N}
\end{aligned}
$$

Light fermions expensive:

$$
\operatorname{det} M[U]=\lambda_{1}[U] \cdot \lambda_{2}[U] \cdot \lambda_{3}[U] \ldots, \quad \operatorname{cost}(\operatorname{det} M) \sim \frac{1}{m_{q}^{n}}, \quad n>5
$$

Non-local: every eigenvalue depends on every link

## Continuum limit

$$
\frac{1}{T} \equiv a N_{\tau}
$$

## Fixed scale approach:

For a given lattice spacing, $N_{\tau}$ controls temperature;
Allows only discrete temperatures, too large for many applications;
Continuum limit requires series of lattice spacings

Fixed $N_{\tau}$ approach:
For a given $N_{\tau}$, vary the lattice spacing via $\beta(a)$;
Allows continuous temperatures, but each $T$ value has different cut-off!
Continuum limit requires series of $N_{\tau}$

## Quenched limit of $Q C D$ and $Z(N)$ symmetry

Infinite quark masses (omitting flavour index) $m \rightarrow \infty$
Static quark propagator: $\quad\left\langle\psi_{\alpha}^{a}(\tau, \mathbf{x}) \bar{\psi}_{\beta}^{b}(0, \mathbf{x})\right\rangle=\delta_{\alpha \beta} e^{-m \tau}\left(T e^{i \int_{0}^{\tau} d \tau A_{0}(\tau, \mathbf{x})}\right)_{a b}$

On the finite $T$ lattice:

$$
\text { Polyakov loop } \quad L(\mathrm{x})=\prod_{x_{0}}^{N_{\tau}} U_{0}(x)
$$

Static QCD:
(one flavour)

$$
\begin{aligned}
S_{\text {static }}[U] & =S_{g}[U]+\sum_{\mathbf{x}}\left(e^{-m N_{\tau}} \operatorname{Tr} L(\mathbf{x})+e^{-m N_{\tau}} \operatorname{Tr} L^{\dagger}(\mathbf{x})\right) \\
& \xrightarrow{m \rightarrow \infty} S_{g}[U]
\end{aligned}
$$

Gauge transformations:
$U_{\mu}^{g}(x)=g(x) U_{\mu}(x) g^{-1}(x+\hat{\mu}), \quad g(x) \in S U(N)$
Periodic b.c.:

$$
U_{\mu}(\tau, \mathbf{x})=U_{\mu}\left(\tau+N_{\tau}, \mathbf{x}\right), \quad g(\tau, \mathbf{x})=g\left(\tau+N_{\tau}, \mathbf{x}\right)
$$

Action gauge invariant:
$S_{g}\left[U^{g}\right]=S_{g}[U]$ $L^{g}(\mathbf{x})=g(x) L(\mathbf{x}) g^{-1}(x)$
$\operatorname{Tr} L^{g}=\operatorname{Tr} L$

Topologically non-trivial gauge transformations:
Modified b.c. for trafo matrix:

$$
\begin{gathered}
g^{\prime}\left(\tau+N_{\tau}, \mathbf{x}\right)=h g^{\prime}(\tau, \mathbf{x}), \quad h \in S U(N) \\
\uparrow \\
\text { global "twist" }
\end{gathered}
$$

$U_{\mu}^{g^{\prime}}\left(\tau+N_{\tau}, \mathrm{x}\right)=h U_{\mu}^{g^{\prime}}\left(N_{\tau}, \mathrm{x}\right) h^{-1} \quad$ needs to be periodic for correct finite T physics!

$$
h=z 1 \in Z(N), \quad z=\exp i \frac{2 \pi n}{N}, \quad n \in\{0,1,2, \ldots N-1\} \quad \text { Centre of } \operatorname{SU}(\mathbf{N})
$$

$S_{g}\left[U^{g^{\prime}}\right]=S_{g}[U]$ invariant: centre symmetry of pure gauge action

Note: this is not a symmetry of $H$

Requires compact time direction with periodic b.c.; finite T !
$L^{g^{\prime}}(\mathrm{x})=g^{\prime}(1, \mathrm{x}) L(\mathrm{x}) g^{\prime-1}\left(1+N_{\tau}, \mathrm{x}\right)=g^{\prime}(1, \mathrm{x}) L(\mathrm{x}) g^{-1}(1, \mathrm{x}) h^{-1}$
$\operatorname{Tr} L^{g^{\prime}}=z^{*} \operatorname{Tr} L \quad$ Polyakov loop picks up a phase under centre transformations

Partition function in the presence of one static quark: $\quad Z_{Q}=\int D U \operatorname{Tr} L(\mathbf{x}) \mathrm{e}^{-S_{g}[U]}$

$$
\langle\operatorname{Tr} L\rangle=\frac{1}{Z} \int D U \operatorname{Tr} L \mathrm{e}^{-S_{g}}=\frac{Z_{Q}}{Z}=\mathrm{e}^{-\left(F_{Q}-F_{0}\right) / T}
$$

gives free energy difference of thermal YM-system with and without a static quark

Small T: $\quad F_{Q}=\infty$ because of confinement


$$
\begin{aligned}
& \langle\operatorname{Tr} L\rangle=0 \\
& \langle\operatorname{Tr} L\rangle \rightarrow \operatorname{Tr} 1=N
\end{aligned}
$$

Thus Polyakov loop is non-analytic function of $\mathrm{T} \rightarrow$ phase transition!

Now add dynamical quarks:
$\psi^{g}(x)=g(x) \psi(x), \quad \psi\left(\tau+N_{\tau}, \mathbf{x}\right)=-\psi(\tau, \mathbf{x}), \quad \psi^{g^{\prime}}\left(\tau+N_{\tau}, \mathbf{x}\right)=-h \psi(\tau, \mathbf{x})$
needs to be anti-periodic for correct finite T physics! $h=1$ only

Centre symmetry explicitly broken by dynamical quarks!
$\langle\operatorname{Tr} L\rangle \neq 0 \quad$ for all T !

Confined and deconfined region analytically connected (only one phase!) No need for a phase transition!

## Physical QCD

.....breaks both chiral and $Z(3)$ symmetry explicitly
.....but displays confinement and very light pions

- no order parameter $\Rightarrow$ no phase transition necessary!
- if there is a p.t.: are there two distinct transitions?
- if there is just one p.t.: is it related to chiral or $\mathbf{Z}(3)$ dynamics?
- if there is no phase transition: how do the properties of matter change?


## Phase transitions and phase diagrams

- phase transitions: singularities in free energy $F \Rightarrow$ zeroes in partition function $Z$ only in thermodynamic limit! ( Lee, Yang)
- first order: jump in order parameter, latent heat, phase coexistence
- second order: diverging correlation length
- crossover smooth, analytic transition


## Example 1: water


order parameter: density $\rho$

Drawing is not to scale

## Example 2: ferromagnetism



Ising model, $Z(2)$ symmetry spins with nearest neighbour interaction

$$
\begin{aligned}
E & =-\sum_{i j} \epsilon_{i, j} s_{i} s_{j}-H \sum_{i} s_{i} \\
t & =\left(T-T_{c}\right) / T_{c}
\end{aligned}
$$

## Universality of 2.0. phase transitions, critical exponents:

Correlation length diverges: microscopic dynamics unimportant, only global symmetries specific heat $C \sim|t|^{-\alpha}$, magnetization $M \sim|t|^{\beta}, . \chi \sim|t|^{-\gamma}$ and $\xi \sim|t|^{-\nu}$
exponents the same for all systems within one universality class!
Critical endpoint of water shows 3d Ising universality, Z(2)!

## Scaling analyses employing universality

Effective Hamiltonian analogous to Ising model: $\quad \frac{H_{e f f}}{T}=\tau E+h M$

Extensive operators:
Parameters:
$E$ energy-like $\quad M$ magnetisation-like
$\tau$ temperature-like $\quad h$ magnetic field-like

At a critical point, the singular part of the free energy has the scaling form:
$f_{s}(\tau, h)=b^{-d} f_{s}\left(b^{D_{\tau}} \tau, b^{D_{h}} h\right) \quad b=L T=N_{s} / N_{\tau} \quad$ dim.less scale factor
Relation between scaling dimensions and critical exponents:

$$
D_{\tau}=\frac{1}{\nu}, \quad \gamma=\frac{2 D_{h}-d}{D_{\tau}}, \quad \alpha=2-\frac{d}{D_{\tau}}
$$

$$
\begin{aligned}
\chi_{E} & =V^{-1}\left\langle(\delta E)^{2}\right\rangle
\end{aligned}=-\frac{1}{T} \frac{\partial^{2} f}{\partial \tau^{2}} \sim b^{\alpha / \nu}, ~ \begin{aligned}
& V_{M} \\
& \chi_{M}=V^{-1}\left\langle(\delta M)^{2}\right\rangle
\end{aligned}=-\frac{1}{T} \frac{\partial^{2} f}{\partial h^{2}} \sim b^{\gamma / \nu} .
$$

How to map parameters and fields of QCD to those of the Ising model?

For many applications not necessary...
$E\left(S_{p}, \bar{\psi} \psi, \ldots\right), M\left(S_{p}, \bar{\psi} \psi, \ldots\right), \tau\left(\beta, m_{f}, \mu_{f}\right), h\left(\beta, m_{f}, \mu_{f}\right)$
$\chi_{\bar{\psi} \psi}(E, M) \quad$ mix of energy and magnetic susceptibilities, in thermodynamic limit the more divergent one dominates!

Symmetry groups relevant for QCD: $\mathrm{Z}(2), \mathrm{O}(4), \mathrm{O}(2)$


First order scaling: $\quad \chi_{\bar{O}} \sim V$

Analytic crossover:
no divergence, susceptibilities have finite thermodynamic limit

## Finding a phase transition in QCD: fluctuations

## Very difficult!

Monte Carlo history, plaquette near phase boundary


Distribution:
first-order



## Summary Lecture I

- QCD at finite temperature and density important for many fields of physics
- Perturbation theory for finite T QFT limited, infrared modes always confining!
- Solution by Monte Carlo simulation of lattice QCD at finite T
- Phase transitions: finite size scaling analyses

